ANNUAL STATEMENT

OF THE

Principal Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Iowa

FOR THE YEAR ENDED
DECEMBER 31, 2023

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

2023

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)	57,430,875,397		57,430,875,397	57,416,449,951
2. Stocks (Schedule D):				
2.1 Preferred stocks	181,197,177		181,197,177	147,181,713
2.2 Common stocks	959,516,436		959,516,436	861,062,847
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	16,364,230,373		16,364,230,373	16,290,205,393
3.2 Other than first liens	226,150,727		226,150,727	265,855,242
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $ .... encumbrances)	433,219,487		433,219,487	449,578,114
4.2 Properties held for the production of income (less $ .... encumbrances)	3,018,079		3,018,079	3,560,174
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ (112,325,943) , Schedule E - Part 1), cash equivalents ($ 2,626,661,115 , Schedule E - Part 2) and short-term investments ($ 124,151,470 , Schedule DA)	2,638,486,642		2,638,486,642	2,884,414,181
6. Contract loans (including $ .... premium notes)	373,714,592	6,483,410	367,231,181	317,940,818
7. Derivatives (Schedule DB)	3,281,868,407		3,281,868,407	3,466,935,274
8. Other invested assets (Schedule BA)	4,170,687,154	49,768,069	4,120,919,084	3,483,899,340
9. Receivables for securities	79,582,707		79,582,707	9,510,392
10. Securities lending reinvested collateral assets (Schedule DL)				
11. Aggregate write-ins for invested assets	(8,310,031)		(8,310,031)	(15,213,525)
12. Subtotals, cash and invested assets (Lines 1 to 11)	86,134,237,148	56,251,480	86,077,985,668	85,581,379,914
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	660,519,936	876,639	659,643,296	619,317,916
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	49,700,689	921,119	48,779,569	52,085,252
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	242,966,298		242,966,298	296,279,428
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	67,239,119	720,445	66,518,675	47,280,882
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	41,242,623		41,242,623	27,447,892
17. Amounts receivable relating to uninsured plans	3,550,000	3,550,000		
18.1 Current federal and foreign income tax recoverable and interest thereon	258,927,091		258,927,091	219,275,252
18.2 Net deferred tax asset	73,111,393		73,111,393	247,176,952
19. Guaranty funds receivable or on deposit	14,109,895		14,109,895	15,210,549
20. Electronic data processing equipment and software	50,696,501	21,947,843	28,748,658	36,640,521
21. Furniture and equipment, including health care delivery assets ($ ....)	56,974,003	56,974,003		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	58,742,192		58,742,192	71,694,365
24. Health care ($ 2,457,774) and other amounts receivable	10,172,454	7,714,680	2,457,774	2,998,593
25. Aggregate write-ins for other than invested assets	2,214,612,101	387,525,207	1,827,086,894	1,608,500,452
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	89,936,801,442	536,481,416	89,400,320,026	88,825,287,968
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	137,932,293,495		137,932,293,495	125,252,456,877
28. Total (Lines 26 and 27)	227,869,094,937	536,481,416	227,332,613,522	214,077,744,845
DETAILS OF WRITE-INS				
1101. Miscellaneous invested assets	(8,310,031)		(8,310,031)	(15,213,525)
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)	(8,310,031)		(8,310,031)	(15,213,525)
2501. Company owned life insurance	1,186,332,998		1,186,332,998	1,115,636,947
2502. Variable annuity hedge	321,305,020		321,305,020	338,170,426
2503. Admitted disallowed IMR	151,220,290		151,220,290	
2598. Summary of remaining write-ins for Line 25 from overflow page	555,753,793	387,525,207	168,228,586	154,693,079
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,214,612,101	387,525,207	1,827,086,894	1,608,500,452

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 18,569,854,096 (Exh. 5, Line 9999999) less $ .... included in Line 6.3 (including $ .... Modco Reserve)	18,569,854,096	21,768,253,227
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	2,509,331,228	2,400,930,699
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ .... Modco Reserve)	27,802,651,200	26,948,212,019
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	123,584,692	100,673,554
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	300,037,526	289,781,832
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)	2,267,527	2,138,288
	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 $ 90,963,254 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	118,893,708	107,338,817
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 4,107,048 accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act	23,730,399	23,083,032
	9.3 Other amounts payable on reinsurance, including $ .... assumed and $ 154,975,409 ceded	154,975,409	18,084,517
	9.4 Interest maintenance reserve (IMR, Line 6)		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,475,587 accident and health $ 16,451,155 and deposit-type contract funds $ 31,332,756	49,259,498	47,035,437
11.	Commissions and expense allowances payable on reinsurance assumed	8,704,274	8,616,587
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	397,798,693	370,860,021
13.	Transfers to Separate Accounts due or accrued (net) (including $ 67,989,190 accrued for expense allowances recognized in reserves, net of reinsured allowances)	(69,883,034)	(17,475)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	45,377,225	52,695,627
15.1	Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	4,448,424	4,714,104
17.	Amounts withheld or retained by reporting entity as agent or trustee	19,768,315	23,031,909
18.	Amounts held for agents' account, including $ 13,715,403 agents' credit balances	13,715,403	12,622,081
19.	Remittances and items not allocated	393,823,207	163,094,950
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
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)	1,206,864,862	1,003,144,783
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers	15,139,168,626	13,203,118,165
	24.04 Payable to parent, subsidiaries and affiliates	97,016,585	90,408,774
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	14,032,106,753	13,736,089,077
	24.08 Derivatives	2,027,192,569	2,386,894,409
	24.09 Payable for securities	184,922,691	243,076,111
	24.10 Payable for securities lending		
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,532,791,086	1,554,390,584
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	84,688,400,960	84,558,271,131
27.	From Separate Accounts Statement	137,890,825,784	125,215,044,976
28.	Total liabilities (Lines 26 and 27)	222,579,226,744	209,773,316,106
29.	Common capital stock	2,500,000	2,500,000
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)	2,163,041,483	2,174,715,211
34.	Aggregate write-ins for special surplus funds	487,412,414	355,701,320
35.	Unassigned funds (surplus)	2,100,432,880	1,771,512,209
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 $ 41,467,711 in Separate Accounts Statement)	4,750,886,777	4,301,928,739
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	4,753,386,777	4,304,428,739
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	227,332,613,522	214,077,744,845
	DETAILS OF WRITE-INS		
2501.	Cash collateral on derivatives	1,372,299,248	1,406,634,395
2502.	Miscellaneous liabilities	102,561,987	91,618,786
2503.	Uncashed checks/drafts pending escheatment	57,929,851	56,137,403
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,532,791,086	1,554,390,584
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.	Variable annuity hedge	321,305,020	338,170,426
3402.	Admitted disallowed IMR	151,220,291	
3403.	Special contingency reserves	14,169,699	15,617,816
3498.	Summary of remaining write-ins for Line 34 from overflow page	717,404	1,913,078
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	487,412,414	355,701,320

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)	3,336,224,646	(16,358,455,583)
2.	Considerations for supplementary contracts with life contingencies	29,082,000	(319,613,986)
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	3,908,227,332	3,914,458,374
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(38,123,909)	(43,706,543)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(17,607,314)	24,711,677
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	327,943,598	(2,206,847,802)
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	687,919,746	710,462,827
	8.2 Charges and fees for deposit-type contracts	(54,252,934)	(58,032,209)
	8.3 Aggregate write-ins for miscellaneous income	1,252,025,485	1,137,674,403
9.	Total (Lines 1 to 8.3)	9,431,438,651	(13,199,348,842)
10.	Death benefits	519,809,534	627,187,972
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,533	154,491
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	2,014,968,460	1,995,287,358
13.	Disability benefits and benefits under accident and health contracts	1,369,824,454	1,247,001,510
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,222,793,596	889,512,606
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	829,156,380	524,320,831
18.	Payments on supplementary contracts with life contingencies	3,820,740	515,158
19.	Increase in aggregate reserves for life and accident and health contracts	(3,023,292,741)	(21,474,746,504)
20.	Totals (Lines 10 to 19)	2,937,083,956	(16,190,766,578)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	661,032,248	608,934,129
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	258,043,389	242,059,333
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	1,961,267,986	2,023,643,908
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	135,198,322	138,970,212
25.	Increase in loading on deferred and uncollected premiums	7,832,208	(12,859,566)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	478,432,112	553,793,755
27.	Aggregate write-ins for deductions	1,484,594,064	1,124,317,102
28.	Totals (Lines 20 to 27)	7,923,484,285	(11,511,907,704)
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,507,954,366	(1,687,441,138)
30.	Dividends to policyholders and refunds to members	3,260,644	(31,501,241)
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,504,693,722	(1,655,939,897)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	6,879,085	(220,129,167)
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)	1,497,814,637	(1,435,810,730)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (2,752,535) (excluding taxes of $ (60,991,537) transferred to the IMR)	(212,818,740)	(127,287,037)
35.	Net income (Line 33 plus Line 34)	1,284,995,897	(1,563,097,767)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	4,304,428,739	5,375,185,162
37.	Net income (Line 35)	1,284,995,897	(1,563,097,767)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 9,763,778	205,869,212	(731,008,734)
39.	Change in net unrealized foreign exchange capital gain (loss)	(4,898,773)	(2,158,962)
40.	Change in net deferred income tax	(164,184,219)	(88,594,913)
41.	Change in nonadmitted assets	291,202,914	264,610,710
42.	Change in liability for reinsurance in unauthorized and certified companies		514,473
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	23,430,789	(12,273,725)
44.	Change in asset valuation reserve	(203,720,079)	203,247,100
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement	21,663,124	(22,661,957)
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	(11,673,727)	(6,001,906)
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	212,320,105	2,319,776,255
52.	Dividends to stockholders	(1,200,000,000)	(1,425,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(6,047,207)	(8,106,996)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	448,958,038	(1,070,756,423)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	4,753,386,777	4,304,428,739
	DETAILS OF WRITE-INS		
08.301.	Service fee income	1,140,508,620	1,107,734,207
08.302.	Miscellaneous income	111,516,866	29,940,196
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)	1,252,025,485	1,137,674,403
2701.	Funds withheld earnings credited	1,244,094,385	533,552,094
2702.	Miscellaneous deductions	238,219,109	590,502,384
2703.	Regulatory fines and penalties	2,280,570	262,624
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	1,484,594,064	1,124,317,102
5301.	Prior year overstatement of net income and surplus	(4,807,151)	
5302.	Miscellaneous surplus adjustment	(2,752,056)	(2,698,962)
5303.	Deferred gain sale leaseback	(1,195,673)	(239,135)
5398.	Summary of remaining write-ins for Line 53 from overflow page	2,707,674	(5,168,900)
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(6,047,207)	(8,106,996)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	7,412,564,897	6,042,331,215
2.	Net investment income	4,090,258,585	3,905,875,736
3.	Miscellaneous income	2,341,090,233	1,511,822,491
4.	Total (Lines 1 through 3)	13,843,913,715	11,460,029,442
5.	Benefit and loss related payments	5,529,492,619	6,718,727,281
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	548,297,670	331,505,637
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,647,037,844	3,282,228,757
8.	Dividends paid to policyholders	3,131,404	75,311,080
9.	Federal and foreign income taxes paid (recovered) net of $ 79,557,716 tax on capital gains (losses)	(18,608,559)	(49,855,836)
10.	Total (Lines 5 through 9)	9,709,350,978	10,357,916,919
11.	Net cash from operations (Line 4 minus Line 10)	4,134,562,737	1,102,112,523
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	8,501,107,051	17,830,457,920
	12.2 Stocks	10,795,198	172,896,670
	12.3 Mortgage loans	1,613,166,406	1,566,703,956
	12.4 Real estate		
	12.5 Other invested assets	503,027,077	635,626,379
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(67,546)	(1,448,724)
	12.7 Miscellaneous proceeds	(254,997,963)	82,303,323
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,373,030,222	20,286,539,524
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	9,076,974,422	15,433,720,103
	13.2 Stocks	78,820,833	51,000,000
	13.3 Mortgage loans	1,669,332,785	2,230,354,285
	13.4 Real estate	8,690,895	12,914,975
	13.5 Other invested assets	944,603,884	628,930,967
	13.6 Miscellaneous applications	210,834,528	85,649,319
	13.7 Total investments acquired (Lines 13.1 to 13.6)	11,989,257,347	18,442,569,648
14.	Net increase/(decrease) in contract loans and premium notes	49,277,666	(12,098,897)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,665,504,790)	1,856,068,773
	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	(39,023,856)	(30,328,226)
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	567,862,020	1,878,873,825
	16.5 Dividends to stockholders	1,200,000,000	1,425,000,000
	16.6 Other cash provided (applied)	(2,043,823,649)	(999,382,252)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(2,714,985,486)	(575,836,653)
	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)	(245,927,539)	2,382,344,643
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	2,884,414,181	502,069,538
	19.2 End of year (Line 18 plus Line 19.1)	2,638,486,642	2,884,414,181

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

20.0001.	Decrease in net investment income due to dividend of assets from subsidiary	(69,695,497)	
20.0002.	Increase in other invested assets due to contribution of assets to subsidiary	69,695,497	
20.0003.	Capitalization of bond interest	(22,371,862)	(5,342,455)
20.0004.	Increase to bonds due to contribution and dividend of assets from subsidiaries	(14,743,444)	
20.0005.	Increase in other invested assets due to transfer from bonds	(3,472,301)	
20.0006.	Decrease to bonds due to transfer to other invested assets	3,472,301	
20.0007.	Increase to bonds due to reinsurance portfolio	(2,103,022)	
20.0008.	Decrease in net investment income due to reinsurance portfolio	2,103,022	
20.0009.	Increase in net investment income due to contribution and dividend of assets from subsidiaries	(179,353)	
20.0010.	Assets transferred in kind for reinsurance		(428,522,813)
20.0011.	Increase in common stock due to transfer of bonds and accrued interest to subsidiaries		(42,166,968)
20.0012.	Decrease in bonds due to transfer to subsidiaries		41,368,497
20.0013.	Decrease in bonds due to transfer to other invested assets		497,141

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

20.0014. Increase in other invested assets due to transfer from bonds		(497,141)

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	3,336,224,646	762,931,167	568,760,266	586,777,827	(1,049,662,242)	2,467,417,627			
2. Considerations for supplementary contracts with life contingencies	29,082,000	XXX	XXX	29,077,126	4,874	XXX	XXX		XXX
3. Net investment income	3,908,227,332	823,784,670	19,172,289	719,916,925	2,090,189,523	148,083,292		107,080,633	
4. Amortization of Interest Maintenance Reserve (IMR)	(38,123,909)	(4,957,559)	(273,243)	7,396,471	(40,111,089)	(1,523,472)		1,344,982	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(17,607,314)			2,389,321	(19,996,635)		XXX		
6. Commissions and expense allowances on reinsurance ceded	327,943,598	192,831,021		42,121,785	53,582,165	39,408,626	XXX		
7. Reserve adjustments on reinsurance ceded							XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	687,919,746	100,213,076		204,562,435	383,144,235		XXX		
8.2 Charges and fees for deposit-type contracts	(54,252,934)			1,136,049	(55,388,982)	XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	1,252,025,485	54,552,144	944,110	20,978,473	1,142,287,002	5,504,381		27,759,375	
9. Totals (Lines 1 to 8.3)	9,431,438,650	1,929,354,519	588,603,422	1,614,356,412	2,504,048,851	2,658,890,455		136,184,990	
10. Death benefits	519,809,534	184,506,749	335,302,784			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	3,533	3,533				XXX	XXX		
12. Annuity benefits	2,014,968,460	XXX	XXX	280,945,651	1,734,022,809	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	1,369,824,454	2,712,985	1,168,228			1,365,943,241	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	1,222,793,596	376,868,908	3,400,870	842,488,110	35,708	XXX	XXX		
16. Group conversions		(2,904,481)	2,904,481				XXX		
17. Interest and adjustments on contract or deposit-type contract funds	829,156,380	6,986,461	2,797,983	17,812,697	801,559,238		XXX		
18. Payments on supplementary contracts with life contingencies	3,820,740			3,801,360	19,380	XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	(3,023,292,741)	(176,586)	(7,857,012)	(44,002,983)	(3,104,570,736)	133,314,576	XXX		
20. Totals (Lines 10 to 19)	2,937,083,956	567,997,569	337,717,334	1,101,044,836	(568,933,601)	1,499,257,817	XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	661,032,248	23,626,865	81,051,830	56,342,909	151,567,019	348,443,604		20	XXX
22. Commissions and expense allowances on reinsurance assumed	258,043,389	256,670,156			1,366,201	7,031	XXX		
23. General insurance expenses and fraternal expenses	1,961,267,986	102,352,923	83,786,077	67,122,260	1,128,339,282	419,265,695		160,401,748	
24. Insurance taxes, licenses and fees, excluding federal income taxes	135,198,322	16,426,560	12,741,181	1,633,420	43,475,641	61,886,954		(965,434)	
25. Increase in loading on deferred and uncollected premiums	7,832,208	7,832,208					XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance	478,432,112	(4,531,922)		(474,416,322)	957,380,355		XXX		
27. Aggregate write-ins for deductions	1,484,594,064	852,231,750	198	549,848,141	81,914,243	475,470		124,262	
28. Totals (Lines 20 to 27)	7,923,484,285	1,822,606,110	515,296,620	1,301,575,245	1,795,109,141	2,329,336,572		159,560,597	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,507,954,366	106,748,410	73,306,802	312,781,168	708,939,710	329,553,883		(23,375,607)	
30. Dividends to policyholders and refunds to members	3,260,644	3,078,255	25,433		156,956		XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,504,693,722	103,670,155	73,281,369	312,781,168	708,782,754	329,553,883		(23,375,607)	
32. Federal income taxes incurred (excluding tax on capital gains)	6,879,085	67,104,764	16,736,977	93,422,158	(164,551,682)	71,332,480		(77,165,612)	
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)	1,497,814,637	36,565,391	56,544,392	219,359,010	873,334,436	258,221,403		53,790,005	
34. Policies/certificates in force end of year	1,359,079	305,302	71,328	180,980	373,310	428,159	XXX		
DETAILS OF WRITE-INS									
08.301. Service fee income	1,140,508,620	34,516,841	480,207	20,978,376	1,081,089,964	3,418,449		24,783	
08.302. Miscellaneous income	111,516,866	20,035,302	463,904	98	61,197,038	2,085,932		27,734,592	
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)	1,252,025,485	54,552,144	944,110	20,978,473	1,142,287,002	5,504,381		27,759,375	
2701. Funds withheld earnings credited	1,244,094,385	621,687,627		547,207,233	75,199,524				
2702. Miscellaneous deductions	238,219,109	229,992,091		2,584,330	5,645,662	(3,000)		27	
2703. Regulatory fines and penalties	2,280,570	552,032	198	56,579	1,069,057	478,470		124,235	
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,484,594,064	852,231,750	198	549,848,141	81,914,243	475,470		124,262	

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)]	762,931,167		3,170,082	77,384,706	73,757,466	99,334,285	1,230,590		508,054,038			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	823,784,670		104,853,090	104,255,348	46,883,345	48,317,541	507,455,400		12,019,945			
4. Amortization of Interest Maintenance Reserve (IMR)	(4,957,559)		(1,007,651)	(539,390)		(3,878,474)			467,957			
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	192,831,021		24,703,378	145,976,705	8,022	12,519	22,103,447		26,950			
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	100,213,076								100,213,076			
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	54,552,144		816,938	5,233,096	481,261	16,488,003	1,752,264		29,780,582			
9. Totals (Lines 1 to 8.3)	1,929,354,519		132,535,837	332,310,465	121,130,094	160,273,874	532,541,702		650,562,547			
10. Death benefits	184,506,749		4,206,906	33,079,126	1,464,719	113,510,855	7,095,874		25,149,270			
11. Matured endowments (excluding guaranteed annual pure endowments)	3,533					3,533						
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	2,712,985		2,488,110	119,679	10	(297,090)	165,788		236,489			
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	376,868,908		257,701		34,811,529	24,868,022	1,155,371		315,776,285			
16. Group conversions	(2,904,481)			(54,359)		(2,850,123)						
17. Interest and adjustments on contract or deposit-type contract funds	6,986,461		3,939,899	1,417,679	24,599	1,176,604	10,255		417,424			
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	(176,586)		(1,529,383)	(62,980,327)	26,587,427	20,092,747			17,652,949			
20. Totals (Lines 10 to 19)	567,997,569		9,363,233	(28,418,202)	62,888,285	156,504,549	8,427,288		359,232,417			
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	23,626,865		2,593,260	6,055,658	1,403	5,136,987	1,600,414		8,239,142			XXX
22. Commissions and expense allowances on reinsurance assumed	256,670,156			120,906,576	23,616,778	31,154,969	19,366,243		61,625,590			
23. General insurance expenses	102,352,923		22,366,625	20,118,949	64,660	9,391,426	369,823		50,041,440			
24. Insurance taxes, licenses and fees, excluding federal income taxes	16,426,560		2,475,453	2,453,518	(62,349)	1,229,430	3,098,438		7,232,070			
25. Increase in loading on deferred and uncollected premiums	7,832,208		(43,695)	8,032,014	(4,178)	(20,733)			(131,200)			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(4,531,922)								(4,531,922)			
27. Aggregate write-ins for deductions	852,231,750		104,562,366	65,338,085		0	450,991,933		231,339,367			
28. Totals (Lines 20 to 27)	1,822,606,110		141,317,242	194,486,598	86,504,599	203,396,628	483,854,138		713,046,904			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	106,748,410		(8,781,406)	137,823,867	34,625,496	(43,122,754)	48,687,563		(62,484,357)			
30. Dividends to policyholders and refunds to members	3,078,255		3,078,255									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	103,670,155		(11,859,660)	137,823,867	34,625,496	(43,122,754)	48,687,563		(62,484,357)			
32. Federal income taxes incurred (excluding tax on capital gains)	67,104,764		(6,213,324)	77,528,969	(18,060,826)	29,204,003	(52,618,130)		37,264,072			
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)	36,565,391		(5,646,336)	60,294,898	52,686,322	(72,326,757)	101,305,694		(99,748,429)			
34. Policies/certificates in force end of year	305,302		127,981	72,821		28,957	49,423		26,120			
DETAILS OF WRITE-INS												
08.301. Service fee income	34,516,841					8,128,471			26,388,370			
08.302. Miscellaneous income	20,035,302		816,938	5,233,096	481,261	8,359,532	1,752,264		3,392,212			
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)	54,552,144		816,938	5,233,096	481,261	16,488,003	1,752,264		29,780,582			
2701. Funds withheld earnings credited	621,687,627		105,691,460	65,004,235			450,991,933					
2702. Miscellaneous deductions	229,992,091		(1,197,276)	0		0	0		231,189,367			
2703. Regulatory fines and penalties	552,032		68,182	333,850					150,000			
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	852,231,750		104,562,366	65,338,085		0	450,991,933		231,339,367			

(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)	568,760,266		551,414,556	17,332,953				12,757	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	19,172,289		17,133,470	1,895,321				143,499	
4. Amortization of Interest Maintenance Reserve (IMR)	(273,243)		(270,442)	(2,779)				(22)	
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	944,110		944,110						
9. Totals (Lines 1 to 8.3)	588,603,422		569,221,694	19,225,495				156,234	
10. Death benefits	335,302,784		324,571,042	10,688,786				42,956	
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	1,168,228		555,651	612,577					
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	3,400,870			3,378,588				22,281	
16. Group conversions	2,904,481		2,904,481						
17. Interest and adjustments on contract or deposit-type contract funds	2,797,983		2,621,713	148,942				27,329	
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	(7,857,012)		(4,781,555)	(3,066,685)				(8,772)	
20. Totals (Lines 10 to 19)	337,717,334		325,871,332	11,762,209				83,794	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	81,051,830		80,929,976	121,854					XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses	83,786,077		82,858,494	805,159				122,425	
24. Insurance taxes, licenses and fees, excluding federal income taxes	12,741,181		12,505,490	229,054				6,636	
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	198							198	
28. Totals (Lines 20 to 27)	515,296,620		502,165,292	12,918,276				213,053	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	73,306,802		67,056,402	6,307,219				(56,818)	
30. Dividends to policyholders and refunds to members	25,433							25,433	
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	73,281,369		67,056,402	6,307,219				(82,251)	
32. Federal income taxes incurred (excluding tax on capital gains)	16,736,977		15,302,308	1,451,722				(17,053)	
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)	56,544,392		51,754,094	4,855,497				(65,198)	
34. Policies/certificates in force end of year	71,328		70,656	585				87	
DETAILS OF WRITE-INS									
08.301. Service fee income	480,207		480,207						
08.302. Miscellaneous income	463,904		463,904						
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)	944,110		944,110						
2701. Funds withheld earnings credited									
2702. Miscellaneous deductions									
2703. Regulatory fines and penalties	198							198	
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	198							198	

(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 Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1. Premiums for individual annuity contracts	586,777,827			250,080,030	336,697,797		
2. Considerations for supplementary contracts with life contingencies	29,077,126	XXX	XXX	XXX	XXX	29,077,126	XXX
3. Net investment income	719,916,925	378,806,033	16,954,945	27,746,763	18,203,549	278,199,359	6,277
4. Amortization of Interest Maintenance Reserve (IMR)	7,396,471	4,713,139	210,955	1,295,608	881,719	295,050	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	2,389,321				2,389,321		
6. Commissions and expense allowances on reinsurance ceded	42,121,785	26,517,925	1,186,913			14,416,946	
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	204,562,435			121,662,327	82,899,467		641
8.2 Charges and fees for deposit-type contracts	1,136,049			(5,173)	(3,520)	1,144,742	
8.3 Aggregate write-ins for miscellaneous income	20,978,473			12,483,090	8,495,285	98	
9. Totals (Lines 1 to 8.3)	1,614,356,412	410,037,097	18,352,813	413,262,646	449,563,618	323,133,321	6,918
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	280,945,651			209,599,291	71,223,216	(18,688)	141,832
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	842,488,110			469,331,854	373,156,256		
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	17,812,697			116,273	79,129	17,617,295	
18. Payments on supplementary contracts with life contingencies	3,801,360					3,801,360	
19. Increase in aggregate reserves for life and accident and health contracts	(44,002,983)			(70,140,679)		26,137,696	
20. Totals (Lines 10 to 19)	1,101,044,836			608,906,739	444,458,602	47,537,663	141,832
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	56,342,909	6,988,126	312,781	22,373,911	24,923,960	1,744,132	
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	67,122,260	13,459,171	602,418	25,252,978	20,036,695	7,770,960	38
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,633,420	119,052	5,329	741,688	595,002	172,349	
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance	(474,416,322)			(403,226,165)	(71,169,920)		(20,237)
27. Aggregate write-ins for deductions	549,848,141	308,538,900	13,809,864	(449,536)	(305,929)	228,254,842	
28. Totals (Lines 20 to 27)	1,301,575,245	329,105,249	14,730,392	253,599,615	418,538,409	285,479,946	121,633
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	312,781,168	80,931,847	3,622,421	159,663,031	31,025,209	37,653,375	(114,716)
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)	312,781,168	80,931,847	3,622,421	159,663,031	31,025,209	37,653,375	(114,716)
32. Federal income taxes incurred (excluding tax on capital gains)	93,422,158	23,306,234	1,043,162	21,471,608	12,327,234	35,294,651	(20,731)
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)	219,359,010	57,625,613	2,579,260	138,191,422	18,697,975	2,358,724	(93,985)
34. Policies/certificates in force end of year	180,980	72,684	2,722	36,009	24,968	44,597	
DETAILS OF WRITE-INS							
08.301. Service fee income	20,978,376			12,483,090	8,495,285		
08.302. Miscellaneous income	98					98	
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)	20,978,473			12,483,090	8,495,285	98	
2701. Funds withheld earnings credited	547,207,233	308,524,131	13,809,203			224,873,899	
2702. Miscellaneous deductions	2,584,330			(468,253)	(318,667)	3,371,250	
2703. Regulatory fines and penalties	56,579	14,769	661	18,717	12,738	9,694	
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	549,848,141	308,538,900	13,809,864	(449,536)	(305,929)	228,254,842	

(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	(1,049,662,242)					(1,049,662,242)	
2. Considerations for supplementary contracts with life contingencies	4,874	XXX	XXX	XXX	XXX	4,874	XXX
3. Net investment income	2,090,189,523					910,618,062	1,179,571,461
4. Amortization of Interest Maintenance Reserve (IMR)	(40,111,089)					161,079	(40,272,168)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(19,996,635)						(19,996,635)
6. Commissions and expense allowances on reinsurance ceded	53,582,165					53,168,964	413,201
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	383,144,235						383,144,235
8.2 Charges and fees for deposit-type contracts	(55,388,982)						(55,388,982)
8.3 Aggregate write-ins for miscellaneous income	1,142,287,002					3,382,031	1,138,904,972
9. Totals (Lines 1 to 8.3)	2,504,048,851					(82,327,232)	2,586,376,083
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	1,734,022,809					1,734,022,809	
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	35,708					35,708	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	801,559,238						801,559,238
18. Payments on supplementary contracts with life contingencies	19,380					19,380	
19. Increase in aggregate reserves for life and accident and health contracts	(3,104,570,736)					(3,104,570,736)	
20. Totals (Lines 10 to 19)	(568,933,601)					(1,370,492,839)	801,559,238
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	151,567,019					150,180,512	1,386,508
22. Commissions and expense allowances on reinsurance assumed	1,366,201					1,366,201	
23. General insurance expenses	1,128,339,282					61,299,142	1,067,040,140
24. Insurance taxes, licenses and fees, excluding federal income taxes	43,475,641					(1,148,897)	44,624,538
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance	957,380,355					950,051,670	7,328,685
27. Aggregate write-ins for deductions	81,914,243					74,659,834	7,254,410
28. Totals (Lines 20 to 27)	1,795,109,141					(134,084,378)	1,929,193,519
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	708,939,710					51,757,146	657,182,565
30. Dividends to policyholders and refunds to members	156,956						156,956
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	708,782,754					51,757,146	657,025,609
32. Federal income taxes incurred (excluding tax on capital gains)	(164,551,682)					(187,832,886)	23,281,204
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)	873,334,436					239,590,032	633,744,404
34. Policies/certificates in force end of year	373,310					279,671	93,639
DETAILS OF WRITE-INS							
08.301. Service fee income	1,081,089,964					3,382,031	1,077,707,933
08.302. Miscellaneous income	61,197,038						61,197,038
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)	1,142,287,002					3,382,031	1,138,904,972
2701. Funds withheld earnings credited	75,199,524					74,619,619	579,905
2702. Miscellaneous deductions	5,645,662					(4,092)	5,649,754
2703. Regulatory fines and penalties	1,069,057					44,306	1,024,751
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	81,914,243					74,659,834	7,254,410

(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 - ACCIDENT AND HEALTH [a]

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
		Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	2,467,417,627		6,399		161,811,406	1,085,465,795					1,149,859,448		70,274,580
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	148,083,292		964,107		933,019	10,684,656					134,283,191	(119,095)	1,337,413
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,523,472)				(10,572)	(94,276)					(1,409,935)		(8,689)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	39,408,626			(1,023,370)							40,431,997		
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	5,504,381		838		53,471	2,801,863					2,644,856		3,353
9.	Totals (Lines 1 to 8.3)	2,658,890,455		971,344	(1,023,370)	162,787,325	1,098,858,038					1,325,809,557	(119,095)	71,606,657
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	1,365,943,241		1,050,680		94,766,785	756,667,877					483,450,908		30,006,990
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	133,314,576		281,401		(10,661)	414,481					132,632,505		(3,150)
20.	Totals (Lines 10 to 19)	1,499,257,817		1,332,081		94,756,124	757,082,358					616,083,413		30,003,839
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	348,443,604			(1,023,669)	21,728,767	128,749,112					184,962,218		14,027,176
22.	Commissions and expense allowances on reinsurance assumed	7,031												7,031
23.	General insurance expenses	419,265,695		204,077		19,512,838	154,113,944					235,536,796	3,608	9,894,432
24.	Insurance taxes, licenses and fees, excluding federal income taxes	61,886,954		1,413	299	3,709,060	26,888,746					30,883,630	(5,698)	409,505
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	475,470		(3,000)			476,170							2,300
28.	Totals (Lines 20 to 27)	2,329,336,572		1,534,571	(1,023,370)	139,706,790	1,067,310,330					1,067,466,057	(2,090)	54,344,284
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	329,553,883		(563,227)		23,080,535	31,547,708					258,343,500	(117,005)	17,262,373
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)	329,553,883		(563,227)		23,080,535	31,547,708					258,343,500	(117,005)	17,262,373
32.	Federal income taxes incurred (excluding tax on capital gains)	71,332,480		(130,603)		4,958,124	4,212,540					58,858,166	(23,142)	3,457,395
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)	258,221,403		(432,624)		18,122,411	27,335,168					199,485,334	(93,863)	13,804,978
34.	Policies/certificates in force end of year	428,159		18	4,982	52,948	62,583					286,602	4,265	16,761
	DETAILS OF WRITE-INS													
08.301.	Service fee income	3,418,449		838		49,251	2,763,985					604,376		
08.302.	Miscellaneous income	2,085,932				4,221	37,878					2,040,480		3,353
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)	5,504,381		838		53,471	2,801,863					2,644,856		3,353
2701.	Miscellaneous deductions	(3,000)		(3,000)										
2702.	Regulatory fines and penalties	478,470					476,170							2,300
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	475,470		(3,000)			476,170							2,300

(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	3,451,968,195		79,352,707	82,662,901	404,280,820	2,463,614,863			422,056,905			
2. Tabular net premiums or considerations	382,380,031		5,546,947	(135,445,701)	64,391,000	381,444,528			66,443,256			
3. Present value of disability claims incurred	764,808		15,740	545,516	25,585	151,565			26,401			
4. Tabular interest	182,930,583		3,554,876	18,936,396	20,166,456	119,463,657			20,809,197			
5. Tabular less actual reserve released	(408,271)		(172,585)	(205,219)	(3,830)	(22,686)			(3,952)			
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	2,249,015		(445,584)	18,899	(11,278,142)	(204,218,323)			218,172,165			
8. Totals (Lines 1 to 7)	4,019,884,360		87,852,101	(33,487,208)	477,581,890	2,760,433,605			727,503,973			
9. Tabular cost	63,721,726		5,974,097	(160,527,071)	27,436,089	162,528,086			28,310,526			
10. Reserves released by death	71,215,189		1,288,060	1,108,213	8,650,209	51,242,799			8,925,907			
11. Reserves released by other terminations (net)	193,059,640		2,486,928	106,129,397	10,614,122	62,876,780			10,952,413			
12. Annuity, supplementary contract and disability payments involving life contingencies	504,569		279,693	119,679	13,223	78,330			13,644			
13. Net transfers to or (from) Separate Accounts	239,591,629								239,591,629			
14. Total Deductions (Lines 9 to 13)	568,092,752		10,028,778	(53,169,782)	46,713,643	276,725,994			287,794,119			
15. Reserve December 31 of current year	3,451,791,608		77,823,323	19,682,574	430,868,247	2,483,707,611			439,709,853			
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	14,094,948,856		2,535,876,829		372,289,177	2,287,417,878	2,730,942,273		6,168,422,699			
17. Amount Available for Policy Loans Based upon Line 16 CSV	12,663,931,887		2,535,876,829		372,289,177	856,400,909	2,730,942,273		6,168,422,699			

(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	196,098,129		152,979,734	40,583,899				2,534,496	
2. Tabular net premiums or considerations	382,020,533		364,968,550	17,124,282				(72,298)	
3. Present value of disability claims incurred	11,042,326		10,935,565	106,761					
4. Tabular interest	5,933,447		3,917,157	1,945,230				71,061	
5. Tabular less actual reserve released	(3,532,343)		(3,569,853)	39,091				(1,582)	
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	65,045		77,802					(12,757)	
8. Totals (Lines 1 to 7)	591,627,137		529,308,954	59,799,263				2,518,919	
9. Tabular cost	382,080,326		364,197,043	17,882,477				805	
10. Reserves released by death	6,650,271		6,296,685	301,135				52,452	
11. Reserves released by other terminations (net)	13,487,195		10,061,396	3,485,860				(60,061)	
12. Annuity, supplementary contract and disability payments involving life contingencies	1,168,228		555,651	612,577					
13. Net transfers to or (from) Separate Accounts									
14. Total Deductions (Lines 9 to 13)	403,386,020		381,110,776	22,282,049				(6,804)	
15. Reserve December 31 of current year	188,241,116		148,198,178	37,517,214				2,525,724	
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	28,469,230			28,469,230					
17. Amount Available for Policy Loans Based upon Line 16 CSV	28,469,230			28,469,230					

(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	397,353,501			378,774,522		18,578,979	
2.	Tabular net premiums or considerations	615,854,953			250,080,030	336,697,797	29,077,126	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	10,713,801			9,956,152		757,649	
5.	Tabular less actual reserve released	(17,830,829)			(54,428,178)	36,511,756	85,593	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	77,823			(43,772)			121,595
8.	Totals (Lines 1 to 7)	1,006,169,249			584,338,754	373,209,553	48,499,347	121,595
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,127,235,122			678,931,145	444,379,473	3,782,672	141,832
13.	Net transfers to or (from) Separate Accounts	(474,416,322)			(403,226,165)	(71,169,920)		(20,237)
14.	Total Deductions (Lines 9 to 13)	652,818,800			275,704,980	373,209,553	3,782,672	121,595
15.	Reserve December 31 of current year	353,350,449			308,633,774		44,716,675	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	5,753,372,328	5,214,346,342	230,348,439	308,677,547			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	427,901	427,901					

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)
(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5	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	17,722,833,405					17,722,833,405	
2. Tabular net premiums or considerations	(1,050,188,876)					(1,050,188,876)	
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	774,963,725					774,963,725	
5. Tabular less actual reserve released	(1,137,079,342)					(1,137,079,342)	
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)	16,310,528,911					16,310,528,911	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	35,708					35,708	
12. Annuity, supplementary contract and disability payments involving life contingencies	1,734,022,279					1,734,022,279	
13. Net transfers to or (from) Separate Accounts							
14. Total Deductions (Lines 9 to 13)	1,734,057,987					1,734,057,987	
15. Reserve December 31 of current year	14,576,470,924					14,576,470,924	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	16,222,901					16,222,901	
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) 34,206,211	36,490,493
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 2,659,785,541	2,717,491,674
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 5,812,815	5,812,772
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	13,841,047	13,841,047
2.21	Common stocks of affiliates	60,000,000	60,000,000
3.	Mortgage loans	(c) 703,053,964	703,787,641
4.	Real estate	(d) 59,967,478	60,828,494
5	Contract loans	17,733,204	18,704,983
6	Cash, cash equivalents and short-term investments	(e) 129,685,244	130,205,479
7	Derivative instruments	(f) 15,336,333	23,409,300
8.	Other invested assets	331,057,665	336,106,085
9.	Aggregate write-ins for investment income	7,044,406	11,003,644
10.	Total gross investment income	4,037,523,907	4,117,681,613
11.	Investment expenses		(g) 182,577,438
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 10,019,271
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 16,857,572
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		209,454,281
17.	Net investment income (Line 10 minus Line 16)		3,908,227,332
	DETAILS OF WRITE-INS		
0901.	Investment fees	4,212,745	4,037,198
0902.	Miscellaneous income	2,614,553	6,707,015
0903.	Interest on accelerated benefit liens	217,107	259,431
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	7,044,406	11,003,644
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 $ 82,513,449 accrual of discount less $ 329,101,222 amortization of premium and less $ 71,197,643 paid for accrued interest on purchases.

(b) Includes $ .... accrual of discount less $ 130,614 amortization of premium and less $ .... paid for accrued dividends on purchases.

(c) Includes $ 10,458,753 accrual of discount less $ 6,670,552 amortization of premium and less $ .... paid for accrued interest on purchases.

(d) Includes $ 59,576,152 for company's occupancy of its own buildings; and excludes $ .... interest on encumbrances.

(e) Includes $ 60,896,710 accrual of discount less $ .... amortization of premium and less $ 9,676 paid for accrued interest on purchases.

(f) Includes $ 633,242 accrual of discount less $ 1,513,291 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 $ 16,857,572 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	(1,084,736)		(1,084,736)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(310,012,837)	(42,563,985)	(352,576,821)	7,162,705	41,407,457
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	291,362		291,362	519,168	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)		(1,288,492)	(1,288,492)	1,034,049	
2.21	Common stocks of affiliates				69,958,031	
3.	Mortgage loans				(25,634,116)	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(67,546)		(67,546)		
7.	Derivative instruments	(115,671,935)	(149,002)	(115,820,936)	(3,902,357)	(46,410,658)
8.	Other invested assets	273,983	(98,002)	175,981	166,495,509	
9.	Aggregate write-ins for capital gains (losses)	1,232,107	(36,868,083)	(35,635,976)		104,428
10.	Total capital gains (losses)	(425,039,600)	(80,967,563)	(506,007,163)	215,632,990	(4,898,773)
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gain	1,232,107		1,232,107		
0902.	Variable annuities hedge amortization		(36,868,083)	(36,868,083)		
0903.	Foreign exchange					104,428
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	1,232,107	(36,868,083)	(35,635,976)		104,428

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	156	156						
2. Deferred and accrued	819,575	819,575						
3. Deferred , accrued and uncollected:								
3.1 Direct	1,980,301	1,980,301						
3.2 Reinsurance assumed	7,266,802	7,266,802						
3.3 Reinsurance ceded	8,427,372	8,427,372						
3.4 Net (Line 1 + Line 2)	819,731	819,731						
4. Advance								
5. Line 3.4 - Line 4	819,731	819,731						
6. Collected during year:								
6.1 Direct	366,981,803	18,643,628		348,338,175				
6.2 Reinsurance assumed	173,774,458	173,774,458						
6.3 Reinsurance ceded	50,760,317	50,759,238		1,080				
6.4 Net	489,995,943	141,658,848		348,337,095				
7. Line 5 + Line 6.4	490,815,674	142,478,579		348,337,095				
8. Prior year (uncollected + deferred and accrued - advance)	6,627,999	6,627,999						
9. First year premiums and considerations:								
9.1 Direct	367,738,226	19,400,052		348,338,175				
9.2 Reinsurance assumed	175,637,139	175,637,139						
9.3 Reinsurance ceded	59,187,690	59,186,610		1,080				
9.4 Net (Line 7 - Line 8)	484,187,675	135,850,580		348,337,095				
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	3,138,013,582	87,275,584		231,638,373	2,819,099,626			
10.2 Reinsurance assumed	34,896,027	34,896,027						
10.3 Reinsurance ceded	4,069,616,483	83,513,120		28,248,615	3,957,854,749			
10.4 Net	(896,706,874)	38,658,491		203,389,758	(1,138,755,123)			
RENEWAL								
11. Uncollected	22,057,701	11,298,464	(10,212,901)			20,972,137		
12. Deferred and accrued	92,299,324	92,299,324						
13. Deferred, accrued and uncollected:								
13.1 Direct	69,850,648	58,621,607	(10,176,136)			21,405,177		
13.2 Reinsurance assumed	114,063,335	114,044,353				18,983		
13.3 Reinsurance ceded	69,556,958	69,068,172	36,764			452,022		
13.4 Net (Line 11 + Line 12)	114,357,025	103,597,788	(10,212,901)			20,972,137		
14. Advance	114,621,954	2,306,493	21,352,207			90,963,254		
15. Line 13.4 - Line 14	(264,929)	101,291,295	(31,565,107)			(69,991,116)		
16. Collected during year:								
16.1 Direct	4,064,874,168	733,758,321	570,994,930	37,451,298	89,092,881	2,633,576,737		
16.2 Reinsurance assumed	1,034,090,360	1,034,092,313				(1,953)		
16.3 Reinsurance ceded	1,295,664,434	1,136,489,878	611,727	2,400,324		156,162,505		
16.4 Net	3,803,300,094	631,360,755	570,383,204	35,050,974	89,092,881	2,477,412,279		
17. Line 15 + Line 16.4	3,803,035,165	732,652,050	538,818,097	35,050,974	89,092,881	2,407,421,163		
18. Prior year (uncollected + deferred and accrued - advance)	54,291,320	144,229,954	(29,942,169)			(59,996,464)		
19. Renewal premiums and considerations:								
19.1 Direct	4,050,655,309	731,324,339	569,343,924	37,451,298	89,092,881	2,623,442,867		
19.2 Reinsurance assumed	1,033,992,697	1,033,992,012				685		
19.3 Reinsurance ceded	1,335,904,162	1,176,894,255	583,658	2,400,324		156,025,925		
19.4 Net (Line 17 - Line 18)	3,748,743,845	588,422,096	568,760,266	35,050,974	89,092,881	2,467,417,627		
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	7,556,407,117	837,999,974	569,343,924	617,427,845	2,908,192,507	2,623,442,867		
20.2 Reinsurance assumed	1,244,525,863	1,244,525,178				685		
20.3 Reinsurance ceded	5,464,708,334	1,319,593,985	583,658	30,650,018	3,957,854,749	156,025,925		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	3,336,224,646	762,931,167	568,760,266	586,777,827	(1,049,662,242)	2,467,417,627		

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	80,488	71,136	9,352					
22.	All other	2,060,814	2,060,814						
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	79,904,516	45,480,218		34,424,298				
	23.2 Reinsurance assumed	88,581,296	88,581,296						
	23.3 Net ceded less assumed	(8,676,780)	(43,101,078)		34,424,298				
24.	Single:								
	24.1 Reinsurance ceded	7,771,196	313,186		7,458,010		INCLUDED WITH		
	24.2 Reinsurance assumed	7,660,850	7,660,850				RENEWAL		
	24.3 Net ceded less assumed	110,346	(7,347,664)		7,458,010				
25.	Renewal:								
	25.1 Reinsurance ceded	240,267,886	147,037,617		239,477	53,582,165	39,408,626		
	25.2 Reinsurance assumed	161,801,243	160,428,011			1,366,201	7,031		
	25.3 Net ceded less assumed	78,466,643	(13,390,393)		239,477	52,215,964	39,401,595		
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	327,943,598	192,831,021		42,121,785	53,582,165	39,408,626		
	26.2 Reinsurance assumed (Page 6, Line 22)	258,043,389	256,670,156			1,366,201	7,031		
	26.3 Net ceded less assumed	69,900,209	(63,839,136)		42,121,785	52,215,964	39,401,595		
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	35,843,791	8,760,304		27,083,486		INCLUDED WITH		
28.	Single	11,751,878	97,065	1,273	11,653,541		RENEWAL		
29.	Renewal	613,436,579	14,769,495	81,050,558	17,605,903	151,567,019	348,443,604		
30.	Deposit-type contract funds								
31.	Totals (to agree with Page 6, Line 21)	661,032,248	23,626,865	81,051,830	56,342,930	151,567,019	348,443,604		

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1. Rent	15,684,555		6,743,630	4,105,849	52,212,220		78,746,254
2. Salaries and wages	769,014,090	7,345,423	261,513,947	53,494,575	52,572,758		1,143,940,793
3.11 Contributions for benefit plans for employees	87,357,526		29,217,436	7,778,985	1,708,272		126,062,218
3.12 Contributions for benefit plans for agents	724,433		602,165	45,202			1,371,800
3.21 Payments to employees under non-funded benefit plans	2,699,167		785,186	253,577			3,737,930
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	41,814,943	28,912	11,794,314	5,520,285	1,720,804		60,879,258
3.32 Other agent welfare	215,810		171,410	11,313			398,532
4.1 Legal fees and expenses	3,190,331	(123)	240,463	99,463	854,136		4,384,271
4.2 Medical examination fees	1,466,666	9,220	1,506,507	0			2,982,393
4.3 Inspection report fees	68,431		39,882				108,312
4.4 Fees of public accountants and consulting actuaries	35,301,273	71,796	11,401,899	26,236,363	8,380,639		81,391,970
4.5 Expense of investigation and settlement of policy claims	2,029,049	4,212,508	1,156,601	21			7,398,180
5.1 Traveling expenses	9,694,409	59,195	3,158,771	7,744,842	916,799		21,574,015
5.2 Advertising	55,484,072		16,641,328	339,039	904,266		73,368,705
5.3 Postage, express, telegraph and telephone	22,944,287	37,679	4,452,126	760,576			28,194,668
5.4 Printing and stationery	9,541,180	1,882	1,926,907	1,229,393			12,699,362
5.5 Cost or depreciation of furniture and equipment	6,775,447		1,731,445	748,100	854,136		10,109,128
5.6 Rental of equipment	24,995,920		1,931,960	5,869,217			32,797,096
5.7 Cost or depreciation of EDP equipment and software	7,014,650		1,508,056	22,250			8,544,957
6.1 Books and periodicals	390,244	14,561	106,745	142,123			653,674
6.2 Bureau and association fees	984,889	3,210	447,588	223,413			1,659,100
6.3 Insurance, except on real estate	1,593,294	83,600	12,444	981,548			2,670,886
6.4 Miscellaneous losses	19,686,652	188	12,224	(27,872)	854,136		20,525,328
6.5 Collection and bank service charges	5,321,291		445,990	11,476,622			17,243,903
6.6 Sundry general expenses	70,379,165	10,147	2,837,418	4,612,846	19,119,302		96,958,878
6.7 Group service and administration fees	11,081,789	4,667,899	12,012,265	616,787			28,378,740
6.8 Reimbursements by uninsured plans			(5,054,464)				(5,054,464)
7.1 Agency expense allowance	2,569		5,504				8,073
7.2 Agents' balances charged off (less $ ..... recovered)	(811)		15,544	(1,268)			13,466
7.3 Agency conferences other than local meetings	2,575,175		1,980,483	20,127			4,575,785
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	(727,321)		(300,993)	11,363,336	10,157,802		20,492,824
9.2 Investment expenses not included elsewhere	767				118,005		118,772
9.3 Aggregate write-ins for expenses	174,296,602	193	33,674,622	16,735,037	32,204,163		256,910,616
10. General expenses incurred	1,381,600,542	16,546,292	402,719,403	160,401,748	182,577,438	(b)	(a) 2,143,845,424
11. General expenses unpaid Dec. 31, prior year	30,950,944	3,853,719	78,551,807	257,503,551	0		370,860,021
12. General expenses unpaid Dec. 31, current year	34,080,806	3,938,692	81,772,485	278,006,710	0		397,798,693
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)	1,378,470,681	16,461,318	399,498,726	139,898,589	182,577,438		2,116,906,752
DETAILS OF WRITE-INS							
09.301. EDP Equipment and Programs Purchased	120,431,519	193	33,674,622	16,735,037	6,967,102		177,808,473
09.302. Service Fees Received	7,296,572				25,237,060		32,533,633
09.303. Management Fees	46,568,510						46,568,510
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)	174,296,602	193	33,674,622	16,735,037	32,204,163		256,910,616

(a) Includes management fees of $ 209,118,851 to affiliates and $ 46,568,510 to non-affiliates.

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

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

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

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes	303,444	76,324	137,181	7,292,599		7,809,547
2. State insurance department licenses and fees	3,944,937	1,333,969	389,988			5,668,894
3. State taxes on premiums	23,411,357	44,840,453				68,251,809
4. Other state taxes, including $ ..... for employee benefits	(4,145,029)	(2,625,904)	(4,363,747)			(11,134,680)
5. U.S. Social Security taxes	49,602,871	15,281,094	2,867,717	2,726,672		70,478,354
6. All other taxes	1,159,221	2,981,019	3,429			4,143,669
7. Taxes, licenses and fees incurred	74,276,801	61,886,954	(965,434)	10,019,271		145,217,593
8. Taxes, licenses and fees unpaid Dec. 31, prior year		233,614	52,462,013			52,695,627
9. Taxes, licenses and fees unpaid Dec. 31, current year		233,614	45,143,611			45,377,225
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	74,276,801	61,886,954	6,352,968	10,019,271		152,535,995

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums	80,488	
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions	2,060,814	
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4	2,141,302	
6. Paid in cash	192,715	
7. Left on deposit	771,836	
8. Aggregate write-ins for dividend or refund options	25,552	
9. Total Lines 5 through 8	3,131,404	
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year	2,267,527	
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	2,267,527	
16. Total from prior year	2,138,288	
17. Total dividends or refunds (Lines 9 + 15 - 16)	3,260,644	
DETAILS OF WRITE-INS		
0801. Added to deposit administration funds	25,552	
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)	25,552	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [(a)]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AE 4% NLP IDB ALB 26-63	2,452,632		2,452,632		
0100002. AE 3.5% NLP IDB ALB 26-35	2,385		2,385		
0100003. AE 3% NLP IDB ALB 34-66	979,136		979,136		
0100004. AM 2.5% NLP 42-45 47-49 51 56-57 59-63 65 67 73-74	1,012,366				1,012,366
0100005. 41 CSO 3.5% NLP IDB ALB 45-64	23,536,787		23,536,787		
0100006. 41 CSO 3% NLP IDB ALB 62-64	1,312,935		1,312,935		
0100007. 41 CSO 3% CRVM IDB ALB 62-64	1,077,587		1,077,587		
0100008. 41 CSO 2.5% NLP IDB ALB 54-64	16,516,969		16,516,969		
0100009. 41 CSO 2.25% CRVM IDB ALB 47-61	745,818		745,818		
0100010. 41 CSO 2.25% NLP IDB ALB 45-57	4,970,315		4,970,315		
0100011. 58 CSO 6% CRVM CNF ALB 83-86	79,736,272		79,736,272		
0100012. 58 CSO 5.5% CRVM CNF ALB 87-88	14,350,363		14,350,363		
0100013. 58 CSO 4.5% NLP IDB ALB 74-88	77,755,842		77,755,842		
0100014. 58 CSO 4.5% CRVM CNF ALB 81-83	39,827,350		39,827,350		
0100015. 58 CSO 4.5% 82	2,279				2,279
0100016. 58 CSO 4% NLP IDB ALB 65-89	53,497,725		53,497,725		
0100017. 58 CSO 4% CRVM IDB ALB 76-80	612,660		612,660		
0100018. 58 CSO 4% CRVM CNF ALB 66-99	1,061,714,589		1,061,714,589		
0100019. 58 CSO 4% 79	6,147				6,147
0100020. 58 CSO 3.5% NLP 55 72-75	249,746				249,746
0100021. 58 CSO 3.5% NLP IDB ALB 50-90	47,752,468		47,752,468		
0100022. 58 CSO 3.5% MOD IDB ALB 78-80	280,709		280,709		
0100023. 58 CSO 3.5% CRVM CNF ALB 64-75	76,874,028		76,874,028		
0100024. 58 CSO 3.5% CRVM IDB ALB 64-88	75,733,785		75,733,785		
0100025. 58 CSO 3.5% 74	1,823				1,823
0100026. 58 CSO 3% NLP IDB ALB 64-83	84,585,840		84,585,840		
0100027. 58 CSO 3% MOD IDB ALB 78-83	1,981,727		1,981,727		
0100028. 58 CSO 3% CRVM CNF ALB 77-83	47,284,404		47,284,404		
0100029. 58 CSO 3% NLP 62-71	1,206,921				1,206,921
0100030. 58 CSO 2.5% NLP IDB ALB 64-79	46,741,079		46,741,079		
0100031. 58 CET 4.5% NLP IDB ALB 79-88	565,695		565,695		
0100032. 58 CET 4% NLP IDB ALB 76-88	1,089,895		1,089,895		
0100033. 58 CET 3.5% NLP IDB ALB 64-78	1,256,674		1,256,674		
0100034. 60 CSG 4.5% 60 and later	1,243,114				1,243,114
0100035. 80 CSO 6% CRVM CNF ALB 85-87	4,916,264		4,916,264		
0100036. 80 CSO 6% CRVM IDB ALB 85-94	9,863,567		9,863,567		
0100037. 80 CSO 6% 86	11,605				11,605
0100038. 80 CSO 5.5% 92-97	14,985,183				14,985,183
0100039. 80 CSO 5.5% NLP IDB ALB 88-00	216,337		216,337		
0100040. 80 CSO 5.5% CRVM CNF ALB 77-03	61,031,683		61,031,683		
0100041. 80 CSO 5.5% CRVM IDB ALB 78-92	103,509,653		103,509,653		
0100042. 80 CSO 5% NLP IDB ALB 93-94	81,342		81,342		
0100043. 80 CSO 5% CRVM CNF ALB 93-94	16,190,582		16,190,582		
0100044. 80 CSO 5% CRVM IDB ALB 77-94	883,730,540		883,730,540		
0100045. 80 CSO 5% 93-94	4,369,617				4,369,617
0100046. 80 CSO 4.5% CRVM CNF ALB 95-08	72,206,264		72,206,264		
0100047. 80 CSO 4.5% CRVM IDB ALB 77-05	1,052,192,176		1,052,192,176		
0100048. 80 CSO 4.5% NLP IDB ALB 95-99	313,465		313,465		
0100049. 80 CSO 4.5% CRVM IDB ANB 02-05	2,105,053,032		2,105,053,032		
0100050. 80 CSO 4.5% 95-09	8,338,532				8,338,532
0100051. 80 CSO 4% NLP CRF ALB 78-99	882,617,027		882,617,027		
0100052. 80 CSO 4% CRVM IDB ANB 06-08	206,812,074		206,812,074		
0100053. 80 CSO 4% CRVM IDB ALB 06-08	10,279,506		10,279,506		0
0100054. 80 CSO 4% 06-12	1,039,327				1,039,327
0100055. 80 CSO 3.5% 13	188,914				188,914
0100056. 80 CET 5.5% CRVM IDB ALB 88-98	789,492		789,492		
0100057. 80 CET 5% CRVM IDB ALB 93-94	125,160		125,160		
0100058. 80 CET 4.5% CRVM IDB ALB 95-98	222,101		222,101		
0100059. 2001 CSO 4.5% CRVM IDB ANB 05	14,487,901		14,487,901		
0100060. 2001 CSO 4% CRVM IDB ANB 06-12	7,765,778,298		7,765,778,298		
0100061. 2001 CSO 4% CRVM IDB ANB 06-09	853,915				853,915
0100062. 2001 CSO 3.5% CRVM IDB ANB 13-19	7,049,409,335		7,049,409,335		
0100063. 2017 CSO 3.5% CRVM IDB ANB 17-19	114,427,871		114,427,871		
0100064. 2017 CSO VM-20 4.5% NPR 20	217,402,080		217,402,080		
0100065. 2017 CSO VM-20 3.75% NPR 21-23	149,939,498		149,939,498		
0100066. Life PSR all years	1,661,409				1,661,409
0199997. Totals (Gross)	22,520,001,812		22,484,830,915		35,170,896
0199998. Reinsurance ceded	19,279,339,155		19,279,339,155		
0199999. Life Insurance: Totals (Net)	3,240,662,657		3,205,491,761		35,170,896
0200001. a-1949 Proj C 3.5% 73 78	6,036	XXX	6,036	XXX	
0200002. a-1949 Proj C 3% 75-78 80	591,595	XXX	591,595	XXX	
0200003. 51 GAM 3-3.99% 62-73	1,961,679	XXX		XXX	1,961,679
0200004. 71 IAM 9.5% 84	55,240	XXX	55,240	XXX	
0200005. 71 IAM 7.5% 82	586,158	XXX	586,158	XXX	
0200006. 71 GA with Remar 11.25% 83-84	15,754	XXX		XXX	15,754
0200007. 71 GA with Remar 9.25% 86	16,155	XXX		XXX	16,155
0200008. 71 GA with Remar 8.75% 88-89	275,029	XXX		XXX	275,029
0200009. 71 GA with Remar 8.25% 90-91	41,447	XXX		XXX	41,447
0200010. 71 GA with Remar 8% 87	29,095	XXX		XXX	29,095
0200011. 71 GA with Remar 7.5% 80-82	77,965	XXX		XXX	77,965
0200012. 71 GA with Remar 6.75% 96 97 01	78,655	XXX		XXX	78,655
0200013. 71 GA with Remar 6.5% 94 02	28,314	XXX		XXX	28,314
0200014. 71 GA with Remar 6.25% 98-99	60,506	XXX		XXX	60,506
0200015. 71 GA with Remar 6% 75-79 03	70,138	XXX		XXX	70,138
0200016. 71 GA with Remar 5.25% 05-06 10	9,053	XXX		XXX	9,053
0200017. 71 GA with Remar 4% 15	78,700	XXX		XXX	78,700
0200018. 71 GAM 11-11.99% 83-84	1,649,972	XXX		XXX	1,649,972
0200019. 71 GAM 10-10.99% 83-84	464,129	XXX		XXX	464,129
0200020. 71 GAM 9-9.99% 83-84	4,107,922	XXX		XXX	4,107,922
0200021. 71 GAM 7-7.99% 80-84	147,183,907	XXX		XXX	147,183,907
0200022. 71 GAM 6-6.99% 75-79	17,046,367	XXX		XXX	17,046,367

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200023. 71 GAM 3-3.99% 74	1,437,695	XXX		XXX	1,437,695
0200024. 83a 9.5% CARVM 85	488,423	XXX	488,423	XXX	
0200025. 83a 8.75% CARVM 82-83 88	2,668,588	XXX	2,668,588	XXX	
0200026. 83a 8.5% CARVM 84-85	1,642,895	XXX	1,642,895	XXX	
0200027. 83a 8.25% CARVM 82-83 90-91	751,761	XXX	751,761	XXX	
0200028. 83a 8% CARVM 84-85	174,234	XXX	174,234	XXX	
0200029. 83a 7.75% CARVM 92	138,647	XXX	138,647	XXX	
0200030. 83a 7.25% CARVM 86 95	2,223,800	XXX	2,223,800	XXX	
0200031. 83a 7% CARVM 88-89 93	1,257,336	XXX	1,257,336	XXX	
0200032. 83a 6.75% CARVM 88 91 96-97	34,049,182	XXX	34,049,182	XXX	
0200033. 83a 6.5% CARVM 87 90 94	21,937,356	XXX	21,937,356	XXX	
0200034. 83a 6.25% CARVM 87 90-92 98	38,646,466	XXX	38,646,466	XXX	
0200035. 83a 6% CARVM 92 95	26,930,941	XXX	26,930,941	XXX	
0200036. 83a 5.75% CARVM 93 95	25,595,282	XXX	25,595,282	XXX	
0200037. 83a 5.5% CARVM 93-94 96-97	56,107,974	XXX	56,107,974	XXX	
0200038. 83a 5.25% CARVM 94 96-99	31,869,563	XXX	31,869,563	XXX	
0200039. 83a 5% CARVM 98-99	5,075,787	XXX	5,075,787	XXX	
0200040. 83 GAM 11-11.99% 85	3,048,822	XXX		XXX	3,048,822
0200041. 83 GAM 10-10.99% 85	2,302,305	XXX		XXX	2,302,305
0200042. 83 GAM 9-9.99% 85-86	15,902,965	XXX		XXX	15,902,965
0200043. 83 GAM 8-8.99% 86-91	72,076,954	XXX		XXX	72,076,954
0200044. 83 GAM 7-7.99% 85 87-93 95	175,928,765	XXX		XXX	175,928,765
0200045. 83 GAM 6-6.99% 86-99	607,425,020	XXX		XXX	607,425,020
0200046. 83 GAM 5-5.99% 92-99	257,139,809	XXX		XXX	257,139,809
0200047. 83 GAM 4-4.99% 98-99	47,168,157	XXX		XXX	47,168,157
0200048. 94 GAM Proj VM-22 Non-Jumbo 4.5-4.99% 23	581,290,572	XXX		XXX	581,290,572
0200049. 94 GAM Proj VM-22 Non-Jumbo 5-5.49% 23	1,030,281,958	XXX		XXX	1,030,281,958
0200050. 94 GAM Proj VM-22 Non-Jumbo 4-4.49% 18-19 22	2,397,282,404	XXX		XXX	2,397,282,404
0200051. 94 GAM Proj VM-22 Non-Jumbo 3.5-3.99% 18-19 22	920,627,436	XXX		XXX	920,627,436
0200052. 94 GAM Proj VM-22 Non-Jumbo 3-3.49% 18-20 22	1,198,837,292	XXX		XXX	1,198,837,292
0200053. 94 GAM Proj VM-22 Non-Jumbo 2.5-2.99% 18-22	1,147,755,032	XXX		XXX	1,147,755,032
0200054. 94 GAM Proj VM-22 Non-Jumbo 2-2.49% 18-22	751,166,891	XXX		XXX	751,166,891
0200055. 94 GAM Proj VM-22 Non-Jumbo 1.5-1.99% 20-22	107,373,853	XXX		XXX	107,373,853
0200056. 94 GAM Proj VM-22 Non-Jumbo 1-1.49% 20-22	7,679,158	XXX		XXX	7,679,158
0200057. 94 GAM Proj VM-22 Jumbo 4-4.49% 18	301,432,942	XXX		XXX	301,432,942
0200058. 94 GAM Proj VM-22 Jumbo 3.5-3.99% 18	98,476,096	XXX		XXX	98,476,096
0200059. 94 GAM Proj VM-22 Jumbo 3-3.49% 18	579,085	XXX		XXX	579,085
0200060. 94 GAM Proj 7-7.99% 00	280,490,016	XXX		XXX	280,490,016
0200061. 94 GAM Proj 6-6.99% 00-03 09	1,029,261,986	XXX		XXX	1,029,261,986
0200062. 94 GAM Proj 5-5.99% 01 03-08 10-11	844,649,244	XXX		XXX	844,649,244
0200063. 94 GAM Proj 4-4.99% 06 12-16	4,049,813,089	XXX		XXX	4,049,813,089
0200064. 94 GAM Proj 3-3.99% 16-17	2,077,196,674	XXX		XXX	2,077,196,674
0200065. a-2000 7% CARVM 00	1,754,818	XXX	1,754,818	XXX	
0200066. a-2000 6.75% CARVM 01	2,266,834	XXX	2,266,834	XXX	
0200067. a-2000 6.5% CARVM 02	12,754,731	XXX	12,754,731	XXX	
0200068. a-2000 6.25% CARVM 99	1,907,472	XXX	1,907,472	XXX	
0200069. a-2000 6% CARVM 03 09	46,355,752	XXX	46,355,752	XXX	
0200070. a-2000 5.75% CARVM 00	5,253,520	XXX	5,253,520	XXX	
0200071. a-2000 5.5% CARVM 00-04 07-09	284,017,765	XXX	284,017,765	XXX	
0200072. a-2000 5.25% CARVM 01-02 05-06 10	87,862,212	XXX	87,862,212	XXX	
0200073. a-2000 5% CARVM 03-04 07-09 11	699,308,486	XXX	699,308,486	XXX	
0200074. a-2000 4.75% CARVM 03-08 10	336,973,467	XXX	336,973,467	XXX	
0200075. a-2000 4.5% CARVM 05-08 11 14	2,091,492,257	XXX	2,091,492,257	XXX	
0200076. a-2000 4.25% CARVM 10-12 14	161,290,957	XXX	161,290,957	XXX	
0200077. a-2000 4% CARVM 12-15	1,003,732,493	XXX	1,003,732,493	XXX	
0200078. a-2000 3.75% CARVM 12-15	239,455,938	XXX	239,455,938	XXX	
0200079. a-2000 3.5% CARVM 13 15	52,665,664	XXX	52,665,664	XXX	
0200080. ANN2000 7-7.99% 00	6,398,054	XXX		XXX	6,398,054
0200081. ANN2000 6-6.99% 99 01-03 09	116,573,755	XXX		XXX	116,573,755
0200082. ANN2000 5-5.99% 04-08	175,393,683	XXX		XXX	175,393,683
0200083. 2012 IAR 4.25% CARVM 23	3,743,160	XXX	3,743,160	XXX	
0200084. 2012 IAR 4% CARVM 23	15,584,630	XXX	15,584,630	XXX	
0200085. 2012 IAR 4% CARVM 16	672,284,515	XXX	672,284,515	XXX	
0200086. 2012 IAR 3.75% CARVM 16-19	1,497,662,741	XXX	1,497,662,741	XXX	
0200087. 2012 IAR 3.5% CARVM 17-18	730,981,409	XXX	730,981,409	XXX	
0200088. 2012 IAR 3.25% CARVM 20 22	444,317,083	XXX	444,317,083	XXX	
0200089. 2012 IAR 3.00% CARVM 21	36,405,605	XXX	36,405,605	XXX	
0200090. 2012 IAR VM-22 Non-Jumbo 4-4.49% 18-19	903,207,193	XXX	903,207,193	XXX	
0200091. 2012 IAR VM-22 Non-Jumbo 3.5-3.99% 18-19 22	416,443,558	XXX	416,443,558	XXX	
0200092. 2012 IAR VM-22 Non-Jumbo 3-3.49% 18-20	264,328,391	XXX	264,328,391	XXX	
0200093. 2012 IAR VM-22 Non-Jumbo 2.5-2.99% 18-21	68,347,454	XXX	68,347,454	XXX	
0200094. 2012 IAR VM-22 Non-Jumbo 2-2.49% 18-21	40,935,051	XXX	40,935,051	XXX	
0200095. 2012 IAR VM-22 Non-Jumbo 1.5-1.99% 20-22	7,814,092	XXX	7,814,092	XXX	
0200096. 2012 IAR VM-22 Non-Jumbo 1-1.49% 20-21	2,024,525	XXX	2,024,525	XXX	
0200097. VM-21 Fixed Account Reserve 93-20	308,633,774	XXX	308,633,774	XXX	
0299997. Totals (Gross)	29,168,787,311	XXX	10,690,602,810	XXX	18,478,184,501
0299998. Reinsurance ceded	14,288,525,906	XXX	10,381,667,682	XXX	3,906,858,224
0299999. Annuities: Totals (Net)	14,880,261,405	XXX	308,935,128	XXX	14,571,326,277
0300001. a-1949 Proj C 3.5% 53-81	44,696		44,696		
0300002. 71 IAM 9.5% 84	87,606		87,606		
0300003. 71 IAM 7.5% 82	236,936		236,936		
0300004. 71 IAM 3.5% 83	632,747		632,747		
0300005. 83a 9.5% CARVM 85	558,830		558,830		
0300006. 83a 9.25% CARVM 86	63,027		63,027		
0300007. 83a 8.75% CARVM 88-89	423,036		423,036		
0300008. 83a 8.25% CARVM 90-91	455,953		455,953		
0300009. 83a 8% CARVM 87	73,505		73,505		
0300010. 83a 7.75% CARVM 92	320,397		320,397		
0300011. 83a 7.25% CARVM 95	46,390		46,390		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [(a)]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300012. 83a 7% CARVM 93	249,124		249,124		
0300013. 83a 6.75% CARVM 96-97	335,135		335,135		
0300014. 83a 6.5% CARVM 94	139,659		139,659		
0300015. 83a 6.25% CARVM 98	30,097		30,097		
0300016. ANN2000 7-7.99% 00	190,576				190,576
0300017. ANN2000 6-6.99% 01-03 09	1,878,667				1,878,667
0300018. ANN2000 5-5.99% 04-08	3,856,216				3,856,216
0300019. a-2000 7% CARVM 00	388,030		388,030		
0300020. a-2000 6.75% CARVM 01	780,008		780,008		
0300021. a-2000 6.5% CARVM 02	1,790,037		1,790,037		
0300022. a-2000 6.25% CARVM 99	749,983		749,983		
0300023. a-2000 6% CARVM 03 09	5,313,022		5,313,022		
0300024. a-2000 5.5% CARVM 04 07-08	10,472,608		10,472,608		
0300025. a-2000 5.25% CARVM 05-06 10	11,012,624		11,012,624		
0300026. a-2000 5% CARVM 11	6,731,655		6,731,655		
0300027. a-2000 4.5% CARVM 14	16,099,317		16,099,317		
0300028. a-2000 4.25% CARVM 12	12,860,713		12,860,713		
0300029. a-2000 4% CARVM 13 15	33,984,597		33,984,597		
0300030. 2012 IAR 4% CARVM 16	15,045,728		15,045,728		
0300031. 2012 IAR 3.75% CARVM 17	23,056,520		23,056,520		
0300032. 2012 IAR 4.5-4.99% VM-22 Non-Jumbo 23	22,008,240		22,008,240		
0300033. 2012 IAR VM-22 Non-Jumbo 5-5.49% 23	17,904,169		17,904,169		
0300034. 2012 IAR VM-22 Non-Jumbo 4-4.49% 18-19 22	30,517,664		30,517,664		
0300035. 2012 IAR VM-22 Non-Jumbo 3.5-3.99% 18-19 22	33,568,679		33,568,679		
0300036. 2012 IAR VM-22 Non-Jumbo 3-3.49% 18-20 22	32,697,994		32,697,994		
0300037. 2012 IAR VM-22 Non-Jumbo 2.5-2.99% 18-22	26,261,263		26,261,263		
0300038. 2012 IAR VM-22 Non-Jumbo 2-2.49% 18 20-22	25,932,278		25,932,278		
0300039. 2012 IAR VM-22 Non-Jumbo 1.5-1.99% 20-22	15,301,734		15,301,734		
0300040. 2012 IAR VM-22 Non-Jumbo 1-1.49% 20-21	331,286		331,286		
0399997. Totals (Gross)	352,430,745		346,505,286		5,925,458
0399998. Reinsurance ceded	302,089,965		302,089,965		
0399999. SCWLC: Totals (Net)	50,340,780		44,415,321		5,925,458
0400001. I/C Dbl Indem Exp 2.5%	647,861		647,861		
0400002. I/C Dbl Indem Exp 5%	266,857		266,857		
0400003. 59 ADB Table 4.5% 59 and Later	40,564				40,564
0499997. Totals (Gross)	955,282		914,718		40,564
0499998. Reinsurance ceded	888,599		888,599		
0499999. Accidental Death Benefits: Totals (Net)	66,683		26,119		40,564
0500001. 52 INTERCO DISA Period 2 58 CSO 3%	1,914,349		1,914,349		
0500002. 52 INTERCO DISA Period 2 01 CSO 3.5%	5,892,626		5,892,626		
0500003. 52 INTERCO DISA Period 2 80 CSO 4%	7,434,144		7,434,144		
0500004. 52 INTERCO DISA Period 2 01 CSO 4%	2,430,247		2,430,247		
0500005. 52 INTERCO DISA Period 2 17 CSO 3.5%	43,229		43,229		
0500006. 52 INTERCO DISA Period 2 17 CSO 3.5% VM-20	603,806		603,806		
0500007. 52 INTERCO DISA Period 2 17 CSO 3% VM-20	590,264		590,264		
0599997. Totals (Gross)	18,908,665		18,908,665		
0599998. Reinsurance ceded	8,375,438		8,375,438		
0599999. Disability-Active Lives: Totals (Net)	10,533,226		10,533,226		
0600001. 52 INTERCO DISA 3%	45,282,035		45,282,035		
0600002. 52 INTERCO DISA 3% VM-20	170,677		170,677		
0600003. 52 INTERCO DISA 3.5%	974,399		974,399		
0600004. 52 INTERCO DISA 3.5% VM-20	140,879		140,879		
0600005. 52 INTERCO DISA 4%	56,624,154		10,505,127		46,119,027
0600006. 70 Intercompany 6% 55-86	1,755,422				1,755,422
0600007. 70 Intercompany 5.5% 93-94	2,640,876				2,640,876
0600008. 70 Intercompany 5% 87-92	2,463,508				2,463,508
0600009. 70 Intercompany 4.5% 95-04	15,250,421				15,250,421
0600010. 70 Intercompany 3.5% 70 and later	110,586				110,586
0600011. 70 Modified Intercompany 4.5% 04-05	5,152,470				5,152,470
0600012. 70 Modified Intercompany 4% 06-08	16,219,375				16,219,375
0600013. 2005 GTLW 4% 07-09	12,500,793				12,500,793
0600014. 2005 GTLW 3.5% 13-17	53,045,476				53,045,476
0699997. Totals (Gross)	212,331,072		57,073,118		155,257,954
0699998. Reinsurance ceded	48,960,357		45,951,245		3,009,111
0699999. Disability-Disabled Lives: Totals (Net)	163,370,715		11,121,872		152,248,843
0700001. For surrender values in excess of reserves otherwise required and carried in this schedule	190,316,826		190,316,826		
0700002. For variable life insurance minimum death benefit guarantees	29,758,914		29,758,914		
0700003. Survivorship increase option reserve	4,262,662		4,262,662		
0700004. For excess of valuation net premiums over corresponding gross premiums on respective contracts	57,898,190		57,898,190		
0799997. Totals (Gross)	282,236,592		282,236,592		
0799998. Reinsurance ceded	57,617,962		57,617,962		
0799999. Miscellaneous Reserves: Totals (Net)	224,618,630		224,618,630		
9999999. Totals (Net) - Page 3, Line 1	18,569,854,096		3,805,142,058		14,764,712,038

(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 $ 117,592,837 ; Supplementary Contracts with Life Contingencies $ 29,976,085 ; 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 [X] No [ ]

1.2 If not, state which kind is issued.

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

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

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: $

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 $ 764,443,192

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: $

7.4 Identify where the reserves are reported in the blank:

All of the assets are held in a trust for the benefit of the retirement plans.

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

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

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

8.3 Identify where the reserves are reported in the blank:

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

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

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

9.3 Identify where the reserves are reported in the blank:

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

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
Individual Disability Income Active Life and Disabled Life Reserves	Base morbidity table for valuation uses 1985 CIDA	Base morbidity table for valuation uses 2013 IDI Valuation Table (IDEC)	(23,430,789)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(23,430,789)
9999999 - Total (Column 4, only)			(23,430,789)

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3				Federal Employees						
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	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	75,329,217			1,126,533	93,835	544,858					72,887,153	625,544	51,294
2. Additional contract reserves (b)	658,310,037			1,578,700							559,460,767	97,270,570	
3. Additional actuarial reserves-Asset/Liability analysis	40,085,907											40,085,907	
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves	24,058,702		24,058,702										
7. Totals (Gross)	797,783,863		24,058,702	2,705,233	93,835	544,858					632,347,919	137,982,021	51,294
8. Reinsurance ceded	264,354,571			2,705,233							123,667,316	137,982,021	
9. Totals (Net)	533,429,293		24,058,702		93,835	544,858					508,680,603		51,294
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	2,448,519,008										2,408,061,631	40,444,740	12,636
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits	12,636												12,636
13. Aggregate write-ins for reserves													
14. Totals (Gross)	2,448,531,644										2,408,061,631	40,444,740	25,272
15. Reinsurance ceded	472,629,708										432,184,968	40,444,740	
16. Totals (Net)	1,975,901,935										1,975,876,663		25,272
17. TOTAL (Net)	2,509,331,228		24,058,702		93,835	544,858					2,484,557,266		76,567
18. TABULAR FUND INTEREST	58,071,865										58,071,865		
DETAILS OF WRITE-INS													
0601. Miscellaneous reserves	24,058,702		24,058,702										
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)	24,058,702		24,058,702										
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

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

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

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	27,675,824,126	13,311,968,787	589,918,236	153,796,626	126,725,982	13,493,414,495
2. Deposits received during the year	16,902,510,263	16,038,204,056		31,149,252	771,836	832,385,120
3. Investment earnings credited to the account	823,330,177	331,995,496	21,952,934	4,680,012	3,898,747	460,802,989
4. Other net change in reserves	(463,312,169)	(369,507,332)	42,699,403	439,844	6,846	(136,950,930)
5. Fees and other charges assessed	36,852,766	32,152,091		1,144,742		3,555,933
6. Surrender charges						
7. Net surrender or withdrawal payments	19,913,749,417	18,169,550,488	180,584,527	35,492,830	11,920,987	1,516,200,584
8. Other net transfers to or (from) Separate Accounts	(3,413,924,176)	(3,051,964,027)	(18,612,614)			(343,347,535)
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	28,401,674,391	14,162,922,454	492,598,660	153,428,163	119,482,422	13,473,242,691
10. Reinsurance balance at the beginning of the year	(727,612,107)		(462,276,655)	(138,890,432)	(126,445,019)	
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	(128,588,915)		(106,320,883)	(15,062,204)	(7,205,828)	
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(599,023,191)		(355,955,772)	(123,828,228)	(119,239,192)	
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	27,802,651,199	14,162,922,454	136,642,888	29,599,935	243,230	13,473,242,691

(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) $ 3,981,799,646
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) . $ 3,981,799,646

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	1,772,544	1,772,544						
1.2 Reinsurance assumed	300,043	300,043						
1.3 Reinsurance ceded	1,024,653	1,024,653						
1.4 Net	1,047,935	1,047,935						
2. In course of settlement:								
2.1 Resisted 2.11 Direct	736,979		736,979					
2.12 Reinsurance assumed								
2.13 Reinsurance ceded								
2.14 Net	736,979	(b)	(b) 736,979	(b)				
2.2 Other 2.21 Direct	190,492,698	88,994,819	52,211,446			49,286,432		
2.22 Reinsurance assumed	53,329,606	52,766,927				562,679		
2.23 Reinsurance ceded	138,526,833	128,446,634	50,000			10,030,198		
2.24 Net	105,295,471	(b) 13,315,112	(b) 52,161,446	(b)		(b) 39,818,913		
3. Incurred but unreported:								
3.1 Direct	355,754,348	15,745,208	55,150,590			284,858,549		
3.2 Reinsurance assumed	23,453,720	23,236,127				217,593		
3.3 Reinsurance ceded	62,666,236	37,737,318	71,388			24,857,531		
3.4 Net	316,541,832	(b) 1,244,017	(b) 55,079,203	(b)		(b) 260,218,612		
4. TOTALS 4.1 Direct	548,756,569	106,512,572	108,099,016			334,144,982		
4.2 Reinsurance assumed	77,083,370	76,303,097				780,273		
4.3 Reinsurance ceded	202,217,721	167,208,605	121,388			34,887,729		
4.4 Net	423,622,218	(a) 15,607,064	(a) 107,977,628			300,037,526		

(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 $ 11,121,872 Group Life $ 152,248,843 , and Individual Annuities $ .... are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ 1,975,901,935 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	5,552,822,536	873,194,404	324,866,362	1,137,975,618	1,771,460,835	1,445,325,316		
1.2 Reinsurance assumed	425,713,372	386,032,651			39,649,249	31,472		
1.3 Reinsurance ceded	2,083,317,781	1,063,538,263	1,035,500	853,228,607	77,067,896	88,447,515		
1.4 Net	(c) 3,895,218,127	195,688,791	323,830,862	284,747,011	1,734,042,189	1,356,909,273		
2. Liability December 31, current year from Part 1:								
2.1 Direct	548,756,569	106,512,572	108,099,016			334,144,982		
2.2 Reinsurance assumed	77,083,370	76,303,097				780,273		
2.3 Reinsurance ceded	202,217,721	167,208,605	121,388			34,887,729		
2.4 Net	423,622,218	15,607,064	107,977,628			300,037,526		
3. Amounts recoverable from reinsurers December 31, current year	67,239,119	56,499,864				10,739,255		
4. Liability December 31, prior year:								
4.1 Direct	530,288,595	110,621,897	96,072,045			323,594,654		
4.2 Reinsurance assumed	75,429,378	74,660,201				769,178		
4.3 Reinsurance ceded	215,262,587	180,266,021	414,567			34,582,000		
4.4 Net	390,455,386	5,016,076	95,657,478			289,781,832		
5. Amounts recoverable from reinsurers December 31, prior year	47,280,882	37,443,353	320,000			9,517,529		
6. Incurred Benefits								
6.1 Direct	5,571,290,510	869,085,079	336,893,333	1,137,975,618	1,771,460,835	1,455,875,644		
6.2 Reinsurance assumed	427,367,363	387,675,547			39,649,249	42,567		
6.3 Reinsurance ceded	2,090,231,152	1,069,537,358	422,321	853,228,607	77,067,896	89,974,970		
6.4 Net	3,908,426,721	187,223,268	336,471,013	284,747,011	1,734,042,189	1,365,943,241		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 169,349 in Line 1.1, $ 3,533 in Line 1.4.
$ 169,349 in Line 6.1, and $ 3,533 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 $ 12,062,556 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	6,483,410	6,493,738	10,328
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)	49,768,069	53,271,282	3,503,213
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)	56,251,480	59,765,021	3,513,541
13. Title plants (for Title insurers only)			
14. Investment income due and accrued	876,639	1,717,657	841,018
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	921,119	515,489	(405,630)
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	720,445		(720,445)
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	3,550,000	3,550,000	
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset			
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software	21,947,843	26,470,270	4,522,427
21. Furniture and equipment, including health care delivery assets	56,974,003	66,975,724	10,001,721
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	7,714,680	7,315,900	(398,780)
25. Aggregate write-ins for other than invested assets	387,525,207	661,374,269	273,849,062
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	536,481,416	827,684,330	291,202,914
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	536,481,416	827,684,330	291,202,914
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. Assets designated for non-retiree benefits	294,522,594	404,738,380	110,215,785
2502. Miscellaneous assets	63,188,703	77,459,495	14,270,792
2503. Postretirement benefits asset	17,053,162	11,836,600	(5,216,562)
2598. Summary of remaining write-ins for Line 25 from overflow page	12,760,749	167,339,795	154,579,046
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	387,525,207	661,374,269	273,849,062

NOTES TO THE FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The statement of the Company has been presented in conformity with accounting practices and procedures of the National Association of Insurance Commissioners ("NAIC") as prescribed or permitted by the State of Iowa.

The Insurance Division of the Department of Commerce of the State of Iowa ("Iowa Insurance Division") recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Iowa Insurance Law. The NAIC's *Accounting Practices and Procedures Manual* ("NAIC SAP") has been adopted as a component of prescribed practices by the State of Iowa. The Commissioner of Insurance (the "Commissioner") has the right to permit other specific practices that deviate from prescribed practices.

State of Iowa Bulletin 06-01, *Accounting for Derivative Instruments Used to Hedge the Growth in Interest Credited for Index Products*, allows the Company to follow a prescribed practice related to its derivative instruments purchased to hedge indexed products. In accordance with the practice, the Company has included unrealized capital gains (losses) as defined in the Bulletin in net investment income.

The impact of all prescribed and permitted practices did not cause the Company's risk-based capital ("RBC") to trigger a regulatory event. A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Iowa is shown below:

NET INCOME	SSAP #	F/S Page	F/S Line #	December 31, 2023	December 31, 2022
(1) State basis (Page 4, Line 35, Columns 1 & 2)				**$ 1,284,995,897**	$ (1,563,097,767)
(2) State prescribed practices that are an increase/ (decrease) from NAIC SAP:					
Derivatives to hedge indexed products	86	4	3	**23,217,083**	(32,946,541)
(3) State permitted practices that are an increase/ (decrease) from NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)				**$ 1,261,778,814**	$ (1,530,151,226)
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)				**$ 4,753,386,777**	$ 4,304,428,739
(6) State prescribed practices that are an increase/ (decrease) from NAIC SAP:				—	—
(7) State permitted practices that are an increase/ (decrease) from NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)				**$ 4,753,386,777**	$ 4,304,428,739

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements requires management to make estimates and assumptions that affect amounts reported in the statutory-basis financial statements and accompanying notes. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and reported amounts of revenues and expenses during the period. Such estimates and assumptions could change in the future as more information becomes known, which could impact the amounts reported and disclosed herein. Included among the material (or potentially material) reported amounts and disclosures that require extensive use of estimates are the fair value of certain invested assets, derivatives, policy and contract liabilities and income taxes.

C. Accounting Policy

The Company uses the following accounting policies:

(1) Short-term investments, cash and cash equivalents are stated at amortized cost.

(2) Bonds not backed by loans are reported at cost (unpaid principal balance), adjusted for amortization of premiums and discounts, both of which are computed using the constant yield method and are adjusted for the other-than-temporary decline in the fair value of the bond. An exception is bonds with an NAIC designation of 6, which are reported at the lower of amortized cost or fair value. The Company had no investments in mandatory convertible bonds or Securities Valuation Office identified investments during 2023.

(3) Common stocks are reported at fair value based on the latest quoted market prices and are adjusted for other-than-temporary declines in value.

(4) Redeemable preferred stocks are reported at cost adjusted for amortization of premiums and discounts, both of which are computed using the constant yield method and are adjusted for the other-than-temporary decline in the fair value of the preferred stock. An exception is redeemable preferred stocks with an NAIC designation of 4 to 6, which are reported at the lower of amortized cost or fair value. Perpetual preferred stocks are reported at fair value, limited to the current effective call price.

NOTES TO THE FINANCIAL STATEMENTS

(5) Mortgage loans on real estate are reported at the aggregate unpaid balance adjusted for advances and unamortized premium and discount, less loan valuation allowance and other-than-temporary declines in value.

(6) Loan-backed and structured securities are reported at cost adjusted for amortization of premium and discount, both of which are computed using a constant effective yield based on security specific facts that may include expectations of delinquency and default rates, loss severity, prepayment speeds as determined by external or internal estimates and the expected maturity of the securities. An exception is certain loan-backed and structured securities, which are reported at fair value as determined by methods identified in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*. Significant changes in estimated cash flows from the original purchase assumptions are primarily accounted for using the retrospective method for those loan-backed and structured securities that are of high credit quality and using the prospective method for those loan-backed and structured securities that are not of high credit quality.

(7) The Company accounts for investments in subsidiaries, controlled and affiliated ("SCA") entities using the audited statutory equity of the investee if the entity is an insurance company. All non-insurance entities are valued at the audited U.S. GAAP equity of the investee. U.S. GAAP equity of non-audited entities owned by the Company amounted to $49,768,069 as of December 31, 2023, and was non-admitted.

(8) The Company has ownership interests in joint ventures, partnerships, and limited liability companies. The Company carries these interests based on the underlying audited U.S. GAAP equity of the investee.

(9) Derivatives under SSAP 86:
Derivative instruments used in designated effective hedges are valued consistently with the hedged items. Hedges of fixed income assets and/or liabilities are valued at amortized cost. Hedges of items carried at market value are valued at market value. Derivatives that do not meet the criteria of an effective hedge, for which the Company has chosen to not apply hedge accounting or that cease to be effective hedges are valued at market value.

Derivatives under SSAP 108:
Designated derivatives are reported at fair value. Fair value fluctuations attributable to the hedged risk that offsets the current period change in the designated portion of the VM-21 reserve liability are recognized as a realized gain or loss. Fair value fluctuations attributable to the hedged risk that does not offset the current period change in the designated portion of the VM-21 reserve liability are recognized as a deferred asset (admitted) or deferred liability. The deferred asset or liability is amortized on a straight-line basis into realized gains or losses over a period not to exceed 10 years. An amount equal to the net deferred asset or liability must be allocated from unassigned funds and presented separately within special surplus.

(10) The Company does not utilize anticipated investment income as a factor in the premium deficiency calculation.

(11) The Company's group loss adjustment expenses are based on the estimated cost of paying run-out claims. Cost containment expenses associated with paying the run-out claims are also included in the loss adjustment expenses. The unpaid claim liabilities are estimated based on developmental and incurred loss ratio approaches, with the exception of long-term disability in which disabled life reserves are based on a prescribed tabular reserve basis.

Claim reserves for individual disability income claims are determined based on a tabular method using the following factors: age of the insured at the date of disablement; number of months the insured already has been disabled; number of months remaining in the benefit period. Claim reserves include a reserve for disability benefits covered under premium waiver provisions and a reserve for claim administration expenses. Individual disability income policy reserves (active life reserves) use the 2 year full preliminary term method and are calculated on a seriatim basis.

(12) No material changes were made to the capitalization policy during 2023.

(13) The Company did not have any pharmaceutical rebate receivables as of December 31, 2023.

D. Going Concern

As of December 31, 2023, the Company did not have concerns about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

During the fourth quarter of 2023, the Company received approval from the Iowa Insurance Division to change its valuation basis for individual disability income ("IDI") active and disabled life reserves to the 2013 IDI valuation table for the base morbidity table. The Company had a $23,430,789 decrease in reserves with a direct offset to increase surplus.

The NAIC adopted INT 23-01 – *Net Negative (Disallowed) Interest Maintenance Reserve* ("INT 23-01"), in August 2023. INT 23-01 prescribes limited-time, optional, statutory accounting guidance, as an exception to the existing guidance detailed in Statement of Statutory Accounting Principles No. 7 – *Asset Valuation Reserve and Interest Maintenance Reserve*, and the annual statement instructions that requires non-admittance of net negative interest maintenance reserve ("IMR").

INT 23-01 permits reporting entities to admit net negative IMR up to 10% of the reporting entity's adjusted General Account capital and surplus as required to be shown on the statutory balance sheet of the reporting

NOTES TO THE FINANCIAL STATEMENTS

entity for its most recently filed statement with the domiciliary state commissioner. The capital and surplus shall be adjusted to exclude any net positive goodwill, electronic data processing equipment ("EDP") and operating system software, net deferred tax assets and admitted net negative IMR. Reporting entities applying this interpretation are also required to have RBC greater than 300% authorized control level after an adjustment to total adjusted capital that reflects a reduction to remove any net positive goodwill, EDP and operating system software, net deferred tax assets and admitted net negative IMR. Reporting entities that admit net negative IMR shall allocate an amount equal to the General Account or Separate Account admitted IMR asset to aggregate write-in for special surplus funds. The provisions within INT 23-01 are permitted as a short-term solution until December 31, 2025, and will automatically terminate on January 1, 2026. The Company implemented the guidance effective September 30, 2023. See Note 21 for additional information on admitted net negative IMR.

During the third quarter of 2022, the Company received approval from the Iowa Insurance Division to change its valuation basis to explicit reserves held for excess mortality for certain group conversion reserves. The Company had a $12,273,725 increase in reserves with a direct offset to decrease surplus.

The 2022 Annual Statement included an error related to the Company's understatement of commissions and expense allowance on reinsurance assumed as a result of an identified error in the expense allowance calculation with an affiliated reinsurer. This resulted in an overstatement of net income of $4,693,514 and an overstatement of surplus of $4,807,151 for the year ended December 31, 2022. This error was corrected during the first quarter of 2023 as an adjustment to surplus.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

During 2023, the Company did not have any business combinations taking the form of a statutory purchase.

B. Statutory Merger

During 2023, the Company did not have any business combinations taking the form of a statutory merger.

C. Assumption Reinsurance

As of December 31, 2023, the Company did not have goodwill resulting from assumption reinsurance.

D. Impairment Loss

As of December 31, 2023, the Company did not impair any assets related to business combinations.

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

	Calculation of limitation using prior quarter numbers	Current reporting period
(1) Capital and surplus	$ **4,517,000,085**	**XXX**
Less:		
(2) Admitted positive goodwill	**—**	**XXX**
(3) Admitted EDP equipment and operating system software	**31,953,863**	**XXX**
(4) Admitted net deferred taxes	**120,000,557**	**XXX**
(5) Adjusted capital and surplus (Line 1-2-3-4)	**4,365,045,665**	**XXX**
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	**$ 436,504,567**	**XXX**
(7) Current period reported admitted goodwill	**XXX**	**$ —**
(8) Current period admitted goodwill as a % of prior period adjusted capital and surplus (line 7/line 5)	**XXX**	**—%**

4. Discontinued Operations

A. Discontinued Operation Disposed of or Classified as Held for Sale

As of December 31, 2023, the Company did not have a discontinued operation disposed of or classified as held for sale.

B. Change in Plan of Sale of Discontinued Operation

As of December 31, 2023, the Company did not have a change in plan of sale of a discontinued operation.

NOTES TO THE FINANCIAL STATEMENTS

C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal

As of December 31, 2023, the Company did not have any significant continuing involvement with discontinued operations after disposal.

D. Equity Interest Retained in the Discontinued Operation After Disposal

As of December 31, 2023, the Company did not have any equity interest retained in a discontinued operation after disposal.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans during 2023 were:

	Maximum	Minimum
Farm loans	**N/A**	**N/A**
City loans	**9.60%**	**4.03%**
Purchase money mortgages	**N/A**	**N/A**

(2) The maximum percentage of any one loan to value of the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 89%.

(3) The Company did not have any taxes, assessments or other amounts advanced not included in the mortgage loan total as of December 31, 2023 and 2022.

NOTES TO THE FINANCIAL STATEMENTS

(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	**$ —**	**$ —**	**$ —**	**$ —**	**$ 16,537,967,722**	**$ 98,435,758**	**$ 16,636,403,480**
(b) 30-59 days past due	**—**	**—**	**—**	**—**	**—**	**—**	**—**
(c) 60-89 days past due	**—**	**—**	**—**	**—**	**—**	**—**	**—**
(d) 90-179 days past due	**—**	**—**	**—**	**—**	**—**	**—**	**—**
(e) 180+ days past due	**—**	**—**	**—**	**—**	**—**	**7,905,514**	**7,905,514**
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	$ —	$ —	$ 26,887	$ —	$ 16,464,829,575	$ 111,204,173	$ 16,576,060,635
(b) 30-59 days past due	—	—	—	—	—	—	—
(c) 60-89 days past due	—	—	—	—	—	—	—
(d) 90-179 days past due	—	—	—	—	—	—	—
(e) 180+ days past due	—	—	—	—	—	8,293,778	8,293,778
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 THE FINANCIAL STATEMENTS

(5) Investment 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:

	Farm	Residential Insured	Residential All other	Commercial Insured	Commercial All other	Mezzanine	Total
a. Current year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ 53,927,894	$ 53,927,894
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1+2)	$ —	$ —	$ —	$ —	$ —	$ 53,927,894	$ 53,927,894
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	$ —	$ —	$ —	$ —	$ —	$ 43,828,275	$ 43,828,275
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1+2)	$ —	$ —	$ —	$ —	$ —	$ 43,828,275	$ 43,828,275
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) Investment 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:

	Farm	Residential Insured	Residential All other	Commercial Insured	Commercial All other	Mezzanine	Total
a. Current year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ —	$ 48,878,084	$ 48,878,084
2. Interest income recognized	—	—	—	—	—	1,157,204	1,157,204
3. Recorded investments on nonaccrual status	—	—	—	—	—	53,927,894	53,927,894
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	—	3,441,572	3,441,572
b. Prior year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ —	$ 26,298,886	$ 26,298,886
2. Interest income recognized	—	—	—	—	—	583,763	583,763
3. Recorded investments on nonaccrual status	—	—	—	—	—	43,828,275	43,828,275
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	—	1,593,607	1,593,607

(7) Allowance for credit losses:

	2023	2022
Balance at beginning of period	$ 28,293,778	$ 8,769,498
Additions charged to operations	25,634,116	19,524,280
Direct write-downs charged against allowances	—	—
Recoveries of amounts previously charged off	—	—
Balance at end of period	$ 53,927,894	$ 28,293,778

(8) As of December 31, 2023, the Company did not have any mortgage loans derecognized as a result of foreclosure.

(9) The Company recognizes interest income on its impaired loans upon receipt. The Company accrues interest income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its contractual terms. Interest income on mortgage loans in default that is 180 days or more past due and that has been deemed uncollectible is non-admitted. The Company did not have an investment in any impaired loans during 2023.

NOTES TO THE FINANCIAL STATEMENTS

B. Debt Restructuring

		2023	2022
(1)	The total recorded investment in restructured loans and bonds, as of year-end	**$ —**	$ 35,534,496
(2)	The realized capital losses related to these loans and bonds	**$ 4,688,165**	$ —
(3)	Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in troubled debt restructuring	**$ —**	$ —

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

C. Reverse Mortgages

The Company did not have any reverse mortgages as of December 31, 2023.

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker dealer surveys or internal estimates. These assumptions are consistent with the current interest rate and economic environment. Significant changes in estimated cash flows from the original purchase assumptions are primarily accounted for using the retrospective method for those loan-backed and structured securities that are of high credit quality and using the prospective method for those loan-backed and structured securities that are not of high credit quality.

NOTES TO THE FINANCIAL STATEMENTS

(2) The Company did not recognize any other-than-temporary impairment ("OTTI") on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the year ended December 31, 2023. The Company recognized an OTTI on the basis of the intent to sell during the year ended December 31, 2023 as follows:

	(1) Amortized cost basis before OTTI	(2) OTTI recognized in loss		(3) Fair value 1-(2a+2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized 1st quarter				
a. Intent to sell	$ —	$ —	$ —	$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st quarter	$ —	$ —	$ —	$ —
OTTI recognized 2nd quarter				
d. Intent to sell	$ —	$ —	$ —	$ —
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd quarter	$ —	$ —	$ —	$ —
OTTI recognized 3rd quarter				
g. Intent to sell	$ —	$ —	$ —	$ —
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd quarter	$ —	$ —	$ —	$ —
OTTI recognized 4th quarter				
j. Intent to sell	$ 23,178,538	$ 84,539	$ —	$ 23,093,999
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	$ 23,178,538	$ 84,539	$ —	$ 23,093,999
m. Annual aggregate total		$ 84,539	$ —	

NOTES TO THE FINANCIAL STATEMENTS

(3) Following is information for each security by Committee on Uniform Security Identification Procedure ("CUSIP") with an OTTI recognized in the current reporting period by the Company, as the present value of cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/adj carrying value/ amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI (1)	Fair value	Date of financial statement where reported
06539W-BC-9	$ 13,879,281	$ 13,303,730	$ 575,551	$ 13,303,730	$ 11,853,601	03/31/2023
17291C-BW-4	7,157,801	6,620,928	536,873	6,620,928	6,075,381	03/31/2023
95002U-BE-0	12,039,448	11,714,619	324,829	11,714,619	10,770,802	03/31/2023
95000F-AW-6	5,022,920	4,783,924	238,996	4,783,924	4,433,534	03/31/2023
95001Q-AV-3	1,314,670	1,128,498	186,172	1,128,498	1,036,285	03/31/2023
95000M-BS-9	1,972,187	1,855,630	116,557	1,855,630	1,707,561	03/31/2023
61691J-AW-4	4,333,851	4,233,145	100,706	4,233,145	3,949,604	03/31/2023
07335C-AK-0	3,021,843	2,940,492	81,351	2,940,492	2,647,191	03/31/2023
61763B-AV-6	741,539	674,314	67,225	674,314	359,892	03/31/2023
95000Y-AZ-8	3,291,896	3,235,443	56,453	3,235,443	2,947,191	03/31/2023
12632Q-AY-9	376,567	321,007	55,560	321,007	285,108	03/31/2023
94989J-BC-9	3,227,517	3,190,130	37,387	3,190,130	2,722,965	03/31/2023
12595B-AF-8	3,047,642	3,016,581	31,061	3,016,581	2,615,394	03/31/2023
46644F-AF-8	1,871,431	1,840,869	30,562	1,840,869	1,646,168	03/31/2023
07388Y-AW-2	3,864,804	3,834,886	29,918	3,834,886	2,329,715	03/31/2023
12591Y-BE-4	440,497	412,674	27,823	412,674	321,542	03/31/2023
06540B-BE-8	9,421,236	9,393,705	27,531	9,393,705	8,467,644	03/31/2023
06054M-AF-0	3,167,319	3,140,514	26,805	3,140,514	2,788,451	03/31/2023
12629N-AG-0	571,400	545,841	25,559	545,841	503,591	03/31/2023
3137F6-4R-5	7,666,604	7,645,070	21,534	7,645,070	6,939,321	03/31/2023
12592X-AA-4	457,240	436,518	20,722	436,518	399,100	03/31/2023
12594C-BG-4	2,624,789	2,604,292	20,497	2,604,292	2,398,631	03/31/2023
61763M-AG-5	1,099,656	1,079,213	20,443	1,079,213	739,963	03/31/2023
61766N-BC-8	2,506,076	2,487,766	18,310	2,487,766	2,223,540	03/31/2023
12591R-BB-5	345,012	332,720	12,292	332,720	260,855	03/31/2023
17321R-AF-3	378,990	373,645	5,345	373,645	226,911	03/31/2023
36248G-AF-7	217,483	213,866	3,617	213,866	194,414	03/31/2023
3137B7-N2-1	219,373	216,565	2,808	216,565	171,000	03/31/2023
92937U-AS-7	2,468	—	2,468	—	320	03/31/2023
12626L-AF-9	65,036	62,691	2,345	62,691	46,165	03/31/2023
90349G-AG-0	10,108	7,790	2,318	7,790	186	03/31/2023
1st Qtr 2023	$ 94,356,684	$ 91,647,066	$ 2,709,618	$ 91,647,066	$ 81,062,026	

NOTES TO THE FINANCIAL STATEMENTS

CUSIP	Book/adj carrying value/ amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI (1)	Fair value	Date of financial statement where reported
12626L-AF-9	$ 1,141	$ 474	$ 667	$ 474	$ 88	06/30/2023
12591U-AG-8	319,735	318,209	1,526	318,209	221,959	06/30/2023
92938E-AZ-6	10,164	6,776	3,388	6,776	761	06/30/2023
3137B7-N2-1	93,938	88,852	5,086	88,852	68,980	06/30/2023
46644Y-AX-8	1,199,206	1,188,452	10,754	1,188,452	1,092,297	06/30/2023
36252H-AF-8	2,496,868	2,483,829	13,039	2,483,829	2,231,357	06/30/2023
46645J-AJ-1	1,133,187	1,117,394	15,793	1,117,394	1,074,623	06/30/2023
29425A-AK-9	1,539,077	1,522,954	16,123	1,522,954	1,338,082	06/30/2023
46641B-AF-0	132,712	116,287	16,425	116,287	16,497	06/30/2023
36248G-AF-7	47,715	31,149	16,566	31,149	20,213	06/30/2023
46641J-AY-2	226,052	209,474	16,578	209,474	111,715	06/30/2023
95001F-BA-2	1,692,028	1,675,317	16,711	1,675,317	1,547,660	06/30/2023
12594C-BG-4	2,353,406	2,335,646	17,760	2,335,646	2,139,407	06/30/2023
46641W-AX-5	85,894	67,707	18,187	67,707	65,853	06/30/2023
93935B-AE-0	662,311	642,002	20,309	642,002	624,858	06/30/2023
12592X-AA-4	403,530	383,011	20,519	383,011	340,082	06/30/2023
07388Y-AW-2	3,308,346	3,286,979	21,367	3,286,979	1,948,150	06/30/2023
12591R-BB-5	208,502	186,328	22,174	186,328	124,982	06/30/2023
46627M-AQ-0	1,058,235	1,030,470	27,765	1,030,470	978,616	06/30/2023
46647T-AU-2	3,014,887	2,974,575	40,312	2,974,575	2,932,227	06/30/2023
17321J-AJ-3	61,513	15,386	46,127	15,386	2,733	06/30/2023
17321R-AF-3	145,957	92,485	53,472	92,485	17,050	06/30/2023
12652U-AW-9	5,516,755	5,421,329	95,426	5,421,329	4,678,579	06/30/2023
46640N-AG-3	158,237	55,637	102,600	55,637	1,253	06/30/2023
23312V-AG-1	2,565,074	2,337,151	227,923	2,337,151	2,059,028	06/30/2023
46590M-AT-7	5,193,503	4,764,314	429,189	4,764,314	4,279,772	06/30/2023
46590R-AG-4	6,545,463	5,912,280	633,183	5,912,280	5,371,079	06/30/2023
2nd Qtr 2023	$ 40,173,436	$ 38,264,467	$ 1,908,969	$ 38,264,467	$ 33,287,901	

CUSIP	Book/adj carrying value/ amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI (1)	Fair value	Date of financial statement where reported
46590R-AG-4	$ 5,409,849	$ 5,318,355	$ 91,494	$ 5,318,355	$ 4,797,644	09/30/2023
12652U-AW-9	5,056,273	4,973,353	82,920	4,973,353	4,388,045	09/30/2023
23312V-AG-1	2,116,927	2,070,187	46,740	2,070,187	1,896,354	09/30/2023
12595F-AG-7	857,384	829,136	28,248	829,136	705,560	09/30/2023
07388Y-AW-2	3,359,893	3,332,511	27,382	3,332,511	1,926,220	09/30/2023
06054M-AF-0	2,566,858	2,542,095	24,763	2,542,095	2,221,547	09/30/2023
46640N-AG-3	22,447	—	22,447	—	217	09/30/2023
12592X-AA-4	342,279	320,319	21,960	320,319	280,374	09/30/2023
94989H-AZ-3	988,955	967,458	21,497	967,458	855,853	09/30/2023
46590K-AN-4	864,035	847,662	16,373	847,662	761,617	09/30/2023
12591R-BB-5	64,877	50,511	14,366	50,511	1,957	09/30/2023
46645L-BA-4	4,529,159	4,515,094	14,065	4,515,094	4,157,327	09/30/2023
95002U-BE-0	10,921,012	10,908,862	12,150	10,908,862	9,777,410	09/30/2023
46642E-BA-3	319,258	309,735	9,523	309,735	247,939	09/30/2023
61763K-BB-9	99,644	90,262	9,382	90,262	2,579	09/30/2023
46641B-AF-0	14,704	8,879	5,825	8,879	963	09/30/2023
3137B7-N2-1	980	—	980	—	400	09/30/2023
3rd Qtr 2023	$ 37,534,534	$ 37,084,419	$ 450,115	$ 37,084,419	$ 32,022,006	

NOTES TO THE FINANCIAL STATEMENTS

CUSIP	Book/adj carrying value/ amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI (1)	Fair value	Date of financial statement where reported
08163A-AF-0	$ 5,718,818	$ 5,247,833	$ 470,985	$ 5,247,833	$ 4,861,252	12/31/2023
06540R-AF-1	1,961,976	1,804,069	157,907	1,804,069	1,619,053	12/31/2023
08162W-BF-2	5,471,809	5,369,759	102,050	5,369,759	4,784,685	12/31/2023
61763M-AG-5	178,928	85,297	93,631	85,297	30,765	12/31/2023
61691U-BF-5	2,599,396	2,514,362	85,034	2,514,362	2,139,549	12/31/2023
08161B-BD-4	4,714,348	4,629,828	84,520	4,629,828	4,365,319	12/31/2023
12595B-AF-8	2,419,363	2,339,576	79,787	2,339,576	2,043,516	12/31/2023
61690A-AF-1	911,618	843,120	68,498	843,120	816,369	12/31/2023
95000T-BV-7	1,965,355	1,901,596	63,759	1,901,596	1,715,774	12/31/2023
08161C-AG-6	3,094,860	3,039,384	55,476	3,039,384	2,896,459	12/31/2023
95001N-AZ-1	2,070,449	2,019,980	50,469	2,019,980	1,871,556	12/31/2023
233063-AW-6	1,332,354	1,285,774	46,580	1,285,774	1,120,953	12/31/2023
73742F-AA-4	8,492,239	8,448,180	44,059	8,448,180	8,448,180	12/31/2023
66858C-AL-1	14,686,299	14,645,818	40,481	14,645,818	14,645,818	12/31/2023
23312J-AG-8	3,620,846	3,589,313	31,533	3,589,313	3,267,781	12/31/2023
12652U-AW-9	4,575,325	4,546,463	28,862	4,546,463	4,056,062	12/31/2023
46644Y-AX-8	851,730	826,850	24,880	826,850	761,109	12/31/2023
12594C-BG-4	1,792,598	1,770,032	22,566	1,770,032	1,608,505	12/31/2023
93935B-AE-0	623,610	604,735	18,875	604,735	592,865	12/31/2023
95001N-BA-5	1,631,080	1,612,944	18,136	1,612,944	1,519,183	12/31/2023
61763U-BA-9	102,507	85,519	16,988	85,519	32,871	12/31/2023
61765X-AA-2	501,645	485,922	15,723	485,922	423,452	12/31/2023
46645L-BA-4	3,993,430	3,977,997	15,433	3,977,997	3,649,864	12/31/2023
12592X-AA-4	278,333	263,830	14,503	263,830	220,770	12/31/2023
46642E-BA-3	148,444	144,111	4,333	144,111	105,565	12/31/2023
46641W-AX-5	7,313	3,303	4,010	3,303	5,911	12/31/2023
12592X-BE-5	515,405	512,881	2,524	512,881	409,057	12/31/2023
4th Qtr 2023	$ 74,260,078	$ 72,598,476	$ 1,661,602	$ 72,598,476	$ 68,012,243	

Total OTTI recognized under Statement of Statutory Accounting Principles No. 43R, *Loan-Backed and Structured Securities*, for the year ended December 31, 2023: **$ 6,730,304**

(1) "Amortized cost after OTTI" is the projected cash flow amount at the date of impairment.

(4) For loan-backed and structured securities with unrealized losses as of December 31, 2023, the gross unrealized losses and fair value, aggregated by length of time that individual securities had been in a continuous unrealized loss position were as follows:

a. Aggregate amount of unrealized losses:

1. Less than twelve months	$	15,168,339
2. Twelve months or longer		1,296,791,118

b. Aggregate related fair value of securities with unrealized losses:

1. Less than twelve months	$	1,747,806,674
2. Twelve months or longer		10,566,237,696

(5) The Company considers relevant facts and circumstances in evaluating whether the impairment of a security is other-than-temporary. Relevant facts and circumstances considered include (1) the length of time the fair value has been below amortized cost, (2) the reasons for the decline in value, (3) the financial position and access to capital of the issuer, including the current and future impact of any specific events and (4) the Company's ability and intent to hold the security to maturity or until it recovers in value. The Company estimates the amount of the credit loss component of a loan-backed or structured security impairment as the difference between amortized cost and the present value of the expected cash flows of the security. The present value is determined using the best estimate cash flows discounted at the effective interest rate to accrete the security. The cash flow estimates are based on security specific facts and circumstances that may include collateral characteristics, expectations of delinquency and default rates, loss severity and prepayment speeds and structural support, including subordination and guarantees.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not have any dollar repurchase agreements or securities lending transactions during 2023.

NOTES TO THE FINANCIAL STATEMENTS

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements accounted for as secured borrowing during 2023.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company, through the General Account and Separate Account, participates in tri-party and bilateral reverse repurchase agreements as a way to invest for short-term cash management. In accordance with these agreements, the Company loans cash to other institutions for a short period of time and receives securities or other investments as collateral, having a fair value of at least equal to 102% of the purchase price paid by the Company for the securities/other investments. The securities/other investments are held by a third party custodian (for tri-party agreements) or the Company (for bilateral agreements) and the Company agrees to resell the securities/other investments back to the transferor on a specific date for a stated price plus interest. Depending on the type of agreement, the Company or the custodian is responsible for the administration of the collateral, which includes the determination of the amount and form of collateral required to be maintained at any given time and ensuring the collateral pledged is sufficient and meets the Company's and NAIC's eligibility requirements.

(2) Types of reverse repurchase agreement trades used:

	First quarter	Second quarter	Third quarter	Fourth quarter
a. Bilateral (YES/NO)	**YES**	**YES**	**YES**	**YES**
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	$ 162,000,000	$ 162,000,000	$ 162,000,000	$ 160,000,000
3. 2 days to 1 week	$ —	$ —	$ —	$ —
4. >1 week to 1 month	$ —	$ —	$ —	$ —
5. >1 month to 3 months	$ —	$ —	$ —	$ —
6 >3 months to 1 year	$ 126,921,503	$ 131,605,403	$ 130,475,703	$ 126,919,975
7. >1 year	$ —	$ —	$ —	$ —

	First quarter	Second quarter	Third quarter	Fourth quarter
b. Ending balance				
1. Open - no maturity	$ —	$ —	$ —	$ —
2 Overnight	$ 82,000,000	$ 82,000,000	$ 80,000,000	$ 80,000,000
3. 2 days to 1 week	$ —	$ —	$ —	$ —
4. >1 week to 1 month	$ —	$ —	$ —	$ —
5. >1 month to 3 months	$ —	$ —	$ —	$ —
6 >3 months to 1 year	$ 125,892,553	$ 130,475,703	$ 126,919,975	$ 122,659,397
7. >1 year	$ —	$ —	$ —	$ —

(4) Counterparty, jurisdiction and fair value (FV)

The Company did not have any securities acquired as part of a reverse repurchase agreement that resulted in default for the year ended December 31, 2023.

(5) Fair value of securities acquired under reverse repurchase agreements – secured borrowing

	First quarter	Second quarter	Third quarter	Fourth quarter
a. Maximum amount	$ 126,921,503	$ 131,605,403	$ 130,475,703	$ 126,919,975
b. Ending balance	$ 125,892,553	$ 130,475,703	$ 126,919,975	$ 122,659,397

NOTES TO THE FINANCIAL STATEMENTS

(6) Securities acquired under reverse repurchase agreements – secured borrowing by NAIC designation

Ending balance

	None	NAIC 1	NAIC 2	NAIC 3
a. Bonds - FV	$ —	$ —	$ —	$ —
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	122,659,397	—	—	—
i. Total assets - FV	$ 122,659,397	$ —	$ —	$ —

Ending balance

	NAIC 4	NAIC 5	NAIC 6	Does not qualify as admitted
a. Bonds - FV	$ —	$ —	$ —	$ —
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	$ —	$ —	$ —	$ —

(7) Collateral provided - secured borrowing:

	First quarter	Second quarter	Third quarter	Fourth quarter
a. Maximum amount				
1 Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	$ 401,905,732	$ 419,693,618	$ 422,687,419	$ 420,613,685
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Non-admitted subset (BACV)	XXX	XXX	XXX	XXX
b. Ending balance				
1 Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	$ 320,305,232	$ 338,093,486	$ 339,013,596	$ 334,014,443
3. Securities (BACV)	$ 318,665,231	$ 336,453,485	$ 337,413,596	$ 332,414,443
4. Non-admitted subset (BACV)	$ —	$ —	$ —	$ —

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

	Amortized cost	Fair value
a. Overnight and continuous	$ 80,000,004	$ 81,600,004
b. 30 days or less	$ —	$ —
c. 31 to 90 days	$ —	$ —
d. >90 days	$ 252,414,439	$ 252,414,439

(9) Recognized receivable for return of collateral – secured borrowing:

	First quarter	Second quarter	Third quarter	Fourth quarter
a. Maximum amount				
1 Cash	$ —	$ —	$ —	$ —
2 Securities (FV)	$ 162,000,000	$ 162,000,000	$ 162,000,000	$ 160,000,000
b. Ending balance				
1 Cash	$ —	$ —	$ —	$ —
2 Securities (FV)	$ 82,000,000	$ 82,000,000	$ 80,000,000	$ 80,000,000

(10) Recognized liability to return collateral – secured borrowing (total):

The Company did not have a recognized liability to return collateral under reverse repurchase agreements as secured borrowing for the year ended December 31, 2023.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements accounted for as a sale during 2023.

NOTES TO THE FINANCIAL STATEMENTS

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements accounted for as a sale during 2023.

J. Real Estate

(1) The Company did not recognize any impairment losses on real estate during 2023.

(2) During 2023, the Company did not sell or reclassify real estate investments from held for investment to held for sale.

(3) During 2023, the Company did not experience changes to a plan of sale for an investment in real estate.

(4) The Company did not engage in retail land operations during 2023.

(5) The Company did not hold real estate investments with participating loan features during 2023.

K. Low-Income Housing Tax Credits

As of December 31, 2023, the Company had $125,673,575 invested in low-income housing tax credit (“LIHTC”) property investments. The number of remaining years of unexpired tax credits was 13 years and the required holding period was 18 years. The Company recognized tax credits and other tax benefits of $56,534,750 during 2023. None of the LIHTC investments were subject to regulatory reviews during 2023. The Company had outstanding commitments related to LIHTC investments in the amount of $264,985,389 as of December 31, 2023. LIHTC investments did not exceed 10% of the total admitted assets of the Company. The Company did not record impairments on its LIHTC investments during 2023.

NOTES TO THE FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted assets (including pledged):

	Gross (admitted & non-admitted) restricted				
	Current year				
	1	2	3	4	5
Restricted asset category	Total General Account (G/A)	G/A supporting S/A activity (a)	Total Separate Account (S/A) restricted assets	S/A assets supporting G/A activity (b)	Total (1 plus 3)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	—	—	—	—	—
c. Subject to repurchase agreements	—	—	—	—	—
d. Subject to reverse repurchase agreements	122,659,397	—	80,000,000	—	202,659,397
e. Subject to dollar repurchase agreements	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	810,735	—	—	—	810,735
i. FHLB capital stock	187,750,000	—	—	—	187,750,000
j. On deposit with states	2,923,934	—	—	—	2,923,934
k. On deposit with other regulatory bodies	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	6,675,151,712	—	—	—	6,675,151,712
m. Pledged as collateral not captured in other categories	26,345,954,378	—	180,600,849	—	26,526,555,227
n. Other restricted assets	766,395	—	—	—	766,395
o. Total restricted assets	$ 33,336,016,551	$ —	$ 260,600,849	$ —	$ 33,596,617,400

(a) Subset of Column 1
(b) Subset of Column 3

NOTES TO THE FINANCIAL STATEMENTS

	Gross (admitted & non-admitted) restricted				Percentage	
	6	7	8	9	10	11
Restricted asset category	Total from prior year	Increase/ (decrease) (5 minus 6)	Total non-admitted restricted	Total admitted restricted (5 minus 8)	Gross admitted & 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	$ —	$ —	$ —	$ —	—%	—%
b. Collateral held under security lending agreements	—	—	—	—	—%	—%
c. Subject to repurchase agreements	—	—	—	—	—%	—%
d. Subject to reverse repurchase agreements	194,926,028	**7,733,369**	—	**202,659,397**	—%	—%
e. Subject to dollar repurchase agreements	—	—	—	—	—%	—%
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—%	—%
g. Placed under option contracts	—	—	—	—	—%	—%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	1,065,177	**(254,442)**	—	**810,735**	—%	—%
i. FHLB capital stock	180,000,000	**7,750,000**	—	**187,750,000**	—%	—%
j. On deposit with states	2,135,595	**788,339**	—	**2,923,934**	—%	—%
k. On deposit with other regulatory bodies	—	—	—	—	—%	—%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	6,624,101,415	**51,050,297**	—	**6,675,151,712**	**3%**	**3%**
m. Pledged as collateral not captured in other categories	24,223,901,440	**2,302,653,787**	—	**26,526,555,227**	**12%**	**12%**
n. Other restricted assets	—	**766,395**	—	**766,395**	—%	—%
o. Total restricted assets	$ 31,226,129,655	**$ 2,370,487,745**	**$ —**	**$ 33,596,617,400**	**15%**	**15%**

(c) Column 5 divided by Asset Page, Column 1 Line 28
(d) Column 9 divided by Asset Page, Column 3 Line 28

NOTES TO THE FINANCIAL STATEMENTS

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate):

	Gross (admitted & non-admitted) restricted				
	Current year				
	1	2	3	4	5
Restricted asset category	Total General Account (G/A)	G/A supporting S/A activity (a)	Total Separate Account (S/A) restricted assets	S/A assets supporting G/A activity (b)	Total (1 plus 3)
Derivative collateral	$ 516,514,044	$ —	$ 179,974,249	$ —	$ 696,488,293
Reinsurance collateral	25,827,440,334	—	—	—	25,827,440,334
Master securities forward transaction agreements	—	—	626,600	—	626,600
Collateral posted for regulatory requirements	2,000,000	—	—	—	2,000,000
Total (c)	$ 26,345,954,378	$ —	$ 180,600,849	$ —	$ 26,526,555,227

	Gross (admitted & non-admitted) restricted			Percentage	
	6	7	8	9	10
Restricted asset category	Total from prior year	Increase/ (decrease) (5 minus 6)	Total current year admitted restricted	Gross admitted & non-admitted restricted to total assets	Admitted restricted to total admitted assets
Derivative collateral	$ 743,429,626	$ (46,941,333)	$ 696,488,293	—%	—%
Reinsurance collateral	23,467,952,614	2,359,487,720	25,827,440,334	12%	12%
Master securities forward transaction agreements	12,519,200	(11,892,600)	626,600	—%	—%
Collateral posted for regulatory requirements	—	2,000,000	2,000,000	—%	—%
Total (c)	$ 24,223,901,440	$ 2,302,653,787	$ 26,526,555,227	12%	12%

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5H(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) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate):

	Gross (admitted & non-admitted) restricted				
	Current year				
	1	2	3	4	5
Restricted asset category	Total General Account (G/A)	G/A supporting S/A activity (a)	Total Separate Account (S/A) restricted assets	S/A assets supporting G/A activity (b)	Total (1 plus 3)
Master benefits trustee	$ 766,395	$ —	$ —	$ —	` 766,395

	Gross (admitted & non-admitted) restricted			Percentage	
	6	7	8	9	10
Restricted asset category	Total from prior year	Increase/ (decrease) (5 minus 6)	Total current year admitted restricted	Gross admitted & non-admitted restricted to total assets	Admitted restricted to total admitted assets
Master benefits trustee	—	766,395	766,395	—%	—%

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5H(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5H(1)n Columns 9 through 11 respectively

NOTES TO THE FINANCIAL STATEMENTS

(4) Collateral received and reflected as assets within the financial statements:

	Collateral assets	1 Book/adjusted carrying value (BACV)	2 Fair value	3 % of BACV to total assets (admitted and non-admitted)*	4 % of BACV to total admitted assets**
	General Account:				
a.	Cash, cash equivalents and short-term investments	$ 1,372,299,248	$ 1,372,299,248	2 %	2 %
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)	$ 1,372,299,248	$ 1,372,299,248	2 %	2 %
	Separate Account:				
k.	Cash, cash equivalents and short-term investments	$ 394,000	$ 394,000	— %	— %
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)	$ 394,000	$ 394,000	— %	— %

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

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

		1 Amount	2 % of liability to total liabilities*
u.	Recognized obligation to return collateral asset (General Account)	$ 1,372,299,248	2 %
v.	Recognized obligation to return collateral asset (Separate Account)	$ 394,000	— %

* 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

The Company did not have any working capital finance investments as of December 31, 2023.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of December 31, 2023.

O. 5GI Securities

The Company did not have any 5GI securities as of December 31, 2023 or 2022.

P. Short Sales

The Company did not have any short sales as of December 31, 2023.

NOTES TO THE FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees

The number of CUSIPs related to sold, disposed or otherwise redeemed securities as a result of a call or tender offer feature and the aggregate amount of investment income generated as a result of a prepayment penalty or acceleration fee for the year ended December 31, 2023, were as follows:

	General Account	Separate Account
(1) Number of CUSIPs	9	9
(2) Aggregate amount of investment income	$ 417,205	$ 345,915

R. Reporting Entity's Share of Cash Pool by Asset Type

The Company did not participate in a cash pool as of December 31, 2023.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company had no investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets as of December 31, 2023.

B. During 2023, a limited liability partnership investment reported on Schedule BA was impaired, resulting in an impairment loss of $98,002. The Company does not believe the equity method loss will be recovered prior to the termination of the fund. The fair value was determined based on the latest partners' equity statement.

7. Investment Income

A. Due and accrued income was excluded from investment income on the following bases:

Bonds and preferred stocks: All past due interest if deemed uncollectible is excluded from investment income. Interest more than 90 days overdue and deemed collectible is non-admitted.

Mortgage loans and real estate contracts: All interest due and accrued that is deemed uncollectible is excluded from investment income. Interest more than 180 days overdue and deemed collectible is non-admitted.

B. The total amount non-admitted was $876,639 as of December 31, 2023.

C. The gross, non-admitted and admitted amounts for interest income due and accrued:

Interest income due and accrued as of December 31, 2023:	Amount
1. Gross	$ 660,519,936
2. Non-admitted	876,640
3. Admitted	$ 659,643,296

D. The aggregate deferred interest as of December 31, 2023:

	Amount
Aggregate deferred interest	$ 10,029,538

E. The cumulative amounts of paid-in-kind ("PIK") interest included in the current principal balance as of December 31, 2023:

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 25,759,821

8. Derivative Instruments

A. Derivatives under *SSAP No. 86 – Derivatives*

1. Derivatives are financial instruments whose values are derived from interest rates, foreign exchange rates, financial indices or the values of securities. Derivatives generally used by the Company include swaps, options, futures and forwards. Risk arises from changes in the fair value of the underlying instruments. Such changes in value are generally offset by opposite changes in the value of the hedged item. Fair values can be affected by changes in interest rates, foreign exchange rates, financial indices, values of securities, credit spreads, and market volatility and liquidity. The Company's risk of loss is typically limited to the fair value of its derivative instruments and not to the notional or contractual amounts of these derivatives.

The Company is exposed to credit losses in the event of nonperformance of the counterparties. This credit risk is minimized by purchasing such agreements from financial institutions with high credit ratings and by establishing and monitoring exposure limits. The Company's current credit exposure is limited to the unexpired terms of the derivatives that have become favorable to the Company.

NOTES TO THE FINANCIAL STATEMENTS

The Company's derivative transactions are generally executed under International Swaps and Derivatives Association, Inc. ("ISDA") Master Agreements which include collateral and variation margin requirements. Each agreement establishes acceptable collateral which could include a cash requirement.

2. Interest rate swaps are used by the Company to manage interest rate exposures arising from cash flow timing mismatches between assets and liabilities (including duration mismatches) and to hedge against changes in the value of assets the Company anticipates acquiring and other anticipated transactions and commitments. Certain interest rate swaps have been designated as highly effective hedges in fair value or cash flow hedge relationships with an asset or liability. Interest rate swaps are also used to hedge against changes in the value of the guaranteed minimum withdrawal benefit ("GMWB") liability and are part of a clearly defined hedging strategy. The GMWB rider on the Company's variable annuity products provides for guaranteed minimum withdrawal benefits regardless of the actual performance of various equity and/or fixed income funds available with the product. The Company enters into interest rate swaps to replicate the returns of floating rate assets. Replicated (synthetic asset) transactions ("RSATs") are derivative transactions entered into conjunction with other investments in order to produce the investment characteristics of otherwise permissible investments.

Interest rate options, including interest rate caps and interest rate floors that can be combined to form interest rate collars, are contracts that entitle the purchaser to pay or receive the amounts, if any, by which a specified market rate exceeds a cap strike interest rate, or falls below a floor strike interest rate, respectively, at specified dates. Interest rate options are used by the Company to manage interest rate risk related to guaranteed minimum interest rate liabilities in the Company's individual annuities contracts and lapse risk associated with higher interest rates.

Interest rate forwards, including to be announced ("TBA") forwards, treasury forwards and bond forwards are contracts to take delivery of a fixed income security at a specified price at a future date. TBA forwards deliver government guaranteed mortgage-backed securities and treasury forwards deliver U.S. treasury bonds. Bond forwards deliver corporate or municipal bonds. At inception of the TBA and treasury forward contracts, the Company does not intend to take physical delivery. The Company intends to take delivery of the bond forwards referencing corporate or municipal bonds. TBA forwards have been used to gain exposure to the investment risk and return of agency mortgage-backed security pools in order to reduce asset and liability duration mismatch. Treasury forwards are used to hedge against changes in the value of the GMWB liability. Bond forwards are used to gain leverage through synthetic exposure during the forward period and fix the purchase price of a bond at a specified date in the future. Certain bond forwards have been designated as highly effective cash flow hedges of a forecasted transaction.

The Company enters into exchange-traded futures with regulated futures commissions merchants who are members of a trading exchange. In exchange-traded futures transactions, the Company agrees to purchase or sell a specified number of contracts, the values of which are determined by the values of designated classes of securities. Exchange–traded futures are used by the Company to reduce market risks from changes in interest rates, to alter mismatches between the assets in a portfolio and the liabilities supported by those assets, and to hedge against changes in the value of securities the Company owns or anticipates acquiring or selling.

Various derivatives are used to manage exposure to equity risk, which arises from products in which the interest the Company credits is tied to an external equity index as well as products subject to minimum contractual guarantees. The Company may sell an investment contract with attributes tied to market indices, in which case the Company writes an equity call option to convert the overall contract into a fixed-rate liability, essentially eliminating the equity component altogether. Equity call spreads (a.k.a., option collars) are purchased to hedge the equity participation rates promised to contractholders in conjunction with fixed deferred annuity and universal life products that credit interest based on changes in an external equity index. Options are also sold to offset existing exposures. The Company uses equity options to hedge against changes in the value of the GMWB liability related to the GMWB rider on its variable annuity product and to hedge returns credited to policyholder accounts related to its registered index-linked annuity ("RILA") product. The premium associated with certain options is paid quarterly over the life of the option contracts.

The Company uses exchange-traded equity futures to hedge against changes in the value of the GMWB liability related to the GMWB rider on its variable annuity product and to hedge returns credited to policyholder accounts related to its RILA product.

Currency swaps are used by the Company to reduce market risks from changes in currency exchange rates with respect to investments or liabilities denominated in foreign currencies that the Company either holds or intends to acquire or sell. Certain currency swaps have been designated as highly effective hedges in fair value or cash flow hedges with assets. Certain currency swaps designated in fair value hedges have excluded components from assessment of hedge effectiveness.

NOTES TO THE FINANCIAL STATEMENTS

Currency forwards are contracts in which the Company agrees with other parties to deliver or receive a specified amount of an identified currency at a specified future date. Typically, the price is agreed upon at the time of the contract and payment for such a contract is made at the specified future date. The Company uses currency forwards to hedge certain foreign-denominated real estate funds and investments.

The Company enters into credit default swaps to sell credit protection on an identified name or names in return for receiving quarterly premiums. Sold protection credit default swaps are RSATs and exchange credit default risk. The Company also enters into bought protection credit default swaps to economically hedge the credit risk of bonds in the portfolio.

No probable losses were recognized during the years ended December 31, 2023 and 2022. During the years ended December 31, 2023 and 2022, the Company did not realize any loss on previously recorded probable losses.

3. The net amount payable or receivable from interest rate swaps is accrued as an adjustment to interest income. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made by one counterparty at each due date. The net interest effect of interest rate transactions is recorded as an adjustment to net investment income or interest expense, as appropriate, over the periods covered by the agreements. The cost of other derivative contracts is amortized over the life of the contracts and classified with the results of the underlying hedged item. Certain contracts are designated as fair value hedges of specific assets and are not marked to market unless the hedged assets are marked to market. In those cases, the hedge contracts are also marked to market and included as an adjustment of the underlying asset value and unrealized capital gains and losses. Other contracts are designated and accounted for as fair value or cash flow hedges of certain liabilities and are not marked to market. Replication interest rate swaps are recorded at amortized cost, consistent with the RSAT and cash component. Therefore, they are not marked to market. Certain interest rate swaps have not been designated as highly effective hedges under SSAP 86 but are economically effective and are marked to market as an adjustment to unrealized capital gains and losses.

Interest rate option premiums are capitalized and recorded as a realized loss at expiration. Over their life, when interest rate options are in favor to the Company, settlements are recorded in net investment income. Interest rate options have not been designated as highly effective hedges under SSAP 86 but are economically effective and are marked to market as an adjustment to unrealized capital gains and losses.

The Company has certain interest rate forwards designated as cash flow hedges of forecasted transactions which are not marked to market. The Company has interest rate forwards that have not been designated as highly effective hedges under SSAP 86 but are economically effective and are marked to market as an adjustment to unrealized capital gains and losses.

Exchange-traded futures have not been designated as highly effective hedges under SSAP 86 but are economically effective and are marked to market as an adjustment to unrealized capital gains and losses.

Equity option premiums are capitalized and recorded as a realized loss at expiration. The options have not been designated as highly effective hedges under SSAP 86 but are economically effective and are marked to market as an adjustment to unrealized capital gains and losses.

Currency swap interest payments are primarily fixed-to-fixed rate; however, they may also be fixed-to-floating rate or floating-to-fixed rate. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made by one counterparty for payments made in the same currency at each due date. The net interest effect is recorded as an adjustment to net investment income or interest expense, as appropriate, over the periods covered by the agreements. Certain currency swaps designated as highly effective cash flow and fair value hedges record currency risk gain or loss as an adjustment to unrealized gains and losses. The Company has certain currency swaps in fair value hedge relationships with assets that have excluded components from hedge effectiveness assessment.

Currency forwards have not been designated as highly effective hedges under SSAP 86 but are economically effective and are marked to market as an adjustment to unrealized capital gains and losses.

Credit default swap premium payments are recorded as an adjustment to net investment income. The sold credit default swaps are recorded at amortized cost, consistent with the RSAT and cash component. Therefore, they are not marked to market. The bought protection credit default swaps have not been designated as highly effective hedges under SSAP 86 but are economically effective and are marked to market as an adjustment to unrealized capital gains and losses.

The realized capital gains and losses on those contracts that hedge risks associated with interest rate fluctuations are amortized over the remaining lives of the underlying assets, primarily by including them in the interest maintenance reserve (“IMR”). The company’s contracts hedging interest rate risk have included interest rate swaps, interest rate options, treasury futures and

NOTES TO THE FINANCIAL STATEMENTS

interest rate forwards. Contracts not hedging interest rate risk are realized as capital gains and losses at termination.

4. The Company has certain equity put options with financing premiums. The premium is paid quarterly over the life of the option contracts.

5. As of December 31, 2023 and 2022, no gains or losses were recognized in unrealized capital gains and losses representing the component of a derivative instrument's gain or loss excluded from the assessment of hedge effectiveness.

6. For the year ended December 31, 2023, the Company had a $366,716 unrealized loss resulting from derivatives that no longer qualify for hedge accounting. For the year ended December 31, 2022, the Company did not have any unrealized gains or losses resulting from derivatives that no longer qualify for hedge accounting.

7. The maximum length of time over which the Company is hedging its exposure to the variability in future cash flows for forecasted transactions, excluding those forecasted transactions related to the payment of variable interest on existing financial instruments, is 3.2 years. As of December 31, 2023, the Company had $1,949,400 of realized gains related to cash flow hedges that had been discontinued because it was no longer probable that the original forecasted transactions would occur by the end of the originally specified period or within two months of that date.

8. As of December 31, 2023, the aggregate, non-discounted total premiums due were as follows:

a.

	Fiscal year		Derivative premium payments due
1.	2024	$	**40,577,283**
2.	2025		**36,073,893**
3.	2026		**25,944,906**
4.	2027		**16,446,270**
5.	Thereafter		**3,651,575**
6.	Total future settled premiums	$	**122,693,927**

b. The non-discounted future premium commitments, fair value and fair value excluding the impact of deferred or financing premiums were as follows:

			Undiscounted future premium commitments		Derivative fair value with premium commitments		Derivative fair value excluding impact of future settled premiums (reported on DB)
1.	Prior year	$	143,665,205	$	(41,463,281)	$	90,158,030
2.	Current year	**$**	**122,693,927**	**$**	**(65,917,817)**	**$**	**48,178,641**

9. As of December 31, 2023, the aggregate excluded components by category were as follows:

			Current fair value		Recognized unrealized gain (loss)		Fair value reflected in BACV		Aggregate amount owed at maturity		Current year amortization		Remaining amortization
a.	Time value	$	—	$	—	$	—		XXX		XXX		XXX
b.	Volatility value	$	—	$	—	$	—		XXX		XXX		XXX
c.	Cross current basis spread	$	(1,763,531)	$	—		XXX		XXX		XXX		XXX
d.	Forward points	$	—	$	—		XXX	$	—	$	—	$	—

B. Derivatives under *SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees*

1. Discussion of hedged item / hedging instruments and hedging strategy

The hedged item consists of the fair value of the rider fees and benefit claims associated with the guaranteed minimum withdrawal benefit rider. Changes in interest rates impact the present value of future product cash flows as well as the value of investments comprising the account value to be assessed against the guarantee. Under this VM-21 compliant clearly defined hedging strategy, interest rate risk is hedged by a duration matched portfolio of interest sensitive derivatives, including interest rate swaps and Treasury futures, as well as fixed income assets. The hedging strategy is unchanged from the prior reporting period and the total return on the designated portfolio of derivatives has been highly effective in covering the established target of 100% of the interest rate risk of the hedged item. Hedge effectiveness is measured in accordance with the requirements outlined under SSAP 108 and entails assessment of the total return on the designated portfolio of derivatives against changes in the fair value of the hedged item due to interest rate movements on a cumulative basis.

NOTES TO THE FINANCIAL STATEMENTS

2. Recognition of gains/losses and deferred assets and liabilities

a. Scheduled amortization

	Amortization year	Deferred assets
1.	2024	**$ (39,341,234)**
2.	2025	**(39,341,234)**
3.	2026	**(39,341,234)**
4.	2027	**(77,029,746)**
5.	2028	**(46,218,110)**
6.	2029	**(52,030,513)**
7.	2030	**(25,529,798)**
8.	2031	**(2,473,151)**
9	2032	—
10.	2033	—
11.	Total	$ **(321,305,020)**

b. Total deferred balance	**$ (321,305,020)**
c. Reconciliation of amortization	
1. Prior year total deferred balance	$ **338,170,426**
2. Current year amortization	**36,868,083**
3. Current year deferred recognition	**(20,002,677)**
4. Ending deferred balance [1-(2+3)]	**$ 321,305,020**

d. Open Derivative Removed from SSAP No. 108 and Captured in Scope of SSAP No. 86

As of December 31, 2023, the Company did not have any open derivatives removed from SSAP 108 and captured in scope of SSAP 86.

e. Open derivative removed from SSAP No. 86 and Captured in Scope of SSAP No. 108

As of December 31, 2023, the Company did not have any open derivatives removed from SSAP 86 and captured in scope of SSAP 108.

3. Hedging Strategies Identified as No Longer Highly Effective

As of December 31, 2023, the Company did not have any hedging strategies identified as no longer highly effective.

4. Hedging Strategies Terminated

As of December 31, 2023, the Company did not have any terminated hedging strategies.

9. Income Taxes

A. The components of the net deferred tax asset ("DTA") / liability were as follows:

1.

	December 31, 2023 Ordinary	December 31, 2023 Capital	December 31, 2023 Total
(a) Gross deferred tax assets	**$ 700,731,351**	**$ 497,475,690**	**$ 1,198,207,041**
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets (1a-1b)	**700,731,351**	**497,475,690**	**1,198,207,041**
(d) Deferred tax assets non-admitted	—	—	—
(e) Subtotal net admitted deferred tax asset (1c-1d)	**700,731,351**	**497,475,690**	**1,198,207,041**
(f) Deferred tax liabilities	**400,922,950**	**724,172,698**	**1,125,095,648**
(g) Net admitted deferred tax asset (1e-1f)	**$ 299,808,401**	**$ (226,697,008)**	**$ 73,111,393**

	December 31, 2022 Ordinary	December 31, 2022 Capital	December 31, 2022 Total
(a) Gross deferred tax assets	$ 930,112,583	$ 546,206,417	$ 1,476,319,000
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets (1a-1b)	930,112,583	546,206,417	1,476,319,000
(d) Deferred tax assets non-admitted	—	—	—
(e) Subtotal net admitted deferred tax asset (1c-1d)	930,112,583	546,206,417	1,476,319,000
(f) Deferred tax liabilities	421,684,181	807,457,867	1,229,142,048
(g) Net admitted deferred tax asset (1e-1f)	$ 508,428,402	$ (261,251,450)	$ 247,176,952

NOTES TO THE FINANCIAL STATEMENTS

		Change		
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	$ (229,381,232)	$ (48,730,727)	$ (278,111,959)
(b)	Statutory valuation allowance adjustments	—	—	—
(c)	Adjusted gross deferred tax assets (1a-1b)	(229,381,232)	(48,730,727)	(278,111,959)
(d)	Deferred tax assets non-admitted	—	—	—
(e)	Subtotal net admitted deferred tax asset (1c-1d)	(229,381,232)	(48,730,727)	(278,111,959)
(f)	Deferred tax liabilities	(20,761,231)	(83,285,169)	(104,046,400)
(g)	Net admitted deferred tax asset (1e-1f)	$ (208,620,001)	$ 34,554,442	$ (174,065,559)

2. Admission calculation components of Statement of Statutory Accounting Principles No. 101, *Income Taxes* ("SSAP 101"):

		December 31, 2023		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	**$ 62,696,304**	**$ 7,773,995**	**$ 70,470,299**
(b)	Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	**197,238,502**	**391,843,718**	**589,082,220**
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	**197,238,502**	**391,843,718**	**589,082,220**
	2. Adjusted gross deferred tax assets allowed per limitation threshold	**XXX**	**XXX**	**697,729,009**
(c)	Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	**440,796,545**	**97,857,977**	**538,654,522**
(d)	Deferred tax assets admitted as the result of application of SSAP 101 Total (2(a) + 2(b) + 2(c))	**$ 700,731,351**	**$ 497,475,690**	**$ 1,198,207,041**

		December 31, 2022		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 69,742,196	$ 7,773,995	$ 77,516,191
(b)	Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	133,257,081	469,834,609	603,091,690
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	231,922,616	469,834,609	701,757,225
	2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	603,091,690
(c)	Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	727,113,306	68,597,813	795,711,119
(d)	Deferred tax assets admitted as the result of application of SSAP 101 Total (2(a) + 2(b) + 2(c))	$ 930,112,583	$ 546,206,417	$ 1,476,319,000

NOTES TO THE FINANCIAL STATEMENTS

	Change		
	Ordinary	**Capital**	**Total**
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ (7,045,892)	$ —	$ (7,045,892)
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	63,981,421	(77,990,891)	(14,009,470)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	(34,684,114)	(77,990,891)	(112,675,005)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	94,637,319
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	(286,316,761)	29,260,164	(257,056,597)
(d) Deferred tax assets admitted as the result of application of SSAP 101 Total (2(a) + 2(b) + 2(c))	$ (229,381,232)	$ (48,730,727)	$ (278,111,959)

3. Ratios:

	December 31, 2023	**December 31, 2022**
(a) Ratio percentage used to determine recovery period and threshold limitation amount	**843%**	775%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	**$ 4,651,526,726**	$ 4,020,611,266

4. Impact of tax-planning strategies:

	December 31, 2023	
	Ordinary	**Capital**
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage		
1. Adjusted gross DTAs amount from Note 9A1(c)	**$ 700,731,351**	**$ 497,475,690**
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	**—%**	**—%**
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	**$ 700,731,351**	**$ 497,475,690**
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	**—%**	**—%**

	December 31, 2022	
	Ordinary	**Capital**
Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage		
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 930,112,583	$ 546,206,417
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	—%	—%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 930,112,583	$ 546,206,417
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	—%	—%

NOTES TO THE FINANCIAL STATEMENTS

	Change	
	Ordinary	**Capital**
Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage		
1. Adjusted gross DTAs amount from Note 9A1(c)	$ (229,381,232)	$ (48,730,727)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	—%	—%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ (229,381,232)	$ (48,730,727)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	—%	—%

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes ____ No _X_

B. Regarding deferred tax liabilities that are not recognized

As of December 31, 2023, the Company had no temporary differences for which deferred tax liabilities were not recognized.

C.

1. Current income tax benefit incurred consists of the following major components:

	December 31, 2023	December 31, 2022	Change
(a) Federal	**$ 13,182,939**	$ (217,773,796)	$ 230,956,735
(b) Foreign	**37,880**	2,472	35,408
(c) Subtotal	**13,220,819**	(217,771,324)	230,992,143
(d) Federal income tax benefit on net capital losses	**(63,744,072)**	(38,119,401)	(25,624,671)
(e) Utilization of capital loss carryforwards	**—**	—	—
(f) Other	**(6,341,734)**	(2,357,843)	(3,983,891)
(g) Federal and foreign income tax benefit incurred	**$ (56,864,987)**	$ (258,248,568)	$ 201,383,581

NOTES TO THE FINANCIAL STATEMENTS

	December 31, 2023	December 31, 2022	Change
2. Deferred tax assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	**$ —**	$ —	$ —
(2) Unearned premium reserves	**—**	—	—
(3) Policyholder reserves	**111,674,066**	380,380,161	(268,706,095)
(4) Investments	**48,521,744**	82,516,859	(33,995,115)
(5) Deferred acquisition costs	**201,549,445**	159,608,924	41,940,521
(6) Policyholder dividends accrual	**22,055,617**	23,685,853	(1,630,236)
(7) Fixed assets	**—**	—	—
(8) Compensation and benefits accrual	**51,157,317**	73,476,283	(22,318,966)
(9) Pension accrual	**—**	—	—
(10) Receivables - non-admitted	**—**	—	—
(11) Net operating loss carryforward	**—**	—	—
(12) Tax credit carryforward	**74,758,887**	65,805,500	8,953,387
(13) Other	**191,014,275**	144,639,003	46,375,272
Total ordinary deferred tax assets	**700,731,351**	930,112,583	(229,381,232)
(b) Statutory valuation allowance adjustment	**—**	—	—
(c) Non-admitted deferred tax assets	**—**	—	—
(d) Admitted ordinary deferred tax assets	**700,731,351**	930,112,583	(229,381,232)
(e) Capital:			
(1) Investments	**497,307,398**	543,813,255	(46,505,857)
(2) Net capital loss carryforward	**—**	—	—
(3) Real estate	**—**	—	—
(4) Other	**168,292**	2,393,162	(2,224,870)
Total capital deferred tax assets	**497,475,690**	546,206,417	(48,730,727)
(f) Statutory valuation allowance adjustment	**—**	—	—
(g) Non-admitted deferred tax assets	**—**	—	—
(h) Admitted capital deferred tax assets	**497,475,690**	546,206,417	(48,730,727)
(i) Admitted deferred tax assets	**1,198,207,041**	1,476,319,000	(278,111,959)
3. Deferred tax liabilities:			
(a) Ordinary:			
(1) Investments	**322,082,222**	311,047,557	11,034,665
(2) Fixed assets	**9,442,075**	7,823,476	1,618,599
(3) Deferred and uncollected premium	**—**	—	—
(4) Policyholder reserves	**—**	—	—
(5) Other	**69,398,653**	102,813,148	(33,414,495)
Total ordinary deferred tax liabilities	**400,922,950**	421,684,181	(20,761,231)
(b) Capital:			
(1) Investments	**706,588,332**	787,842,169	(81,253,837)
(2) Real estate	**17,584,366**	19,615,698	(2,031,332)
(3) Other	**—**	—	—
Total capital deferred tax liabilities	**724,172,698**	807,457,867	(83,285,169)
(c) Deferred tax liabilities	**1,125,095,648**	1,229,142,048	(104,046,400)
4. Net admitted deferred tax asset	**$ 73,111,393**	$ 247,176,952	$ (174,065,559)

No valuation allowance was provided as, in management’s opinion, the gross deferred tax assets will more likely than not be realized.

NOTES TO THE FINANCIAL STATEMENTS

D. For the year ended December 31, 2023, the income taxes incurred and change in net deferred income taxes differs from the amount obtained by applying the federal statutory rate of 21% to pre-tax net income for the following reasons:

		Amount	Tax effect
Provision computed at statutory rate	$	209,724,177	21.0 %
Exclude subsidiary and affiliate income		(74,974,219)	(7.5)
Dividends received deduction		(69,760,048)	(7.0)
General business credits		(50,537,444)	(5.1)
Company owned life insurance		(17,135,171)	(1.7)
Foreign tax credits		(9,876,818)	(1.0)
Tax-exempt investment income		(5,231,094)	(0.5)
Interest on federal income taxes		(5,009,970)	(0.5)
Share-based compensation		(3,187,765)	(0.3)
Reserve basis and other surplus adjustments		54,625,555	5.5
Exclude IMR amortization		46,753,053	4.7
Change in non-admitted assets		29,154,058	2.9
Business meals and nondeductible lobbying expenses		2,122,506	0.2
Other		652,412	—
Total	$	107,319,232	10.7 %
Federal and foreign income tax benefit incurred	$	(56,864,987)	
Change in net deferred income taxes		164,184,219	
Total statutory income taxes incurred	$	107,319,232	10.7 %

The provision for income taxes may not have the customary relationship of taxes to income. The differences between the prevailing U.S. corporate income tax rate of 21% and the effective tax rate on pre-tax income are generally due to inherent differences between income for financial reporting purposes and income for tax purposes and the establishment of adequate provisions for any challenges of the tax filings and tax payments to the various taxing jurisdictions.

E.

1. As of December 31, 2023, the Company had no operating loss carryforwards but had $155,195,389 of capital loss carryforwards.

   As of December 31, 2023, the Company had the following tax credit carryforwards:

Tax year		General business (GBC)
2021 and prior	$	47,302,096
2022		27,456,791
2023		—
Total credit carryforwards	$	74,758,887

   The GBC carryforwards begin to expire in 2039.

2. The following income taxes were incurred in the current and prior years that will be available for recoupment in the event of future net losses:

2023	$	62,696,304
2022		—
2021		7,773,995

3. The Company did not have any deposits under Internal Revenue Service (“IRS”) Code Section 6603 associated with returns by exempt organizations as of December 31, 2023.

F.

1. Members of the affiliated group joining a consolidated federal income tax return filed by Principal Financial Group, Inc. (“PFG”) include the following:

Business Owner Ecosystem, Inc.
Delaware Charter Guarantee & Trust Company
Diversified Dental Services, Inc.
Employers Dental Services, Inc.
Equity FC, Ltd.
First Dental Health
Preferred Product Network, Inc.
Principal Bank
Principal Dental Services, Inc.
Principal Financial Services, Inc.
Principal Funds Distributor, Inc.
Principal Global Investors Trust Company
Principal Innovations, Inc.
Principal Life Insurance Company
Principal National Life Insurance Company
Principal Real Estate Portfolio, Inc.
Principal Reinsurance Company of Delaware
Principal Reinsurance Company of Delaware II
Principal Reinsurance Company of Vermont
Principal Reinsurance Company of Vermont II
Principal Securities, Inc.
Principal Shareholder Services, Inc.
Spectrum Asset Management, Inc.

NOTES TO THE FINANCIAL STATEMENTS

2. The method of allocating income taxes and benefits between PFG and certain of its subsidiaries is subject to a written agreement, approved by the President of PFG. This agreement provides for a method of allocation among parties to the agreement based on a pro rata contribution of taxable income or operating losses. The tax sharing agreement was reviewed and approved by the Iowa Insurance Division pursuant to the Iowa Insurance Holding Company Act.

G. The Company does not believe there is a reasonable possibility the total amount of the tax loss contingencies will significantly increase or decrease in the next twelve months considering the status of current and pending IRS examinations. The U.S. federal statute of limitations has expired for years prior to 2015. The IRS is currently auditing the U.S. federal income returns for tax years 2015 through 2018, which remain open through statute extensions. The normal statute of limitations remains open for the tax years thereafter. The IRS began its audit of the U.S. federal income tax returns for tax years 2019-2021 in 2023. The Company believes it has adequate defenses against, or sufficient provisions for, contested issues, but final resolution could take several years depending on whether legal remedies are pursued. Consequently, the Company does not believe issues that might arise in tax years subsequent to 2014 will have a material impact on its net income.

H. Repatriation Transition Tax (RTT)

The Company was not subject to the repatriation transition tax as of December 31, 2023.

I. Alternative Minimum Tax (AMT) Credit

The Company did not have an AMT credit as of December 31, 2023.

J. Inflation Reduction Act

The Inflation Reduction Act of 2022 (“IRA”) was enacted by the U.S. Government on August 16, 2022. The IRA implements a new corporate alternative minimum tax (“CAMT”) effective January 1, 2023. PFG, of which the Company joins as a member of a consolidated federal income tax return, is an “Applicable Corporation,” which requires computation of the U.S. federal income tax liability under two systems, the U.S. regular corporate tax (“RCT”) and the CAMT. Although the CAMT may apply in any given year when tentative minimum tax (“TMT”) exceeds the RCT liability, as a “prepayment” the CAMT generates a corresponding alternative minimum tax credit (“AMTC”). The AMTC is accounted for as a DTA with an indefinite carryover life recoverable in years when the RCT liability exceeds TMT.

The method of allocation between PFG and its subsidiaries is subject to a written Tax Sharing Agreement (“TSA”). The TSA was amended in August 2023 and approved by the Iowa Insurance Division on September 27, 2023, with a January 1, 2023, effective date. The TSA allocates the CAMT exclusively to Principal Financial Services, Inc. (“PFS”).

The Company is an applicable reporting entity with a tax allocation agreement exclusion under paragraph 11 of INT 23-03 - *Inflation Reduction Act - Corporate Alternative Minimum Tax"* ("INT 23-03") adopted by the Statutory Accounting Principles Working Group on September 21, 2023, that is in effect for the reporting period. The Company is not required to calculate or recognize CAMT in its current and deferred tax computations. The Company does not expect to pay any of the CAMT liability on behalf of its co-obligors.

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

A. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

B. The Company is party to a cash advance agreement with PFS which allows it to pool its available cash with other affiliates in order to more efficiently and effectively invest its cash. The cash advance agreement allows the Company to advance cash to PFS or PFS to advance cash to the Company. Under this cash advance agreement, the Company had a payable to PFS of $42,815,753 and $31,224,600 as of December 31, 2023 and 2022, respectively. During 2023 and 2022, the Company earned interest income of $17,881 and incurred interest expense of $402,393 related to the cash advance agreement, respectively.

NOTES TO THE FINANCIAL STATEMENTS

C. Transactions with related parties who are not reported on Schedule Y

(1) Detail of Material Related Party Transactions

Ref #	Date of transaction	Name of related party	Nature of relationship	Type of transaction	Written agreement (Yes/No)	Due date	Reporting period date amount due from (to)
1	12/31/2023	Principal Real Estate Debt Fund II, LP	Fund manager	Other transactions involving services	Yes	12/31/2023	$ —
2	12/31/2023	Principal Real Estate Debt Fund III, LP	Fund manager	Other transactions involving services	Yes	12/31/2023	$ —
3	12/31/2023	Principal Real Estate Participating Loan Fund, LLC	Fund manager	Other transactions involving services	Yes	12/31/2023	$ (587,930)
4	12/31/2023	Air Lorraine, LLC	Lessor	Other	Yes	12/31/2023	$ —

(2) Detail of Material Related Party Transactions Involving Services

Ref #	Name of related party	Overview description	Amount charged	Amount based on allocation of costs or market rates	Amount charged modified or waived (Yes/No)
1	Principal Real Estate Debt Fund II, LP	Fund management fees	$ 1,469,665	Market rates	No
2	Principal Real Estate Debt Fund III, LP	Fund management fees	3,859,391	Market rates	No
3	Principal Real Estate Participating Loan Fund, LLC	Fund management fees	2,089,428	Market rates	No
Total			$ 7,418,484		

(3) Detail of Material Related Party Transactions Involving Exchange of Assets and Liabilities

The Company did not have material transactions involving the exchange of assets and liabilities with related parties not reported on Schedule Y.

(4) Detail of Amounts Owed To/From a Related Party

Ref #	Name of related party	Aggregate reporting period amount due from	Aggregate reporting period (amount due to)	Amount offset in financial statement (if qualifying)	Net amount recoverable / (payable) by related party	Admitted recoverable
3	Principal Real Estate Participating Loan Fund, LLC	$ —	$ (587,930)	$ —	$ (587,930)	$ —
Total		$ —	$ (587,930)	$ —	$ (587,930)	$ —

D. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

E. Please see the filing entitled FORM B, INSURANCE HOLDING COMPANY SYSTEM ANNUAL REGISTRATION STATEMENT filed with the Iowa Insurance Division pursuant to Iowa Code Section 521A.4 and Iowa Administrative Code Sections 191-45.1 (521A) for a description of material management or service contracts and cost-sharing arrangements involving the Company and any related party.

F. The Company has provided guarantees on behalf of affiliates where the maximum payout was determined to be $413,055,193 as of December 31, 2023. See Note 14 for additional information on guarantees.

G. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

H. As of December 31, 2023, the Company's downstream SCA entities did not own shares of the Company's ultimate parent, PFG.

I. The Company did not own an interest in SCA entities whose carrying value was equal to or exceeded 10% of the admitted assets of the Company as of December 31, 2023.

J. During 2023, the Company recognized impairment write downs for investments in SCA entities. See Note 6 for additional information on impairments.

K. The Company did not own any investments in a foreign insurance subsidiary where CARVM and related Actuarial Guidelines were calculated as of December 31, 2023.

NOTES TO THE FINANCIAL STATEMENTS

L. The Company does not use the look-through approach in valuing its investment in downstream noninsurance holding companies as of December 31, 2023.

M. All SCA Investments

As of December 31, 2023, the Company did not have any SCA entities valued at U.S. GAAP equity in accordance with SSAP 97 paragraph 8.

N. Investment in Insurance SCAs

(1) Three of the Company's subsidiaries, controlled or affiliated entities ("SCAs") have an accounting practice that differs from the NAIC accounting practices and procedures. In accordance with practices permitted by the States of Delaware and Vermont, the SCAs recorded as an admitted asset, with a direct offset to surplus excess of loss ("XOL") reinsurance assets. The SCAs had no impact to net income related to this practice. Surplus of the SCAs as of December 31, 2023, was $4,054,097,952 higher than if these permitted practices were disallowed.

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC SAP, the amount of the investment in the insurance SCAs per audited statutory equity and the amount of the investment if the insurance SCAs had completed statutory financial statements in accordance with NAIC SAP were as follows as of December 31, 2023:

	Monetary effect on NAIC SAP		Amount of investment	
SCA entity (Investments in insurance SCA entities)	**Net income increase (decrease)**	**Surplus increase (decrease)**	**Per audited statutory equity**	**If the insurance SCA had completed statutory financial statements***
Principal Reinsurance Company of Delaware	$ —	$ 1,194,108,000	$ 125,974,825	$ —
Principal Reinsurance Company of Delaware II	$ —	$ 2,443,000,000	$ 466,202,126	$ —
Principal Reinsurance Company of Vermont II	$ —	$ 416,989,952	$ 125,775,701	$ —

*Per NAIC SAP (without permitted or prescribed practices)

(3) If the SCAs had not been permitted to include the XOL in surplus, the SCAs' RBC would have triggered a regulatory event.

O. SCA and SSAP No. 48 Entity Loss Tracking

Entity	Reporting entity's share of net income (loss)	Accumulated share of net income (loss)	Reporting entity's share of equity including negative equity	Guaranteed obligation/ commitment for financial support (Yes/No)	Reported value
KKR Revolving Credit Feeder	$ 627,439	$ (184,226)	$ (184,226)	No	$ —

Losses in the entities did not have an impact to other investments.

11. Debt

A. The Company did not have any capital notes or outstanding debt as of December 31, 2023.

B. Federal Home Loan Bank (FHLB) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company has issued funding agreements to the FHLB in exchange for cash advances. The Company uses these funds as a source of funding its spread lending business. As such, the Company applies Statement of Statutory Accounting Principles No. 52, *Deposit-Type Contracts*, accounting treatment to these funds, consistent with other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations and any funds obtained from FHLB for use in general operations would be accounted for consistent with Statement of Statutory Accounting Principles No. 15, *Debt and Holding Company Obligations*, as borrowed money. The table below indicates the amount of FHLB stock purchased, collateral pledged, assets and liabilities related to the agreement with the FHLB.

NOTES TO THE FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals:

1. Current year

		Total	General Account	Separate Accounts
(a)	Membership stock - Class A	**$ —**	**$ —**	**$ —**
(b)	Membership stock - Class B	**10,000,000**	**10,000,000**	**—**
(c)	Activity stock	**177,750,000**	**177,750,000**	**—**
(d)	Excess stock	**—**	**—**	**—**
(e)	Aggregate total	**$ 187,750,000**	**$ 187,750,000**	**$ —**
(f)	Actual or estimated borrowing capacity as determined by the insurer	**$ 11,900,000,000**	**$ XXX**	**$ XXX**

2. Prior year-end

		Total	General Account	Separate Accounts
(a)	Membership stock - Class A	$ —	$ —	$ —
(b)	Membership stock - Class B	10,000,000	10,000,000	—
(c)	Activity stock	170,000,000	170,000,000	—
(d)	Excess stock	—	—	—
(e)	Aggregate total	$ 180,000,000	$ 180,000,000	$ —
(f)	Actual or estimated borrowing capacity as determined by the insurer	$ 11,400,000,000	$ XXX	$ XXX

b. Membership Stock (Class A and B) Eligible for Redemption:

	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	**10,000,000**	**10,000,000**	**—**	**—**	**—**	**—**

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date:

		Fair value	Carrying value	Aggregate total borrowing
1.	Current year total General and Separate Accounts total collateral pledged	**$ 5,915,564,850**	**$ 6,675,151,712**	**$ 3,981,799,646**
2.	Current year General Account total collateral pledged	**$ 5,915,564,850**	**$ 6,675,151,712**	**$ 3,981,799,646**
3.	Current year Separate Accounts total collateral pledged	**$ —**	**$ —**	**$ —**
4.	Prior year-end total General and Separate Accounts total collateral pledged	$ 5,857,001,764	$ 6,624,101,415	$ 4,275,521,755

b. Maximum Amount Pledged During Reporting Period:

		Fair value	Carrying value	Amount borrowed at time of maximum collateral
1.	Current year total General and Separate Accounts maximum collateral pledged	**$ 5,951,409,013**	**$ 7,186,078,011**	**$ 4,281,983,529**
2.	Current year General Account maximum collateral pledged	**$ 5,951,409,013**	**$ 7,186,078,011**	**$ 4,281,983,529**
3.	Current year Separate Accounts maximum collateral pledged	**$ —**	**$ —**	**$ —**
4.	Prior year-end total General and Separate Accounts maximum collateral pledged	$ 5,857,001,764	$ 6,624,101,415	$ 4,275,521,755

NOTES TO THE FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount As of the Reporting Date:

1. Current year

	Total	General Account	Separate Accounts	Funding agreements reserves established
Debt	$ —	$ —	$ —	XXXXXX
Funding agreements	**3,981,799,646**	**3,981,799,646**	—	**$ 3,981,799,646**
Other	—	—	—	XXXXXX
Aggregate total	**$ 3,981,799,646**	**$ 3,981,799,646**	$ —	**$ 3,981,799,646**

2. Prior year-end

	Total	General Account	Separate Accounts	Funding agreements reserves established
Debt	$ —	$ —	$ —	XXXXXX
Funding agreements	4,275,521,755	4,275,521,755	—	$ 4,275,521,755
Other	—	—	—	XXXXXX
Aggregate total	$ 4,275,521,755	$ 4,275,521,755	$ —	$ 4,275,521,755

b. Maximum Amount During Reporting Period (Current Year):

	Total	General Account	Separate Accounts
Debt	$ —	$ —	$ —
Funding agreements	**4,282,398,934**	**4,282,398,934**	—
Other	—	—	—
Aggregate total	**$ 4,282,398,934**	**$ 4,282,398,934**	$ —

c. FHLB - Prepayment Obligations:

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
Debt	NO
Funding agreements	NO
Other	NO

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

A. Defined Benefit Plan

The Company provides certain health care, life insurance and long-term care benefits for its retired employees, their beneficiaries and covered dependents ("other postretirement benefits"). While virtually all employees continue to have access to the post-retirement health care and life insurance benefits, only those employees that were hired prior to January 1, 2002, and retired prior to January 1, 2011, (post-65 medical) or January 1, 2020, (life insurance and pre-65 medical) were eligible to receive subsidized benefits. All others pay the full cost of coverage. The long-term care plan was subsidized only for those who retired prior to January 1, 2000, and is no longer accessible. The subsidy level for all benefits varies by plan, age, service and retirement date.

The Company uses a measurement date of December 31 for the other postretirement benefit plans.

NOTES TO THE FINANCIAL STATEMENTS

Obligations and Funded Status

The plans' combined funded status, reconciled to amounts recognized in the statements of financial position and statements of operations and surplus, was as follows:

(1) Change in benefit obligation:

a. Pension benefits - not applicable

	Overfunded December 31, 2023	Overfunded December 31, 2022	Underfunded December 31, 2023	Underfunded December 31, 2022
b. Postretirement benefits				
1. Benefit obligation at beginning of year	**$ (58,601,542)**	$ (79,211,822)	**$ —**	$ —
2. Service cost	**—**	—	**—**	—
3. Interest cost	**(2,803,759)**	(1,915,955)	**—**	—
4. Contribution by plan participants	**(6,077,062)**	(6,366,474)	**—**	—
5. Actuarial gain (loss)	**(3,041,598)**	16,961,288	**—**	—
6. Foreign currency exchange rate changes	**—**	—	**—**	—
7. Benefits paid	**13,602,656**	11,931,421	**—**	—
8. Plan amendments	**—**	—	**—**	—
9. Business combinations, divestitures, curtailments, settlements, and special termination benefits	**—**	—	**—**	—
10. Benefit obligation at end of year	**$ (56,921,305)**	$ (58,601,542)	**$ —**	$ —

c. Special or contractual benefits - not applicable

(2) Change in plan assets:

	Postretirement benefits December 31, 2023	Postretirement benefits December 31, 2022
a. Fair value of plan assets beginning of year	**$ 70,438,142**	$ 89,540,112
b. Actual return on plan assets	**9,670,820**	(14,993,571)
c. Foreign currency exchange rate changes	**—**	—
d. Reporting entity contribution	**1,391,099**	1,456,548
e. Plan participants' contributions	**6,077,062**	6,366,474
f. Benefits paid	**(13,602,656)**	(11,931,421)
g. Business combinations, divestitures and settlements	**—**	—
h. Fair value of plan assets at end of year	**$ 73,974,467**	$ 70,438,142

(3) Funded status:

	Postretirement benefits December 31, 2023	Postretirement benefits December 31, 2022
a. Components:		
1. Prepaid benefit costs	**$ 17,053,162**	$ 11,836,600
2. Overfunded plan assets	**$ —**	$ —
3. Accrued benefit costs	**$ —**	$ —
4. Liability for benefits	**$ —**	$ —
b. Assets and liabilities recognized:		
1. Assets (non-admitted)	**$ 17,053,162**	$ 11,836,600
2. Liabilities recognized	**$ —**	$ —
c. Unrecognized liabilities	**$ —**	$ —

The prepaid postretirement benefit asset as of December 31, 2023 and 2022, was non-admitted as prescribed by statutory accounting practices. As of December 31, 2023 and 2022, the corridors allowed were used.

NOTES TO THE FINANCIAL STATEMENTS

(4) Components of Net Periodic Benefit Cost:

	Postretirement benefits December 31, 2023	Postretirement benefits December 31, 2022
a. Service cost	$ —	$ —
b. Interest cost	**2,803,759**	1,915,955
c. Expected return on plan assets	**(3,541,105)**	(3,690,847)
d. Transition asset or obligation	—	—
e. Gains and losses	**(380,443)**	(557,975)
f. Prior service cost or credit	—	(2,887,793)
g. Gain or loss recognized due to a settlement or curtailment	—	—
h. Total net periodic benefit cost (income)	**$ (1,117,789)**	$ (5,220,660)

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

	Postretirement benefits December 31, 2023	Postretirement benefits December 31, 2022
a. Items not yet recognized as a component of net periodic benefit cost - prior year	**$ (2,251,556)**	$ (7,420,454)
b. Net transition asset or obligation recognized	—	—
c. Net prior service cost or credit arising during the period	—	—
d. Net prior service cost or credit recognized	—	2,887,793
e. Net gain and loss arising during the period	**(3,088,117)**	1,723,130
f. Net gain and loss recognized	**380,443**	557,975
g. Items not yet recognized as a component of net periodic benefit cost - current year	**$ (4,959,230)**	$ (2,251,556)

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

	Postretirement benefits December 31, 2023	Postretirement benefits December 31, 2022
a. Net transition asset or obligation	**$ —**	$ —
b. Net prior service cost or credit	**$ —**	$ —
c. Net recognized gains and losses	**$ (4,959,230)**	$ (2,251,556)

(7) Weighted-average assumptions used to determine net periodic benefit cost:

	Postretirement benefits December 31, 2023	Postretirement benefits December 31, 2022
a. Weighted-average discount rate	**5.05%**	2.55%
b. Expected long-term rate of return on plan assets	**5.20%**	4.25%
c. Rate of compensation increase	**N/A**	N/A
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	**N/A**	N/A

Weighted-average assumptions used to determine projected benefit obligations:

	Postretirement benefits December 31, 2023	Postretirement benefits December 31, 2022
e. Weighted-average discount rate	**4.80%**	5.05%
f. Rate of compensation increase	**N/A**	N/A
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	**N/A**	N/A

For other postretirement benefits, the expected long-term return on plan assets rates were based on the weighted average expected long-term asset returns for the medical/life plans.

(8) Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

(9) Assumed health care cost trends:

	For the year ended December 31, 2023	2022
a. Health care cost trend rate assumed for the next year	**7.50%**	7.00%
b. Rate to which the cost trend rate is assumed to decline (the ultimate trend rate)	**4.50%**	4.50%
c. Year that the rate reaches the ultimate trend rate	**2032**	2031

(10) The estimated future benefit payments, which reflect expected future service are:

	Year ending December 31,	Postretirement benefits (gross benefit payments, including prescription drug benefits)
a.	2024	$ **11,218,589**
b.	2025	**10,227,153**
c.	2026	**9,062,112**
d.	2027	**7,964,062**
e.	2028	**7,236,839**
f.	2029-2033	**29,688,569**

The above table reflects the total benefits to be paid from the plan or from the company's assets, including both the company's share of the benefit cost and the participants' share of the cost for other postretirement benefits, which is funded by participant contributions to the plan.

The assumptions used in calculating the estimated future benefit payments are the same as those used to measure the benefit obligation for the year ended December 31, 2023.

(11) The Company may contribute to its other postretirement benefit plans in 2024 pending future analysis.

(12) Not applicable.

(13) Not applicable.

(14) Not applicable.

(15) Not applicable.

(16) The other postretirement benefit plans had an actuarial loss of $3,041,598 for the year ended December 31, 2023. This was primarily due to a decrease in the discount rates and actual medical claims costs being higher than previously expected. There was an asset gain of $6,129,715, for a net gain of $3,088,117.

The other postretirement benefit plans had an actuarial gain of $16,961,288 for the year ended December 31, 2022. This was primarily due to an increase in the discount rates and actual and projected medical claims costs being lower than previously expected. There was an asset loss of $18,684,418, for a net loss of 1,723,130.

(17) The calculated transition liability at adoption of Statement of Statutory Accounting Principles No. 92, *Postretirement Benefits Other Than Pensions* ("SSAP 92"), and Statement of Statutory Accounting Principles No. 102, *Pensions* ("SSAP 102"), was $526,436 for postretirement benefits as of December 31, 2013. The Company did not have a transition liability for the year ended December 31, 2023.

(18) Implementation of SSAP 92 and SSAP 102 allows for deferral of the transition surplus impact over a maximum of 10 years. No amount remains to be recognized for this deferral.

B. Description of Policies and Strategies

The Company has established an investment policy that provides the investment objectives and guidelines for the other postretirement benefit plan. The Company's investment strategy is to achieve the following:

- Obtain a reasonable long-term return consistent with the level of risk assumed and at a cost of operation within prudent levels. Performance benchmarks are monitored.
- Ensure sufficient liquidity to meet the expected benefit payments for the plan.
- Provide for diversification of assets in an effort to avoid the risk of large losses and maximize the investment return to the plan consistent with market and economic risk.

NOTES TO THE FINANCIAL STATEMENTS

In administering the plan's asset allocation strategy, the Company considers the projected liability stream of benefit payments, the relationship between current and projected assets of the plan and the projected actuarial liabilities streams, the historical performance of capital markets adjusted for the perception of future short- and long-term capital market performance and the perception of future economic conditions.

Asset category	Target Allocation
U.S. equity portfolios	35%
Fixed income security portfolios	50%
International equity portfolios	15%

C. Postretirement Benefit Plans' Assets

Fair value is defined as the price that would be received to sell an asset in an orderly transaction between market participants at the measurement date (an exit price). The fair value hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three levels.

- Level 1 – Fair values are based on unadjusted quoted prices in active markets for identical assets.
- Level 2 – Fair values are based on inputs other than quoted prices within Level 1 that are observable for the asset, either directly or indirectly.
- Level 3 – Fair values are based on significant unobservable inputs for the asset or liability.

The Company's other postretirement benefit plan assets consist of cash, investments in fixed income security portfolios and investments in equity security portfolios. Because of the nature of cash, its carrying amount approximates fair value. The fair value of fixed income investment funds, U.S. equity portfolios and international equity portfolios is based on quoted prices in active markets for identical assets.

Other Postretirement Benefit Plan Assets

The fair value of the other postretirement benefit plans' assets by asset category as of the most recent measurement date was as follows:

	December 31, 2023			
	Fair value hierarchy level			Assets/ (liabilities) measured
	Level 1	Level 2	Level 3	at fair value
Asset category:				
Cash (1)	**$ 1,130,123**	$ —	$ —	**$ 1,130,123**
Fixed income security portfolios:				
Fixed income investment funds (2)	**34,845,875**	—	—	**34,845,875**
U.S. equity portfolios (3)	**27,563,936**	—	—	**27,563,936**
International equity portfolios (4)	**10,434,533**	—	—	**10,434,533**
Total	**$ 73,974,467**	$ —	$ —	**$ 73,974,467**

	December 31, 2022			
	Fair Value hierarchy level			Assets/ (liabilities) measured
	Level 1	Level 2	Level 3	at fair value
Asset category:				
Cash (1)	$ 452,048	$ —	$ —	$ 452,048
Fixed income security portfolios:				
Fixed income investment funds (2)	34,841,158	—	—	34,841,158
U.S. equity portfolios (3)	25,584,061	—	—	25,584,061
International equity portfolios (4)	9,560,875	—	—	9,560,875
Total	$ 70,438,142	$ —	$ —	$ 70,438,142

(1) Represents amounts held in cash or cash equivalents.
(2) The portfolios invest in various fixed income securities, primarily of U.S. origin. These include, but are not limited to, corporate bonds, mortgage-backed securities, commercial mortgage-backed securities, U.S. Treasury securities, agency securities, asset-backed securities and collateralized mortgage obligations.
(3) The portfolios invest primarily in publicly traded equity securities of large U.S. companies.
(4) The portfolios invest primarily in publicly traded equity securities of non-U.S. companies.

D. Basis Used To Determine Expected Long-Term Rate of Return on Assets Assumption

Information surrounding overall asset assumptions are discussed in section 1 of Note 12, Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans.

NOTES TO THE FINANCIAL STATEMENTS

E. Defined Contribution Plan

The Company did not have defined contribution plans as of December 31, 2023.

F. Multiemployer Plans

The Company did not have multiemployer plans as of December 31, 2023.

G. Consolidated/Holding Company Plans

PFG provides defined benefit pension plan benefits to employees of the Company. The Company was allocated an appropriate share of the costs associated with these benefits in accordance with an expense allocation agreement. The Company's allocated share of these benefits was $38,762,116 and $55,358,950 in 2023 and 2022, respectively.

PFG provides qualified and non-qualified defined contribution and non-qualified deferred compensation plan benefits to employees of the Company. The Company was allocated an appropriate share of the costs associated with these benefits in accordance with an expense allocation agreement. The Company's allocated share of these benefits was $47,337,110 and $42,718,410 in 2023 and 2022, respectively.

H. Postemployment Benefits and Compensated Absences

Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits

Not applicable.

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

A. The Company had 5,000,000 shares authorized at $1.00 par value; 2,500,000 shares issued and outstanding as of December 31, 2023.

B. The Company had no preferred stock as of December 31, 2023.

C. Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval of the Commissioner to pay stockholder dividends or make any other distribution if such distribution would exceed certain statutory limitations. Iowa law gives the Commissioner discretion to disapprove requests for distributions in excess of these limitations. Extraordinary dividends include those made, together with dividends and other distributions, within the preceding twelve months that exceed the greater of (i) 10% of the Company's policyholder surplus as of the previous year-end excluding admitted disallowed interest maintenance reserve or (ii) the net gain from operations from the previous calendar year, not to exceed earned surplus. Based on this limitation and 2023 statutory results, the Company could pay approximately $1,497,800,000 in dividends in 2024 without exceeding the statutory limitation. However, because the dividend test is based on dividends previously paid over rolling twelve-month periods, if paid before a specified date during 2024, some or all of such dividends may be extraordinary and require regulatory approval.

D. The Company paid extraordinary dividends of $150,000,000 on March 30, 2023, $175,000,000 on June 29, 2023, $400,000,000 on September 29, 2023 and $475,000,000 on December 28, 2023, to PFS. The extraordinary dividends were approved by the Commissioner.

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

F. No restrictions were placed on the Company's surplus during 2023.

G. The Company did not have any advances on surplus not repaid as of December 31, 2023.

H. The Company did not hold stock, including stock of affiliated companies, for any special purpose as of December 31, 2023.

I. Special surplus funds increased $131,711,094 from December 31, 2022, primarily due to an increase of $151,220,291 in admitted disallowed IMR offset by a decrease of $16,865,405 in deferred losses from the Company's variable annuity hedge strategy. See Notes 2 and 21 for additional information on admitted disallowed IMR. See Note 8 for additional information on the variable annuity hedge strategy.

J. The change in unassigned funds due to unrealized capital gains was $200,970,439 for 2023.

K. The Company did not have any surplus notes as of December 31, 2023.

L. The Company did not have any quasi-reorganizations during 2023.

M. The Company did not have any quasi-reorganizations during 2023.

NOTES TO THE FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) The Company had outstanding commitments to a SCA entity, joint venture, partnership or limited liability company in the amount of $1,130,501,494 as of December 31, 2023. The Company had commitments or contingent commitments related to LIHTC property investments of $264,985,389 as of December 31, 2023.

In the normal course of business, the Company has provided guarantees to its ultimate parent, PFG, subsidiaries and to third parties. The terms of these agreements range in duration and often are not explicitly defined. The maximum exposure under these agreements as of December 31, 2023, was $493,355,482. At inception, the fair value of such guarantees was insignificant. In addition, the Company believes the likelihood is remote that material payments will be required. Therefore, any liability accrued within the financial statements is insignificant. Should the Company be required to perform under these guarantees, the Company generally could recover a portion of the loss from third parties through recourse provisions included in agreements with such parties, the sale of assets held as collateral that can be liquidated in the event that performance is required under the guarantees or other recourse generally available to the Company; therefore, such guarantees would not result in a material adverse effect on the Company's business or financial position. While the likelihood is remote, such outcomes could materially affect net income in a particular quarter or annual period.

(2) Similarly grouped guarantees as of December 31, 2023, were as follows:

Nature and circumstances of guarantee and key attributes	Liability recognition of guarantee	Ultimate financial statement impact if action under the guarantee is required	Maximum potential amount of future payments	Current status of payment or performance risk of guarantee
Former affiliated foreign entity	No liability recognized due to fair value of guarantee upon sale of entity	Expense	$ 80,300,289	Remote
Invested assets – on behalf of wholly owned subsidiary	No liability recognized – guarantees are on behalf of wholly owned subsidiaries	Investments in SCA	$ 351,400,241	Remote
Guarantee of debt – on behalf of nonaffiliated entity	No liability recognized due to estimated fair value of guarantee at inception	Expense	$ —	Remote
Guarantee of benefit claims – on behalf of wholly owned subsidiary	$ 816,004	Investments in SCA	$ 816,004	Remote
Guarantee of benefit payments – on behalf of affiliated entity	No liability recognized due to estimated fair value of guarantee at inception	Expense	$ 60,838,948	Remote
Invested assets – on behalf of nonaffiliated entity	No liability recognized – guarantee was prefunded	Net realized capital gains (losses)	$ —	Remote

NOTES TO THE FINANCIAL STATEMENTS

(3) Following is an aggregate compilation of guarantee obligations included in the maximum potential of future payments (undiscounted), the current liability reported in the financial statements, and the ultimate financial statement impact if performance under those guarantees had been triggered as of December 31, 2023:

a.	Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees	$	**493,355,482**
b.	Current liability recognized in financial statement:		
	1. Noncontingent liabilities	$	**816,004**
	2. Contingent liabilities	$	**—**
c.	Ultimate financial statement impact if action under the guarantee is required:		
	1. Investments in SCA	$	**352,216,245**
	2. Joint venture		**—**
	3. Dividends to stockholders (capital contribution)		**—**
	4. Expense		**141,139,237**
	5. Other		**—**
	6. Total (should equal (3)a.)	$	**493,355,482**

The Company is also subject to various other indemnification obligations issued in conjunction with divestitures, acquisitions, financing and reinsurance transactions whose terms range in duration and often are not explicitly defined. Certain portions of these indemnifications may be capped, while other portions are not subject to such limitations; therefore, the overall maximum amount of the obligation under the indemnifications cannot be reasonably estimated. At inception, the fair value of such indemnifications was insignificant. In addition, the Company believes the likelihood is remote that material payments will be required. Therefore, any liability accrued within the Company's financial statements is insignificant. While the Company is unable to estimate with certainty the ultimate legal and financial liability with respect to these indemnifications, the Company believes that performance under these indemnifications would not result in a material adverse effect on the Company's business or financial position. While the likelihood is remote, performance under these indemnifications could materially affect net income in a particular quarter or annual period.

B. Assessments

(1) The Company has an ongoing reserve to cover an estimated future guaranty fund liability for retrospective-premium-based guaranty fund assessments. Assessments for a given insolvency may take place over several years. Future premium tax offsets related to those assessments can also take place over several years depending on each state's statute; however, generally the recoveries take place over 5 years. No asset impairments for future premium tax offsets have occurred and none are anticipated.

The following year-to-date recognized balance of total projected future assessments not yet paid as of December 31, 2023, includes recognized assets for future premium tax offsets related to those assessments:

Amount eligible for future premium tax offset	$	**9,871,625**
Amount not eligible for future premium tax offset		**10,852,853**
Total projected future assessments	$	**20,724,478**

The Company has also received information from the National Organization of Life and Health Guaranty Associations of a potential risk related to a company currently in pre-liquidation, which may result in future retrospective-premium-based guaranty fund assessments. A liability has not been recognized for this pre-liquidation company as it does not warrant accrual under current statutory guidance.

(2) Reconciliation of Recognized Assets for Future Premium Tax Offsets or Policy Surcharges:

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$	15,210,548
b.	Decrease current year:		
	Premium tax offset paid		**1,300,226**
c.	Increases current year:		
	Premium tax offset applied		**199,573**
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$	**14,109,895**

NOTES TO THE FINANCIAL STATEMENTS

(3) Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies of Entities that Write Long-Term Care Contracts

a. Discount rate applied is 3% for December 31, 2023.

b. The undiscounted and discounted amount of the guaranty fund assessment and related assets by insolvency:

	Guaranty fund assessment		Related assets	
Name of the insolvency	**Undiscounted**	**Discounted**	**Undiscounted**	**Discounted**
Penn Treaty	$ **26,139,845**	$ **23,726,918**	$ **19,538,170**	$ **16,376,526**

c. Number of jurisdictions, ranges of years used to discount and weighted average number of years of the discounting time period for payables and recoverables by insolvency:

	Payables			Recoverables		
Name of the insolvency	**Number of jurisdictions**	**Range of years**	**Weighted average number of years**	**Number of jurisdictions**	**Range of years**	**Weighted average number of years**
Penn Treaty	**50**	**1-70**	**26**	**42**	**1-20**	**6**

C. Gain Contingencies

The Company did not have any gain contingencies as of December 31, 2023.

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

The Company paid the following amounts during the reporting period to settle claims related to extra contractual obligations or bad faith losses stemming from lawsuits:

	Direct
Claims related to extra contractual obligation and bad faith losses paid during the reporting period	**$ 1,757,516**

Number of claims where amounts were paid to settle claims related to extra contractual obligations or bad faith claims resulting from lawsuits during 2023:

(a) 0-25 claims	**(b) 26-50 claims**	**(c) 51-100 claims**	**(d) 101-500 claims**	**(e) More than 500 claims**
8	—	—	—	—

Indicate whether claim information is disclosed per claim or per claimant:

(f) Per claim (X) (g) Per claimant ( )

E. Joint and Several Liabilities

As of December 31, 2023, the Company did not have any joint and several liabilities.

F. All Other Contingencies

The Company is regularly involved in litigation, both as a defendant and as a plaintiff, but primarily as a defendant. Litigation naming the Company as a defendant ordinarily arises out of its business operations as a provider of accumulation products and services, individual life insurance, specialty benefits insurance and investment activities. Some of the lawsuits may be class actions, or purport to be, and some may include claims for unspecified or substantial punitive and treble damages.

The Company may discuss such litigation in one of three ways. The Company accrues a charge to income and discloses legal matters for which the chance of loss is probable and for which the amount of loss can be reasonably estimated. The Company may disclose contingencies for which the chance of loss is reasonably possible and provide an estimate of the possible loss or range of loss or a statement that such an estimate cannot be made. Finally, the Company may voluntarily disclose loss contingencies for which the chance of loss is remote in order to provide information concerning matters that potentially expose the Company to possible losses.

In addition, regulatory bodies such as state insurance departments, the United States Securities and Exchange Commission, the Financial Industry Regulatory Authority, the Department of Labor and other regulatory agencies in the U.S. regularly make inquiries and conduct examinations or investigations concerning the Company's compliance with, among other things, insurance laws, securities laws, Employee Retirement Income Security Act ("ERISA") and laws governing the activities of broker-dealers. The Company receives requests from regulators and other governmental authorities relating to industry issues and may receive additional requests, including subpoenas and interrogatories, in the future.

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While the outcome of any pending or future litigation or regulatory matter cannot be predicted, management does not believe any such matter will have a material adverse effect on the Company's business or financial position.

To the extent such matters present a reasonably possible chance of loss, the Company is generally not able to estimate the possible loss or range of loss associated therewith. The outcome of such matters is always uncertain and unforeseen results can occur. It is possible that such outcomes could require the Company to pay damages or make other expenditures or establish accruals in amounts that it could not estimate at December 31, 2023.

As of December 31, 2023 and 2022, the Company had admitted assets of $138,353,922 and $142,053,892, respectively, in accounts receivable for uninsured plans and uncollected premiums. The Company has established a reserve for an allowance for uncollectible accounts. This allowance represented 5.59% and 4.04% of the total uncollectible balance as of December 31, 2023 and 2022, respectively.

15. Leases

A. Lessee Operating Lease

(1) The Company leases office equipment, data processing equipment, office furniture and office space under various non-cancelable operating lease agreements. Rental expense for 2023 and 2022 was approximately $47,868,849 and $52,505,370, respectively.

(2) As of December 31, 2023, the minimum aggregate rental commitments were as follows:

	For the year ended December 31	Operating leases
1.	2024	$ **55,965,521**
2.	2025	**45,302,395**
3.	2026	**35,806,755**
4.	2027	**22,338,201**
5.	2028	**10,959,676**
6.	Thereafter	**21,669,393**
7.	Total	$ **192,041,941**

(3) In December 2014, the Company entered into a transaction to sell an office building for $15,800,000 and lease the building back from the buyer for a 10-year period. A deferred pre-tax gain of $7,174,041 was deferred related to this transaction and is being amortized into net income over the term of the operating lease. The Company does not have continuing involvement with the property.

B. Lessor Leases

The Company was not involved in leasing as a significant part of its business activity during 2023.

16. Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

(1) The table below summarizes the notional amount of the Company's financial instruments with off-balance sheet risk as of the periods indicated:

	Assets		Liabilities	
	December 31, 2023	December 31, 2022	December 31, 2023	December 31, 2022
Swaps	$ **30,087,924,879**	$ 26,641,777,260	$ **26,836,134,272**	$ 25,201,944,468
Futures	—	—	**1,734,059,404**	1,451,555,315
Options	**2,615,889,163**	2,874,308,224	**1,790,336,423**	2,294,467,630
Total	$ **32,703,814,042**	$ 29,516,085,484	$ **30,360,530,099**	$ 28,947,967,413

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

(2) See Note 8A 2&3 for information on the nature and terms of financial instruments with off-balance sheet risk and concentrations of credit risk.

(3) The Company's risk of loss is typically limited to the fair value of its derivative instruments and not to the notional or contractual amounts of these derivatives. Risk arises from changes in the fair value of the underlying instruments. The Company is also exposed to credit losses in the event of nonperformance of the counterparties. The Company's current credit exposure is limited to the value of derivatives that have become favorable to the Company. This credit risk is minimized by purchasing such agreements from financial institutions with high credit ratings and by establishing and monitoring exposure limits.

(4) The Company also utilizes various credit enhancements, including collateral and credit triggers to reduce the credit exposure to the Company's derivative instruments.

Derivatives may be exchange-traded or they may be privately negotiated contracts, which are usually referred to as over-the-counter ("OTC") derivatives. Certain of the Company's OTC derivatives are cleared and settled through central clearing counterparties ("OTC cleared"), while others are bilateral contracts

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between two counterparties ("bilateral OTC"). The Company's derivative transactions are generally documented under International Swaps and Derivatives Association, Inc. ("ISDA") Master Agreements. Management believes that such agreements provide for legally enforceable set-off and close-out netting of exposures to specific counterparties. Under such agreements, in connection with an early termination of a transaction, the Company is permitted to set off its receivable from a counterparty against its payables to the same counterparty arising out of all included transactions. For reporting purposes, the Company does not offset fair value amounts recognized for the right to reclaim cash collateral or the obligation to return cash collateral against fair value amounts recognized for derivative instruments executed with the same counterparties under master netting agreements.

Certain of the Company's derivative instruments contain provisions that require the Company to maintain an investment grade rating from each of the major credit rating agencies on its debt. If the ratings on the Company's debt were to fall below investment grade, it would be in violation of these provisions and the counterparties to the derivative instruments could request immediate payment or demand immediate and ongoing full overnight collateralization on derivative instruments in net liability positions.

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

A. Transfers of Receivables Reported as Sales

For the year ended December 31, 2023, the Company did not have transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

For the year ended December 31, 2023, the Company did not have transfer and servicing of financial assets.

C. Wash Sales

During 2023 and 2022, the Company did not have any transactions qualifying as wash sales.

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

A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2023:

		ASO uninsured plans	Uninsured portion of partially insured plans	Total ASO
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ —	$ —	$ —
b.	Total net other income or expenses (including interest paid to or received from plans)	75,360	4,650	80,010
c.	Net gain from operations	$ 75,360	$ 4,650	$ 80,010
d.	Total claim payment volume	$ 39,708,606	$ —	$ 39,708,606

B. ASC Plans

The Company did not have any ASC plans during 2023.

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract

The Company did not have any Medicare or other similarly structured cost based reimbursement contracts during 2023.

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

The Company did not have material direct premium written through managing general agents or third party administrators during 2023.

20. Fair Value Measurements

A.-C.

Valuation Hierarchy

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 (an exit price). The fair value hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three levels. The level in the fair value hierarchy

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within which the fair value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety considering factors specific to the asset or liability.

- **Level 1** – Fair values are based on unadjusted quoted prices in active markets for identical assets or liabilities.
- **Level 2** – Fair values are based on inputs other than quoted prices within Level 1 that are observable for the asset or liability, either directly or indirectly.
- **Level 3** – Fair values are based on at least one significant unobservable input for the asset or liability.

Assets and liabilities recorded at fair value were as follows:

	December 31, 2023				
	Level 1	Level 2	Level 3	Net asset value ("NAV") (1)	Total
Bonds:					
Industrial and misc.	$ —	$ 15,426,247	$ 20,000	$ —	$ 15,446,247
Bank loans	—	—	7,139,421	—	7,139,421
Total bonds	—	15,426,247	7,159,421	—	22,585,668
Preferred stocks:					
Industrial and misc.	14,911,122	—	400	—	14,911,522
Common stocks:					
Industrial and misc.	—	187,750,000	—	810,735	188,560,735
Other invested assets:					
Joint venture, common stock, unaffiliated	—	—	—	72,762,738	72,762,738
Residual tranches having characteristics of common stock	—	14,006,806	—	—	14,006,806
Residual tranches having characteristics of other assets	—	—	2,115,000	—	2,115,000
Total other invested assets	—	14,006,806	2,115,000	72,762,738	88,884,544
Cash equivalents:					
Exempt money market mutual funds	—	2,000,000	—	—	2,000,000
Other money market mutual funds	—	1,406,287,996	—	—	1,406,287,996
Total cash equivalents	—	1,408,287,996	—	—	1,408,287,996
Derivative assets: (2)					
Interest rate contracts	—	3,076,264,605	4,159,195	—	3,080,423,800
Foreign exchange contracts	—	710,532	—	—	710,532
Equity contracts	—	130,053,880	1,906,498	—	131,960,378
Total derivative assets	—	3,207,029,017	6,065,693	—	3,213,094,710
Separate Account assets	103,598,947,243	18,598,699,987	752,842,298	8,692,066,226	131,642,555,754
Total assets at fair value/NAV	$ 103,613,858,365	$ 23,431,200,053	$ 768,182,812	$ 8,765,639,699	$ 136,578,880,929
Derivative liabilities: (2)					
Interest rate contracts	$ —	$ (1,979,026,439)	$ —	$ —	$ (1,979,026,439)
Foreign exchange contracts	—	(2,284,096)	—	—	(2,284,096)
Equity contracts	—	(7,471,039)	(806,063)	—	(8,277,102)
Credit contracts	—	(1,011,090)	—	—	(1,011,090)
Total liabilities at fair value	$ —	$ (1,989,792,664)	$ (806,063)	$ —	$ (1,990,598,727)

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	December 31, 2022				
	Level 1	Level 2	Level 3	NAV (1)	Total
Bonds:					
Industrial and misc.	$ —	$ 37,645,549	$ 20,000	$ —	$ 37,665,549
Preferred stocks:					
Industrial and misc.	14,833,662	—	400	—	14,834,062
Common stocks:					
Industrial and misc.	—	180,000,000	—	1,065,177	181,065,177
Other invested assets:					
Joint venture, common stock, unaffiliated	—	—	—	80,248,426	80,248,426
Cash equivalents:					
Exempt money market mutual funds	—	370,000,000	—	—	370,000,000
Other money market mutual funds	—	939,483,787	—	—	939,483,787
Total cash equivalents	—	1,309,483,787	—	—	1,309,483,787
Derivative assets: (2)					
Interest rate contracts	—	3,265,114,258	141,893	—	3,265,256,151
Foreign exchange contracts	—	898,759	—	—	898,759
Equity contracts	—	102,500,076	—	—	102,500,076
Total derivative assets	—	3,368,513,093	141,893	—	3,368,654,986
Separate Account assets	91,424,214,379	18,700,396,266	1,034,093,877	9,120,954,661	120,279,659,183
Total assets at fair value/NAV	$ 91,439,048,041	$ 23,596,038,695	$ 1,034,256,170	$ 9,202,268,264	$ 125,271,611,170
Derivative liabilities: (2)					
Interest rate contracts	$ —	$ (2,360,971,456)	$ (4,116,438)	$ —	$ (2,365,087,894)
Foreign exchange contracts	—	(390,985)	—	—	(390,985)
Credit contracts	—	(1,099,483)	—	—	(1,099,483)
Total liabilities at fair value	$ —	$ (2,362,461,924)	$ (4,116,438)	$ —	$ (2,366,578,362)

(1) Certain investments are measured at fair value using the NAV per share (or its equivalent) practical expedient. Mutual funds and other invested assets using the NAV practical expedient consist of certain fund interests that are restricted until maturity with unfunded commitments totaling $7,133,966 and $7,776,511 as of December 31, 2023 and December 31, 2022, respectively. Separate Account assets using the NAV practical expedient consist of certain funds with varying investment strategies that also have a variety of redemption terms and conditions. The Company does not have unfunded commitments associated with these funds.

(2) The amounts are presented gross in the tables above to reflect the presentation on the statements of assets, liabilities, surplus and other funds; however, are presented net for purposes of the rollforward in the Changes in Level 3 Fair Value Measurements tables.

Determination of Fair Value

The following discussion describes the valuation methodologies and inputs used for assets and liabilities measured at fair value or disclosed at fair value. The techniques utilized in estimating the fair value of financial instruments are reliant on the assumptions used. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Fair value estimates are made based on available market information and judgments about the financial instrument at a specific point in time. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. The Company validates prices through an investment analyst review process, which includes validation through direct interaction with external sources, review of recent trade activity or use of internal models. In circumstances where broker quotes are used to value an instrument, the Company generally receives one non-binding quote. Broker quotes are validated through an investment analyst review process, which includes validation through direct interaction with external sources and use of internal models or other relevant information. The Company did not make any significant changes to its valuation processes during 2023.

Bonds and Preferred Stocks

Bonds, including loan-backed and structured securities, are measured and reported at amortized cost except those with an NAIC designation of 6, which are reported at the lower of amortized cost or fair value. Redeemable preferred stocks designated highest quality, high quality, and medium quality (those with NAIC designations of 1 to 3) are reported at amortized cost; redeemable preferred stocks that are designated low quality, lowest quality and in or near default (those with NAIC designations of 4 to 6) are reported at the lower of amortized cost or fair value. Perpetual preferred stocks are reported at fair value, limited to the current effective call price.

Additionally, certain loan-backed and structured securities qualify to be reported at fair value as determined by methods identified in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*.

When available, the fair value of bonds and preferred stocks are based on quoted prices of identical assets in active markets. These are reflected in Level 1 and primarily include U.S. Treasury bonds and actively traded corporate preferred securities. When quoted prices of identical assets in active markets are not available, the Company's first

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priority is to obtain prices from third party pricing vendors. The Company has regular interaction with these vendors to ensure it understands their pricing methodologies and to confirm they are utilizing observable market information. Their methodologies vary by asset class and include inputs such as estimated cash flows, benchmark yields, reported trades, broker quotes, credit quality, industry events and economic events. Bonds and preferred stocks with validated prices from pricing services, which includes the majority of the Company's public bonds, are generally reflected in Level 2. Also included in Level 2 are corporate bonds and preferred stocks when quoted market prices are not available, for which an internal model using substantially all observable inputs or a matrix pricing valuation approach is used. In the matrix approach, securities are grouped into pricing categories that vary by sector, designation and average life. Each pricing category is assigned a risk spread based on studies of observable public market data for specific security classes. The expected cash flows of the security are then discounted back at the current Treasury curve plus the appropriate risk spread. Although the matrix valuation approach provides a fair valuation of each pricing category, the valuation of an individual security within each pricing category may also be impacted by company specific factors.

The primary inputs for valuations of the majority of the Company's Level 2 bonds and preferred stocks include recently executed transactions, market price quotations, benchmark yields, issuer spreads and observations of equity and credit default swap curves related to the issuer. For private placement corporate securities valued through the matrix valuation approach, inputs include the current Treasury curve and risk spreads based on sector, designation and average life of the issuance. For loan-backed and structured securities, inputs include cash flows, priority of the tranche in the capital structure, expected time to maturity for the specific tranche, reinvestment period remaining and performance of the underlying collateral including prepayments, defaults, deferrals, loss severity of defaulted collateral and, for residential mortgage-backed securities, prepayment speed assumptions. Other inputs include market indices and recently executed transactions.

If the Company is unable to price a bond or preferred stock using prices from third party pricing vendors or other sources specific to the asset class, the Company may obtain a broker quote or utilize an internal pricing model specific to the asset utilizing relevant market information, to the extent available and where at least one significant unobservable input is utilized. These are reflected in Level 3 in the fair value hierarchy and can include bonds and preferred stocks across all asset classes.

Common Stocks

Common stocks include mutual funds and unaffiliated common stock and are measured and reported at fair value. Fair values of unaffiliated common stock are determined using quoted prices in active markets for identical assets when available, which are reflected in Level 1. When quoted prices are not available, the Company may utilize internal valuation methodologies appropriate for the specific asset that use observable inputs such as underlying share prices or the NAV, which are reflected in Level 2. Fair values might also be determined using broker quotes or through the use of internal models or analyses that incorporate significant assumptions deemed appropriate given the circumstances and consistent with what other market participants would use when pricing such securities, which are reflected in Level 3.

Derivatives

Exchange traded derivatives include futures that are settled daily such that their fair value is not reflected in the balance sheet. The fair values of derivative instruments cleared through centralized clearinghouses are determined through market prices published by the clearinghouses, which are reflected in Level 2. The clearinghouses utilize the secured overnight financing rate ("SOFR") curve in their valuation. The fair values of bilateral OTC derivative instruments are determined using either pricing valuation models that utilize market observable inputs or broker quotes. The majority of the Company's bilateral OTC derivatives are valued with models that use market observable inputs, which are reflected in Level 2. Significant inputs include contractual terms, interest rates, currency exchange rates, credit spread curves, equity prices, and volatilities. These valuation models consider projected discounted cash flows, relevant swap curves, and appropriate implied volatilities. Certain bilateral OTC derivatives utilize unobservable market data, primarily independent broker quotes that are non-binding quotes based on models that do not reflect the result of market transactions, which are reflected in Level 3.

The Company's non-cleared derivative contracts are generally documented under ISDA Master Agreements, which provide for legally enforceable set-off and close-out netting of exposures to specific counterparties. Collateral arrangements are bilateral and based on current ratings of each entity. The Company utilizes the SOFR curve to value its positions. Counterparty credit risk is routinely monitored to ensure the Company's adjustment for nonperformance risk is appropriate. The Company's centrally cleared derivative contracts are conducted with regulated centralized clearinghouses, which provide for daily exchange of cash collateral equal to the difference in the daily market values of those contracts that eliminates the nonperformance risk on these trades.

Interest Rate Contracts. For non-cleared contracts, the Company uses discounted cash flow valuation techniques to determine the fair value of interest rate swaps using observable swap curves as the inputs. These are reflected in Level 2. For centrally cleared contracts the Company uses published prices from clearinghouses. These are reflected in Level 2. For forward contracts, the Company obtains prices from third party vendors. These are reflected in Level 2. Certain forward contracts are valued using broker quotes. These are reflected in Level 3.

Foreign Exchange Contracts. The Company uses discounted cash flow valuation techniques that utilize observable swap curves and exchange rates as the inputs to determine the fair value of foreign currency swaps. These are reflected in Level 2. For forward contracts, the Company uses observable market inputs, including forward currency exchange rates to determine the fair value. These are reflected in Level 2. In addition, the Company had a limited number of non-standard currency swaps that were valued using broker quotes. These were reflected within Level 3.

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Equity Contracts. The Company uses an option pricing model using observable implied volatilities, dividend yields, index prices and swap curves as the inputs to determine the fair value of equity options. These are reflected in Level 2. In addition, the Company has certain options that are valued using broker quotes. These are reflected in Level 3.

Credit Contracts. The Company uses either the ISDA Credit Default Swap Standard discounted cash flow model that utilizes observable default probabilities and recovery rates as inputs to determine the fair value of credit default swaps. These are reflected in Level 2. In addition, the Company has had a limited number of credit default swaps that were valued using broker quotes. These were reflected within Level 3.

Mortgage Loans

Mortgage loans are not reported at fair value. Fair values of commercial and residential mortgage loans are primarily determined by discounting the expected cash flows at current treasury rates plus an applicable risk spread, which reflects credit quality and maturity of the loans. The risk spread is based on market clearing levels for loans with comparable credit quality, maturities and risk. The fair value of mortgage loans may also be based on the fair value of the underlying real estate collateral less cost to sell, which is estimated using appraised values. These are reflected in Level 3.

Other Invested Assets

Other invested assets disclosed at fair value include other long-term investments that have underlying characteristics of bonds, common stock, mortgage loans or other investment categories as well as tax credit investments not accounted for using the equity method of accounting. The fair value of bonds, common stock, mortgage loans or other investment categories for which fair values are determined as previously described, are reflected in Levels 2 and 3. The fair value of certain tax credit investments are estimated by discounting future tax benefits using estimated investment return rates. These are reflected in Level 3.

Policy Loans

Policy loans are not reported at fair value. Fair values of policy loans are estimated by discounting expected cash flows using a risk-free rate based on the Treasury curve. The expected cash flows reflect an estimate of timing of the repayment of the loans. These are reflected in Level 3.

Cash, Cash Equivalents and Short-Term Investments

Cash equivalents reported at fair value include money market mutual funds. Fair values of cash equivalents may be determined using public quotations, when available, which are reflected in Level 1. When public quotations are not available, because of the highly liquid nature of these assets, carrying amounts may be used to approximate fair values, which are reflected in Level 2.

Cash equivalents disclosed at fair value include commercial paper, U.S. treasury bonds and money market mutual funds. Fair values may be determined using public quotations, when available, which are reflected in Level 1. When public quotations are not available, because of the highly liquid nature of these assets, carrying amounts may be used to approximate fair values, which are reflected in Level 2.

Short-term investments disclosed at fair value include bonds for which fair value is determined as previously described and are reflected in Level 1, Level 2 and Level 3.

The carrying amount of cash disclosed at fair value approximates its fair value, which is reflected in Level 1 given the nature of cash.

Separate Account Assets

Separate Account assets, excluding those reported on a General Account basis, are measured and reported at fair value. These assets include bonds, common and preferred stocks, cash, cash equivalents, derivative instruments and mortgage loans, for which fair values are determined as previously described, and are reflected in Level 1, Level 2 and Level 3. Fair value basis Separate Account assets also include real estate for which the fair value is estimated using discounted cash flow valuation models that utilize various public real estate market data inputs. In addition, each property is appraised annually by an independent appraiser. The real estate included in Separate Account assets is recorded net of related mortgage encumbrances for which the fair value is estimated using discounted cash flow analysis based on the Company's incremental borrowing rate for similar borrowing arrangements. The real estate within the Separate Accounts is reflected in Level 3.

Investment Contracts

Investment contracts are not reported at fair value. The fair values of the Company's reserves and liabilities for investment contracts are determined via a third party pricing vendor or using discounted cash flow analyses when the Company is unable to find a price from third party pricing vendors. Third party pricing on various outstanding medium-term notes and funding agreements is based on observable inputs such as benchmark yields and spreads based on reported trades for the Company's medium-term notes and funding agreement issuances. These are reflected in Level 2. The discounted cash flow analyses for the remaining contracts is based on current interest rates, including nonperformance risk, being offered for similar contracts with maturities consistent with those remaining

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for the investment contracts being valued. These are reflected in Level 3. Investment contracts include insurance, annuity and other contracts that do not involve significant mortality or morbidity risk and are only a portion of the policyholder liabilities appearing in the statements of financial position. Insurance contracts include insurance, annuity and other contracts that do involve significant mortality or morbidity risk. The fair values for the Company's insurance contracts, other than investment contracts, are not required to be disclosed.

Cash Collateral Payable

Cash collateral payable is not reported at fair value. The carrying amount of the payable associated with the Company's obligation to return cash collateral received under derivative credit support annex (collateral) agreements approximates its fair value, which is reflected in Level 1.

Funds Held Under Reinsurance

Funds held under reinsurance includes both funds held under reinsurance with unauthorized reinsurers and funds held under coinsurance. Fair value of funds held under reinsurance is reflected in Level 3 and is determined based on the change in the estimated fair value of the underlying assets and liabilities in the funds withheld account.

Separate Account Liabilities

Separate Account liabilities are not reported at fair value. Fair values of Separate Account liabilities, excluding insurance-related elements, are estimated based on market assumptions around what a potential acquirer would pay for the associated block of business, including both the Separate Account assets and liabilities. As the applicable Separate Account assets are already reflected at fair value, any adjustment to the fair value of the block is an assumed adjustment to the Separate Account liabilities. To compute fair value, the Separate Account liabilities are originally set to equal Separate Account assets because these are pass-through contracts. The Separate Account liabilities are reduced by the amount of future fees expected to be collected that are intended to offset upfront acquisition costs already incurred that a potential acquirer would not have to pay. The estimated future fees are adjusted by an adverse deviation discount and the amount is then discounted at a risk-free rate as measured by the yield on Treasury securities at maturities aligned with the estimated timing of fee collection. These are reflected in Level 3.

Changes in Level 3 Fair Value Measurements

The reconciliation for all assets and liabilities measured at fair value using significant unobservable inputs (Level 3) was as follows:

	Balance as of January 1, 2023	Transfers into level 3	Transfers out of level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases, sales, issuances and settlements	Balance as of December 31, 2023
Bonds:							
Industrial and misc.	$ 20,000	$ —	$ —	$ —	$ —	$ —	$ 20,000
Bank loans	—	—	—	—	(1,968,764)	9,108,185	7,139,421
Preferred stocks:							
Industrial and misc.	400	—	—	—	—	—	400
Other invested assets:							
Residual tranches having characteristics of other assets	—	—	—	—	(623,248)	2,738,248	2,115,000
Separate Account assets (1)	1,034,093,877	—	—	(7,784,024)	—	(273,467,555)	752,842,298
Net derivative assets (liabilities):							
Interest rate contracts	(3,974,545)	—	—	2,718,957	8,133,738	(2,718,955)	4,159,195
Equity contracts	—	136,014	—	—	964,421	—	1,100,435
Total	$ 1,030,139,732	$ 136,014	$ —	$ (5,065,067)	$ 6,506,147	$ (264,340,077)	$ 767,376,749

(1) Gains and losses for Separate Account assets do not impact net income as the change in the value of Separate Account assets is offset by a change in value of Separate Account liabilities.

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	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales and settlements December 31, 2023
Bonds:					
Bank loans	**$ 9,149,257**	**$ —**	**$ —**	**$ (41,072)**	**$ 9,108,185**
Other invested assets:					
Residual tranches having characteristics of other assets	**2,738,248**	**—**	**—**	**—**	**2,738,248**
Separate Account assets (1)	**14,766**	**(109,120,908)**	**(286,338,722)**	**121,977,309**	**(273,467,555)**
Net derivative assets (liabilities):					
Interest rate contracts	**—**	**—**	**(2,718,955)**	**—**	**(2,718,955)**
Total	**$ 11,902,271**	**$ (109,120,908)**	**$ (289,057,677)**	**$ 121,936,237**	**$ (264,340,077)**

(1) Issuances and settlements include amounts related to mortgage encumbrances associated with real estate in the Company's Separate Accounts.

	Balance as of January 1, 2022	Transfers into level 3	Transfers out of level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases, sales, issuances and settlements	Balance as of December 31, 2022
Bonds:							
Industrial and misc.	$ 20,000	$ —	$ —	$ —	$ —	$ —	$ 20,000
Preferred stocks:							
Industrial and misc.	100	—	—	—	—	300	400
Common stocks:							
Industrial and misc.	2	199	—	(6,177)	5,977	(1)	—
Separate Account assets (1)	945,994,086	—	—	111,895,307	—	(23,795,516)	1,034,093,877
Net derivative assets (liabilities):							
Interest rate contracts	—	—	—	—	(3,974,545)	—	(3,974,545)
Total	$ 946,014,188	$ 199	$ —	$ 111,889,130	$ (3,968,568)	$ (23,795,217)	$ 1,030,139,732

(1) Gains and losses for Separate Account assets do not impact net income as the change in the value of Separate Account assets is offset by a change in value of Separate Account liabilities.

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales and settlements December 31, 2022
Preferred stocks:					
Industrial and misc.	$ —	$ —	$ —	$ 300	$ 300
Common stocks:					
Industrial and misc.	—	—	—	(1)	(1)
Separate Account assets (1)	11,793,251	(49,955,344)	(4,457,747)	18,824,324	(23,795,516)
Total	$ 11,793,251	$ (49,955,344)	$ (4,457,747)	$ 18,824,623	$ (23,795,217)

(1) Issuances and settlements include amounts related to mortgage encumbrances associated with real estate in the Company's Separate Accounts.

Transfers

Transfers of assets measured at fair value into and out of Level 3 were as follows:

	For the year ended December 31, 2023			
	Transfers out of Level 1 into Level 3	Transfers out of Level 2 into Level 3	Transfers out of Level 3 into Level 1	Transfers out of Level 3 into Level 2
Net derivative assets (liabilities):				
Equity contracts	**$ —**	**$ 136,014**	**$ —**	**$ —**

	For the year ended December 31, 2022			
	Transfers out of Level 1 into Level 3	Transfers out of Level 2 into Level 3	Transfers out of Level 3 into Level 1	Transfers out of Level 3 into Level 2
Common stocks:				
Industrial and misc.	**$ 199**	**$ —**	**$ —**	**$ —**

NOTES TO THE FINANCIAL STATEMENTS

Assets transferred into Level 3 during the year ended December 31, 2023, primarily included those assets for which the Company is now unable to obtain pricing from a recognized third party pricing vendor.

Assets transferred into Level 3 during the year ended December 31, 2022, primarily included those assets for which the Company is now unable to obtain pricing from a recognized third party pricing vendor.

Financial Instruments Disclosed at Fair Value

The Company uses fair value measurements to record fair value of certain assets and liabilities and to estimate fair value of financial instruments not recorded at fair value but required to be disclosed at fair value. Certain financial instruments, particularly policyholder liabilities other than investment contracts, are excluded from these fair value disclosure requirements.

The carrying value and estimated fair value of financial instruments were as follows:

	December 31, 2023						
	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	NAV (1)	Not practicable (carrying value)
Bonds	$ 53,145,771,148	$ 57,430,875,397	$ 960,245,199	$ 48,093,270,976	$ 4,092,254,973	$ —	$ —
Preferred stocks	166,039,386	181,197,177	41,719,269	—	124,320,117	—	—
Unaffiliated common stocks	188,560,735	188,560,735	—	187,750,000	—	810,735	—
Mortgage loans	15,262,178,256	16,590,381,100	—	—	15,262,178,256	—	—
Policy loans	382,377,923	367,231,181	—	—	382,377,923	—	—
Other invested assets	657,261,834	706,628,319	—	463,578,096	120,921,000	72,762,738	—
Cash	(112,325,943)	(112,325,943)	(112,325,943)	—	—	—	—
Cash equivalents	2,626,745,039	2,626,661,115	449,606,133	2,177,138,906	—	—	—
Short-term investments	124,153,698	124,151,470	—	124,153,698	—	—	—
Derivative assets	3,305,644,217	3,281,868,407	—	3,299,578,524	6,065,693	—	—
Separate Account assets	137,395,939,744	137,932,293,495	103,834,935,949	23,217,405,995	1,651,531,574	8,692,066,226	—
Investment contracts	(32,256,307,190)	(30,490,523,107)	—	(7,828,103,439)	(24,428,203,751)	—	—
Derivative liabilities	(2,070,784,292)	(2,027,192,569)	—	(2,069,978,229)	(806,063)	—	—
Cash collateral payable	(1,372,299,248)	(1,372,299,248)	(1,372,299,248)	—	—	—	—
Funds held under reinsurance	(26,040,416,560)	(27,844,843,759)	—	—	(26,040,416,560)	—	—
Separate Account liabilities	(116,642,293,178)	(117,518,451,684)	—	—	(116,642,293,178)	—	—

NOTES TO THE FINANCIAL STATEMENTS

	December 31, 2022						
	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	NAV (1)	Not practicable (carrying value)
Bonds	$ 51,025,475,929	$ 57,416,449,951	$ 866,143,828	$ 47,899,714,146	$ 2,259,617,955	$ —	$ —
Preferred stocks	122,151,990	147,181,713	38,171,663	—	83,980,327	—	—
Unaffiliated common stocks	181,065,177	181,065,177	—	180,000,000	—	1,065,177	—
Mortgage loans	15,003,429,715	16,556,060,635	—	—	15,003,429,715	—	—
Policy loans	331,990,581	317,940,818	—	—	331,990,581	—	—
Other invested assets	642,197,864	702,674,501	—	456,391,038	105,558,400	80,248,426	—
Cash	131,872,828	131,872,828	131,872,828	—	—	—	—
Cash equivalents	2,578,033,461	2,577,675,960	923,310,834	1,654,722,627	—	—	—
Short-term investments	174,766,165	174,865,393	59,851,247	114,914,918	—	—	—
Derivative assets	3,522,917,313	3,466,935,274	—	3,522,775,420	141,893	—	—
Separate Account assets	124,519,061,309	125,252,456,877	91,685,208,639	21,903,316,830	1,809,581,179	9,120,954,661	—
Investment contracts	(31,915,245,977)	(30,807,978,720)	—	(7,278,934,782)	(24,636,311,195)	—	—
Derivative liabilities	(2,437,950,838)	(2,386,894,409)	—	(2,433,834,402)	(4,116,436)	—	—
Cash collateral payable	(1,406,634,395)	(1,406,634,395)	(1,406,634,395)	—	—	—	—
Funds held under reinsurance	(23,801,958,335)	(25,633,814,933)	—	—	(23,801,958,335)	—	—
Separate Account liabilities	(106,410,433,540)	(107,240,090,358)	—	—	(106,410,433,540)	—	—

(1) Certain investments are measured at fair value using the NAV per share (or its equivalent) practical expedient. See footnote (1) to the Valuation Hierarchy table for further information.

D. Not applicable.

E. Disclosures for investments measured at fair value using the NAV per share (or its equivalent) practical expedient are included in sections A.-C. of this note.

21. Other Items

A. Unusual or Infrequent Items

The Company did not have any unusual or infrequent items during 2023.

B. Troubled Debt Restructuring

The Company did not have any troubled debt restructuring during 2023.

C. Other Disclosures

As of December 31, 2023, the Company's parent, PFG, sponsored the 2021 Stock Incentive Plan, the 2014 Stock Incentive Plan, the Employee Stock Purchase Plan, the Amended and Restated 2010 Stock Incentive Plan and the Stock Incentive Plan ("Stock-Based Compensation Plans"). No new grants will be made under the 2014 Stock Incentive Plan, the Amended and Restated 2010 Stock Incentive Plan or the Stock Incentive Plan. Under the terms of the 2021 Stock Incentive Plan grants may be nonqualified stock options, incentive stock options qualifying under Section 422 of the Internal Revenue Code, restricted stock, restricted stock units, stock appreciation rights, performance shares, performance units or other stock-based awards. To date, the Company has not granted any incentive stock options, restricted stock or performance units under any plans.

As of December 31, 2023 and December 31, 2022, the Separate Accounts included a Separate Account valued at $88,193,832 and $101,430,357, respectively, that primarily included shares of PFG's stock that was allocated and issued to eligible participants of qualified employee benefit plans administered by the Company as part of the policy credits issued under demutualization.

In the ordinary course of business, and as part of its investment operations, the Company entered into contracts to make and purchase investments aggregating to $2,709,511,504 as of December 31, 2023.

Effective October 1, 2023, the Company entered into coinsurance with funds withheld reinsurance agreements with its affiliate, Principal Financial Services (Bermuda) Ltd., to cede certain term life and pension risk transfer policies.

During the second quarter of 2022, the Company recaptured all business previously ceded from the Company to Principal Reinsurance Company of Vermont ("Principal of Vermont), Principal Reinsurance Company of Delaware and Principal Reinsurance Company of Delaware II. Subsequent to the recapture,

NOTES TO THE FINANCIAL STATEMENTS

the Company entered into a coinsurance with funds withheld reinsurance transaction with Principal Vermont pursuant to which the Company ceded its universal life insurance with secondary guarantee ("ULSG") block of business. Principal Vermont then closed a coinsurance with funds withheld retrocession reinsurance transaction with Talcott Life & Annuity Re, Ltd. ("Talcott Life & Annuity Re"), a limited liability company organized under the laws of the Cayman Islands and an affiliate of Talcott Resolution Life, Inc., a subsidiary of Sixth Street, pursuant to which Principal of Vermont retroceded the in-force ULSG block of business assumed from the Company. The Company also entered into a coinsurance with funds withheld reinsurance transaction with Talcott Life & Annuity Re in which it ceded the Company its retail fixed annuity business. The economics of the transactions were effective as of January 1, 2022. Also subsequent to the recapture, term business was ceded back to Principal Reinsurance Company of Delaware and Principal Reinsurance Company of Delaware II.

Effective August 1, 2022, the Company entered into a coinsurance with funds withheld reinsurance agreement with Principal Reinsurance Company of Vermont II to cede certain policies associated with its regulatory Closed Block.

The Company's admitted negative IMR as of December 31, 2023, was as follows:

Net negative IMR	$	**180,851,896**
Negative IMR admitted General Account	$	**151,220,290**
Negative IMR admitted Insulated Separate Account		**29,631,606**
Total	$	**180,851,896**
Calculated adjusted capital and surplus	$	**4,832,993,433**
Percentage of total net negative IMR admitted in the General Account or recognized in the Separate Account to adjusted capital and surplus		**4%**
Unamortized balances in the IMR from allocated gains and losses from derivatives that were reported at fair value prior to the termination of the derivatives:		
Gains	$	**131,035,815**
Losses	$	**337,370,092**

Fixed income investments generating IMR losses comply with the Company's documented investment management policies and liability management policies. Any deviation from this was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with the Company's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures.

D. Business Interruption Insurance Recoveries

During 2023, the Company sustained loss to an investment property resulting in an insurance recovery of $36,203 for loss of rents.

E. State Transferable and Non-Transferable Tax Credits

As of December 31, 2023, the Company did not have state transferable and non-transferable state tax credits.

F. Subprime Mortgage-Related Risk Exposure

(1) While subprime is a commonly used term, the definition is not absolute. The Company defines subprime loans as those that have a FICO score of less than or equal to 660. As of December 31, 2023, the Company had exposure to subprime mortgage loans of $176,972,407. The Company recognized an impairment loss of $0 and had net unrealized gains of $4,464,374 for the year ended December 31, 2023. As of December 31, 2022, the Company had exposure to subprime mortgage loans of $134,390,727. The Company recognized an impairment loss of $0 and had net unrealized gains of $4,218,656 for the year ended December 31, 2022.

The Company manages its exposure to subprime mortgage loans similar to other asset classes. The Company has analysts who specialize in asset backed securities ("ABS") including those backed by subprime loans. These analysts are responsible for the selection and ongoing monitoring of these ABS.

(2) The Company did not have direct exposure to subprime mortgage loans during 2023.

NOTES TO THE FINANCIAL STATEMENTS

(3) Direct exposure through other investments:

	Actual cost	Book/ adjusted carrying value	Fair value	OTTI losses recognized
a. Residential mortgage-backed securities	$ —	$ —	$ —	$ —
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities (1)	**185,218,801**	**176,972,407**	**172,508,033**	—
e. Equity investments in SCA entities with subprime mortgage related risk exposure	—	—	—	—
f. Other assets	—	—	—	—
g. Total	**$ 185,218,801**	**$ 176,972,407**	**$ 172,508,033**	**$ —**

(1) Includes primarily ABS home equity securities.

(4) The Company did not have subprime risk through mortgage guaranty or financial guaranty insurance coverage during 2023.

G. Retained Assets

As of December 31, 2023, the Company did not have any retained assets.

H. Insurance-Linked Securities (ILS) Contracts

As of December 31, 2023, the Company did not have any insurance-linked securities.

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

(1) Amount of admitted balance that could be realized from an investment vehicle	**$ 1,123,391,891**
(2) Percentage bonds	**23 %**
(3) Percentage stocks	**— %**
(4) Percentage mortgage loans	**— %**
(5) Percentage real estate	**— %**
(6) Percentage cash and short-term investments	**11 %**
(7) Percentage derivatives	**— %**
(8) Percentage other invested assets	**66 %**

22. Events Subsequent

Subsequent events have been considered through February 21, 2024, for the statutory statement issued on February 21, 2024. The Company did not have any subsequent events to report.

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. Not applicable.

(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) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?
Yes ( ) No (X)

If yes, give full details. Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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 reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. Not applicable

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? Not applicable

(2) Does the reporting entity 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 that, 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. Not applicable

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are 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. See Schedule S part 2 and 3

(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 that were in force or which had existing reserves established by the company as of the effective date of the agreement?
Yes (X) No ( )

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $4,042,782,051

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during 2023.

C. Commutation of Ceded Reinsurance

The Company did not commute any ceded reinsurance during 2023.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company did not have any transactions with any certified reinsurers during 2023.

E. Reinsurance of Variable Annuity Contracts/Certificates With An Affiliated Captive Reinsurer

The Company did not have reinsurance of variable annuity contracts with an affiliated captive reinsurer during 2023.

F. Reinsurance Agreements With An Affiliated Captive Reinsurer

The Company did not have reinsurance of variable annuity contracts with an affiliated captive reinsurer during 2023.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject To The XXX/AXXX Captive Framework

No captives had an RBC shortfall per the Risk-Based Capital XXX/AXXX Captive Reinsurance Consolidated Exhibit.

H. Reinsurance Credit

(1) The Company did not have any ceded reinsurance subject to Appendix A-791, *Life and Health Reinsurance Agreements*, (“A-791”) that included a provision which limits the reinsurer’s assumption of significant risks identified in A-791 during 2023.

NOTES TO THE FINANCIAL STATEMENTS

(2) The Company did not have any ceded reinsurance not subject to Appendix A-791 that included a provision which limits the reinsurer's assumption of significant risks during 2023.

(3) The Company did not have any contract features which resulted in delays of payment during 2023.

(4) The Company did not reflect reinsurance accounting credit for any contracts not subject to A-791 and not yearly renewable term ("YRT") during 2023.

(5) The Company did not use deposit-type accounting for any reinsurance not subject to A-791 and not YRT on either a U.S. GAAP or statutory basis during 2023.

(6) Not applicable.

(7) As of December 31, 2023, the Company had a reinsurance recoverable of $720,445 from Scottish Re. The recoverable was non-admitted.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Accrued Retrospective Premium Adjustments Method

The Company estimated accrued retrospective premium adjustments for its group life and health insurance business through a mathematical approach using an algorithm of the Company's underwriting rules and experience rating practices during 2023.

B. Accrued Retrospective Premiums

The Company recorded paid retrospective premiums through written premium and recorded accrued retrospective premiums as an adjustment to earned premium during 2023.

C. Net Premiums Written Subject to Retrospective Rating Features

The amount of direct premiums written by the Company as of December 31, 2023, subject to retrospective rating features was $17,477,561, which represented 0.68% of the direct renewal premiums written for the group life and health line during 2023.

D. Medical Loss Ratio Rebates

The Company did not have medical loss ratio rebates during 2023.

E. Risk-Sharing Provisions of the Affordable Care Act ("ACA")

The Company was not subject to risk-sharing provisions of the ACA during 2023.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2022, were $2,235,035,136. As of December 31, 2023, $366,547,997 had been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $1,820,554,696 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on life and health lines of insurance. The Company had $414,480,440 favorable prior year claim development from December 31, 2022 to December 31, 2023. The decrease in reserves is generally the result of ongoing analysis of recent claim development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in the decrease, the Company experienced $615,724 in unfavorable prior year claim development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

B. The Company had no significant changes in methodologies and assumptions used in calculating the liability for unpaid claims and claim adjustment expenses as of December 31, 2023.

26. Intercompany Pooling Arrangements

A. The Company did not participate in any intercompany pooling arrangements during 2023.

B. The Company did not participate in any intercompany pooling arrangements during 2023.

C. The Company did not participate in any intercompany pooling arrangements during 2023.

D. The Company did not participate in any intercompany pooling arrangements during 2023.

E. The Company did not participate in any intercompany pooling arrangements during 2023.

F. The Company did not participate in any intercompany pooling arrangements during 2023.

NOTES TO THE FINANCIAL STATEMENTS

G. The Company did not participate in any intercompany pooling arrangements during 2023.

27. Structured Settlements

A. The Company did not have any structured settlements during 2023.

B. The Company did not have any structured settlements during 2023.

28. Health Care Receivables

A. Pharmaceutical Rebate Receivables

The Company did not have any pharmaceutical rebate receivables as of December 31, 2023.

B. Risk-Sharing Receivables

The Company did not have any risk-sharing receivables as of December 31, 2023.

29. Participating Policies

The Company's regulatory Closed Block was reinsured during the third quarter of 2022. See Note 21 for additional information on the reinsurance transaction.

For the year ended December 31, 2023, net premiums under individual life participating policies were \$3,645,368. As of December 31, 2023, the net amount of insurance under individual life participating policies was \$400,888,188. The Company accounts for its policyholder dividends based upon dividends paid plus the change in the due and unpaid liability plus the change in the dividend provision liability; an additional liability is held for dividends left on deposit. The Company incurred net policyholder dividends in the amount of \$2,322,046, and did not allocate any additional income to policyholders during 2023.

30. Premium Deficiency Reserves

The Company did not have any premium deficiency reserves on accident and health contracts as of December 31, 2023.

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. Reserves for all classes were in excess of surrender values as of December 31, 2023.

(2) Reserves on substandard policies other than universal life are calculated on multiples of valuation mortality tables with various interest rates.

Extra cost of insurance charges are made for substandard universal life policies. In addition to the regular universal life reserves, one-half (1/2) of the extra cost of insurance charge is held.

(3) As of December 31, 2023, the Company had \$1,101,122,036 of direct insurance in force for which the gross premiums were less than the net premiums according to the standard valuation set by the State of Iowa.

(4) The tabular interest has been determined by either the formula as described in the instructions or the basic data for the calculation of policy reserves, depending on the type of coverage.

The tabular less actual reserves released has been determined by either the formula as described in the instructions or the basic data for the calculation of policy reserves, depending on the type of coverage.

The tabular cost has been determined by either the formula as described in the instructions or the basic data for the calculation of policy reserves, depending on the type of coverage.

(5) Tabular interest on funds not involving life contingencies is calculated as the current year mean reserve, less prior year mean reserve, less funds added, plus funds withdrawn, less other net increases or is the actual interest credited/accrued on such funds.

NOTES TO THE FINANCIAL STATEMENTS

(6) As of December 31, 2023, the other increases (decreases) included in life and annuity reserves were:

Item	Total	Industrial life	Ordinary: Life insurance	Ordinary: Individual annuities	Ordinary: Supple-mentary contracts	Credit life group and individual	Group: Life insurance	Group: Annuities
Excess surrender value reserves	$ 6,099,317	$ —	$ 6,099,317	$ —	$ —	$ —	$ —	$ —
Variable universal life guaranteed minimum death benefit reserves	(3,396,410)	—	(3,396,410)	—	—	—	—	—
Survivor increase option rider	(445,584)	—	(445,584)	—	—	—	—	—
VM-21 excess	(43,772)	—	—	(43,772)	—	—	—	—
Deficiency reserves net	(8,308)	—	(8,308)	—	—	—	—	—
Other increases (decreases)	186,640	—	—	121,595	—	—	65,045	—
Total	$ 2,391,883	$ —	$ 2,249,015	$ 77,823	$ —	$ —	$ 65,045	$ —

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

A. Individual Annuities:

	General Account	Separate Account with guarantees	Separate Account nonguaranteed	Total	% of total
(1) Subject to discretionary withdrawal:					
(a) With market value adjustment	$ 1,658,893,085	$ 203,938,997	$ —	$ 1,862,832,082	9.2%
(b) At book value less current surrender charge of 5% or more	1,673,987,038	—	—	1,673,987,038	8.3%
(c) At fair value	—	—	8,995,916,381	8,995,916,381	44.4%
(d) Total with market value adjustment or at fair value (total of a through c)	3,332,880,123	203,938,997	8,995,916,381	12,532,735,501	61.9%
(e) At book value without adjustment (minimal or no charge or adjustment)	3,958,234,402	—	—	3,958,234,402	19.6%
(2) Not subject to discretionary withdrawal	3,745,993,571	1,463,023	—	3,747,456,594	18.5%
(3) Total (gross: direct + assumed)	11,037,108,096	205,402,020	8,995,916,381	20,238,426,497	100%
(4) Reinsurance ceded	10,683,757,647	—	—	10,683,757,647	
(5) Total (net) (3) - (4)	$ 353,350,449	$ 205,402,020	$ 8,995,916,381	$ 9,554,668,850	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 13,051,186	$ —	$ —	$ 13,051,186	

NOTES TO THE FINANCIAL STATEMENTS

B. Group Annuities:

	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	17,448,613	—	—	17,448,613	0.1%
(c) At fair value	—	—	—	—	—%
(d) Total with market value adjustment or at fair value (total of a through c)	17,448,613	—	—	17,448,613	0.1%
(e) At book value without adjustment (minimal or no charge or adjustment)	14,857,874	—	—	14,857,874	0.1%
(2) Not subject to discretionary withdrawal	18,451,803,473	6,098,707,895	13,998,420	24,564,509,788	99.8%
(3) Total (gross: direct + assumed)	18,484,109,960	6,098,707,895	13,998,420	24,596,816,275	100%
(4) Reinsurance ceded	3,906,858,224	—	—	3,906,858,224	
(5) Total (net) (3) - (4)	$ 14,577,251,736	$ 6,098,707,895	$ 13,998,420	$ 20,689,958,051	
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

C. Deposit-Type Contracts (no life contingencies):

	General Account	Separate Account with guarantees	Separate Account nonguaranteed	Total	% of total
(1) Subject to discretionary withdrawal:					
(a) With market value adjustment	$ 5,212,540,671	$ 3,790,235	$ —	$ 5,216,330,906	3.6%
(b) At book value less current surrender charge of 5% or more	7,084,749,993	—	—	7,084,749,993	4.9%
(c) At fair value	—	235,265,598	113,863,980,480	114,099,246,078	78.7%
(d) Total with market value adjustment or at fair value (total of a through c)	12,297,290,664	239,055,833	113,863,980,480	126,400,326,977	87.2%
(e) At book value without adjustment (minimal or no charge or adjustment)	156,775,680	—	—	156,775,680	0.1%
(2) Not subject to discretionary withdrawal	15,947,608,047	—	2,413,726,411	18,361,334,458	12.7%
(3) Total (gross: direct + assumed)	28,401,674,391	239,055,833	116,277,706,891	144,918,437,115	100%
(4) Reinsurance ceded	599,023,191	—	—	599,023,191	
(5) Total (net) (3) - (4)	$ 27,802,651,200	$ 239,055,833	$ 116,277,706,891	$ 144,319,413,924	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

NOTES TO THE FINANCIAL STATEMENTS

D.

		Amount
Life & Accident & Health Annual Statement:		
(1) Exhibit 5, Annuities section, total (net)	$	14,880,261,405
(2) Exhibit 5, Supplementary contracts with life contingencies section, total (net)		50,340,780
(3) Exhibit 7, Deposit-type contracts, line 14, column 1		27,802,651,200
(4) Subtotal		42,733,253,385
Separate Accounts Annual Statement:		
(5) Exhibit 3, line 0299999, column 2		15,314,024,716
(6) Exhibit 3, line 0399999, column 2		—
(7) Policyholder dividend and coupon accumulations		—
(8) Policyholder premiums		—
(9) Guaranteed interest contracts		108,373,446,669
(10) Other contract deposit funds		8,143,316,055
(11) Subtotal		131,830,787,440
(12) Combined total	$	174,564,040,825

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	Account value	Cash value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term policies with cash value	$ —	$ —	$ —
b. Universal life	2,564,250,587	2,391,873,238	2,395,561,257
c. Universal life with secondary guarantees	3,466,083,329	2,776,231,390	10,837,221,530
d. Indexed universal life	511,191,253	384,326,013	410,890,373
e. Indexed universal life with secondary guarantees	—	—	—
f. Indexed life	—	—	—
g. Other permanent cash value life insurance	2,469,033	2,936,190,341	3,013,413,563
h. Variable life	—	—	—
i. Variable universal life	397,827,382	377,893,087	503,269,190
j. Miscellaneous reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term policies without cash value	XXX	XXX	5,359,645,899
b. Accidental death benefits	XXX	XXX	955,282
c. Disability - active lives	XXX	XXX	18,908,665
d. Disability - disabled lives	XXX	XXX	212,331,072
e. Miscellaneous reserves	XXX	XXX	282,236,592
(3) Total (gross: direct + assumed)	6,941,821,584	8,866,514,069	23,034,433,423
(4) Reinsurance ceded	2,911,995,744	5,785,322,872	19,395,181,512
(5) Total (net) (3) - (4)	$ 4,029,825,840	$ 3,081,191,197	$ 3,639,251,911

B. Separate Account with Guarantees

The Company did not have any life insurance Separate Accounts with guarantees as of December 31, 2023.

NOTES TO THE FINANCIAL STATEMENTS

	Account value	Cash value	Reserve
C. Separate Account Nonguaranteed			
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term policies with cash value	$ —	$ —	$ —
b. Universal life	—	—	—
c. Universal life with secondary guarantees	—	—	—
d. Indexed universal life	—	—	—
e. Indexed universal life with secondary guarantees	—	—	—
f. Indexed life	—	—	—
g. Other permanent cash value life insurance	—	—	—
h. Variable life	—	—	—
i. Variable universal life	4,990,725,401	5,060,178,059	5,067,884,377
j. Miscellaneous reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term policies without cash value	XXX	XXX	—
b. Accidental death benefits	XXX	XXX	—
c. Disability - active lives	XXX	XXX	—
d. Disability - disabled lives	XXX	XXX	—
e. Miscellaneous reserves	XXX	XXX	—
(3) Total (gross: direct + assumed)	4,990,725,401	5,060,178,059	5,067,884,377
(4) Reinsurance ceded	—	—	—
(5) Total (net) (3) - (4)	$ 4,990,725,401	$ 5,060,178,059	$ 5,067,884,377

D.

	Amount
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life insurance section, total (net)	$ 3,240,662,657
(2) Exhibit 5, Accidental death benefits section, total (net)	66,683
(3) Exhibit 5, Disability - active lives section, total (net)	10,533,226
(4) Exhibit 5, Disability - disabled lives section, total (net)	163,370,715
(5) Exhibit 5, Miscellaneous reserves section, total (net)	224,618,630
(6) Subtotal	3,639,251,911
Separate Accounts Annual Statement:	
(7) Exhibit 3, line 0199999, column 2	5,067,884,377
(8) Exhibit 3, line 0499999, column 2	—
(9) Exhibit 3, line 0599999, column 2	—
(10) Subtotal (lines (7) through (9))	5,067,884,377
(11) Combined total ((6) and (10))	$ 8,707,136,288

34. Premiums and Annuity Considerations Deferred and Uncollected

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

Type	Gross	Net of loading
(1) Industrial	$ —	$ —
(2) Ordinary new business	819,731	2,089
(3) Ordinary renewal	103,746,298	258,175,262
(4) Credit life	—	—
(5) Group life	9,410,450	9,410,450
(6) Group annuity	—	—
(7) Totals	$ 113,976,479	$ 267,587,801

35. Separate Accounts

A. Separate Account Activity

(1) The Company utilizes Separate Accounts to record and account for assets and liabilities for particular lines of business. For the year ended December 31, 2023, the Company reported assets and liabilities from the following product lines in a Separate Account:

- Group variable annuities associated with employee benefit plans (“GVA”)
- Individual variable annuities (“IVA”)
- Group variable annuities with benefit index (“GBI)
- Variable universal life insurance products (“VUL”)
- Guaranteed Separate Accounts with group payout annuities associated with employee benefit plans (“PRT GSA”)
- Guaranteed Separate Accounts with group annuities associated with employee benefit plans (“GICs”)
- Registered index-linked annuity (“RILA”)

NOTES TO THE FINANCIAL STATEMENTS

- Guaranteed Separate Accounts with group annuities associated with employee benefit plans ("GIC GSA")
- Group variable payout annuities associated with employee benefit plans ("GVP")
- Guaranteed Separate Accounts with individual fixed single premium immediate annuities ("SPIA")

Separate Accounts for the GSA, SPIA and RILA contracts are accounted for at book value in accordance with Commissioner approval under Iowa Code sections 508A.1(3) and 508A.1(4). All remaining Separate Accounts are accounted for at fair value in accordance with Statement of Statutory Accounting Principles No. 56, *Separate Accounts*.

(2) In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account.

As of December 31, 2023, the Company's Separate Accounts included legally insulated assets of $137,932,293,495. The assets legally insulated from the General Account as of December 31, 2023, were attributable to the following products/transactions:

Product/transaction	Legally insulated	Separate Account assets (not legally insulated)
Comprehensive retirement program (GVA)	$ **80,712,288,197**	$ —
Flexible investment annuity (GVA)	**27,802,712,185**	—
Group fixed annuity (PRT GSA)	**6,040,053,425**	—
Investment plus variable annuity (IVA)	**5,314,975,414**	—
Group variable benefit index (GBI)	**5,261,473,808**	—
Variable universal life (VUL)	**4,991,319,466**	—
Flexible pension investment (GVA)	**2,442,529,228**	—
Lifetime income solutions (IVA)	**2,129,281,236**	—
Personal variable (IVA)	**853,225,211**	—
Pivot series variable annuity (IVA)	**782,929,488**	—
Security builder (GVA)	**382,647,758**	—
Individually managed Separate Account (GVA)	**244,313,722**	—
Separate Account GICs	**235,265,598**	—
Strategic outcomes (RILA)	**206,328,318**	—
Immediate participation guarantee (GVA)	**200,203,118**	—
Pension provider (GVA)	**178,126,148**	—
Freedom variable annuity (IVA)	**51,468,277**	—
Group variable annuities other (GVA)	**44,819,348**	—
Group fixed interest (GIC GSA)	**43,488,023**	—
Group variable payout annuities (GVP)	**14,072,573**	—
Single premium immediate annuities (SPIA)	**772,954**	—
Total	$ **137,932,293,495**	$ —

(3) In accordance with the products/transactions within the Separate Account, some Separate Account liabilities are guaranteed by the General Account. The pension risk transfer Separate Account had $112,324,712 reserves in the General Account as of December 31, 2023.

To compensate the General Account for the risk taken, the Separate Account has paid risk charges as follows for the past five (5) years:

2023	$ **102,950,512**
2022	100,309,789
2021	94,915,567
2020	89,935,238
2019	84,325,409

The amount the General Account has paid towards Separate Account guarantees was as follows:

2023	$ **3,131,927**
2022	3,995,729
2021	685,362
2020	1,000,901
2019	713,551

(4) As of December 31, 2023 and 2022, the Company was not engaged in securities lending in the Separate Accounts.

B. General Nature and Characteristics of Separate Accounts Business

Most of the Company's variable Separate Accounts represent funds related to group annuities, which fund defined contribution pension plans in accumulation and payout. Certain other Separate Accounts held by the Company represent funds related to variable individual annuities in accumulation and variable

NOTES TO THE FINANCIAL STATEMENTS

individual life insurance products. The net investment experience of these Separate Accounts is credited directly to the contractholder and can be positive or negative.

Most of the Company's guaranteed Separate Accounts relate to group annuities associated with pension risk transfer contracts or guaranteed interest contracts associated with other employee benefit plans. The net investment experience of the Separate Accounts is not credited to the fixed annuity contractholders. Separate Account GIC crediting rates are based on the investment performance of the Separate Account according to a formula specified in the contract.

Following are the Separate Accounts of the Company for the year ended December 31, 2023 (in thousands):

	Indexed	Nonindexed guarantee less than/ equal to 4%	Nonindexed guarantee more than 4%	Nonguaranteed Separate Account	Total
(1) Premiums, considerations or deposits for the year ended December 31, 2023	$ 203,390	$ 1,316,192	$ —	$ 11,931,964	$ 13,451,546
Reserves as of December 31, 2023					
(2) For accounts with assets at:					
a. Fair value	$ —	$ 235,266	$ —	$ 130,355,545	$ 130,590,811
b. Amortized cost	203,939	6,102,498	1,463	—	6,307,900
c. Total reserves	$ 203,939	$ 6,337,764	$ 1,463	$ 130,355,545	$ 136,898,711
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ 203,939	$ 3,790	$ —	$ —	$ 207,729
2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	235,266	—	127,927,820	128,163,086
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	203,939	239,056	—	127,927,820	128,370,815
b. Not subject to discretionary withdrawal	—	6,098,708	1,463	2,427,725	8,527,896
c. Total	$ 203,939	$ 6,337,764	$ 1,463	$ 130,355,545	$ 136,898,711

(4) Reserves for Asset Default Risk in Lieu of AVR

Not applicable.

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

	December 31, 2023
(1) Transfers as reported in the summary of operations of the Separate Accounts statement	
a. Transfers to Separate Accounts (page 4, line 1.4)	$ 2,067,200,925
b. Transfers from Separate Accounts (page 4, line 10)	1,710,497,116
c. Net transfers to or (from) Separate Accounts (a-b)	356,703,809
(2) Reconciling adjustments	121,728,303
(3) Transfers as reported in the summary of operations of the life, accident & health annual statement (1c + 2 = Page 4, Line 26)	$ 478,432,112

36. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid loss/claim adjustment expense reserves as of December 31, 2023, and December 31, 2022, was $49,233,655 and $48,171,487, respectively. The Company incurred $42,810,195 and $36,678,950 of claim adjustment expenses during the year ended December 31, 2023 and the year ended December 31, 2022, respectively. The Company decreased the provision by $13,100,275 for insured events of prior years during the year ended December 31, 2023.

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? ..... Iowa

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

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. 0001126328

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. 12/31/2022

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. 12/31/2017

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). 06/18/2019

3.4 By what department or departments?
Insurance Division of the Department of Commerce of the State of Iowa .....

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 [X] No [ ]
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
Principal Bank	Des Moines, Iowa	NO	YES	NO	NO
Principal Global Investors, LLC	Des Moines, Iowa	NO	NO	NO	YES
Principal Securities, Inc.	Des Moines, Iowa	NO	NO	NO	YES
Principal Real Estate Investors, LLC	Des Moines, Iowa	NO	NO	NO	YES
Spectrum Asset Management, Inc.	Stamford, Connecticut	NO	NO	NO	YES
Post Advisory Group, LLC	Los Angeles, California	NO	NO	NO	YES
Principal Enterprise Capital, LLC	Chicago, Illinois	NO	NO	NO	YES
SAMI Brokerage LLC	Wilmington, Delaware	NO	NO	NO	YES
Principal Funds Distributor, Inc.	Sacramento, California	NO	NO	NO	YES
Principal Shareholder Service, Inc.	Sacramento, California	NO	NO	NO	YES
Origin Asset Management, LLP	London, United Kingdom	NO	NO	NO	YES
Principal Advised Services, LLC	Des Moines, Iowa	NO	NO	NO	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 [X] N/A [ ]

9\. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Ernst & Young LLP
Suite 3100
801 Grand Avenue
Des Moines, Iowa 50309-2764

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

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

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

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

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

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

11\. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Chris Kinnison, Assistant Vice President & Appointed Actuary
Principal Life Insurance Company
711 High Street
Des Moines, Iowa 50392-0838

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 ... Various

12.12 Number of parcels involved 212

12.13 Total book/adjusted carrying value ......$ 1,062,768,776

12.2 If yes, provide explanation

The Company owns interest in various joint venture real estate partnerships.

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 [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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 [X] No [ ]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 2,800
- 22.22 Amount paid as expenses ..... $ 77,676
- 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: ..... $ 2,187,736

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)
The Company has not participated in a securities lending program in 2023

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. $

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 [ ] No [ ] N/A [X]

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

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 [ ] No [ ] N/A [X]

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. $
25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
25.093 Total payable for securities lending reported on the liability page. $

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 $ 202,659,397
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 $ 810,735
26.27 FHLB Capital Stock $ 187,750,000
26.28 On deposit with states $ 2,923,934
26.29 On deposit with other regulatory bodies $
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 26,526,555,226
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 6,675,151,712
26.32 Other $ 766,395

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Restricted to Sale	Common Stock	810,735

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 [X] No [ ]

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 [X] No [ ]
27.42 Permitted accounting practice Yes [ ] No [X]
27.43 Other accounting guidance Yes [ ] No [X]

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 [X] No [ ]

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

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

28.2 If yes, state the amount thereof at December 31 of the current year. $ 20,100

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
Citibank	Worldwide Securities Services Client Services B205 3800 Citibank Center Tampa Tampa, Florida 33610-9122

1 Name of Custodian(s)	2 Custodian's Address
State Street	801 Pennsylvania Avenue Kanasa City, Missouri 64105

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
Principal Global Investors, LLC	A
Goldman Sachs Alternative Investments & Manager Selection (AIMS)	U
Comvest Capital Advisors LLC	U
First Eagle Alternative Credit LLC	U
Global Infrastructure Management, LLC	U
Willow Tree Credit Partners LP	U
MetLife Investment Management, LLC	U
PineBridge Investments LLC	U
Hartford Investment Management Company	U
Sixth Street Advisers, LLC	U
Talcott Resolution Distribution Company, Inc	U
NB Alternatives Advisers LLC	U
Allianz Capital Partners of America LLC	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 [X] No [ ]

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
109002	Principal Global Investors, LLC	549300BABIOZPCNHMB89	SEC	DS
361	Goldman Sachs Alternative Investments & Manager Selection (AIMS)	F0R8UP27PHTHYVLBNG30	SEC	DS
161684	Allianz Capital Partners of America LLC	5493005JTEV4OVDVNH32	SEC	NO
160753	Comvest Capital Advisors LLC	549300A7ZQJMY3X1U818	SEC	OS
150900	First Eagle Alternative Credit LLC	549300D8L9MTR7PJK409	SEC	OS
157434	Global Infrastructure Management, LLC	5493002CNGHOVO5DZR30	SEC	OS
287810	Willow Tree Credit Partners LP		SEC	NO
142463	MetLife Investment Management, LLC	EAU072Q8FCR1S0XGYJ21	SEC	OS
105926	PineBridge Investments LLC	CLDVY8VY4GNT81Q4VM57	SEC	OS
106699	Hartford INvestment Management Company	FE0BULMG7PY8G4MG7C65	SEC	OS
159014	Sixth Street Advisers, LLC	5493003470MIQVV5GG54	SEC	OS
37819	Talcott Resolution Distribution Company, Inc	549300UHSVZ57W25BC90	SEC	DS
149822	NB Alternatives Advisers LLC	549300DBQULCAC1K1E25	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	58,773,399,986	54,488,381,889	(4,285,018,097)
31.2 Preferred stocks	181,197,177	166,039,386	(15,157,791)
31.3 Totals	58,954,597,163	54,654,421,275	(4,300,175,888)

31.4 Describe the sources or methods utilized in determining the fair values:

Long-term private placement securities and public issues for which no readily quoted market rate is available are valued using a matrix pricing valuation approach. In this approach, securities are grouped into pricing categories that vary by sector, rating and average life. Each pricing category is assigned a risk spread based on studies of observable public market data from the investment professional assigned to specific security classes. The expected cash flows of the security are then discounted back at the current Treasury curve plus the appropriate risk spread. For public bonds and preferred stock, the Company obtains prices from third party pricing vendors when available. If the Company is unable to price a security using those sources it may obtain a broker quote or utilize an internal pricing model specific to the asset utilizing relevant market information, to the extent available. Short-term bonds are valued at amortized cost.

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:

The Company uses non-binding broker quotes when no other pricing source is available. Broker quotes are validated through an investment analyst review process, which includes validation through direct interaction with external sources and use of internal models or other relevant information.

33.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No [ ]

33.2 If no, list exceptions:

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 [ ] No [X]

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 [ ] No [ ] N/A [X]

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? $ 4,795,278

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? $ 11,112,355

41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 214,866

42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	86,865
Business Roundtable	84,000

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only $ 20,854,505

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. $ 17,763,996

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 $ 7,126,369
1.65 Total incurred claims $ 6,157,045
1.66 Number of covered lives 1,668

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 $ 13,728,135
1.75 Total incurred claims $ 11,606,951
1.76 Number of covered lives 3,315

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	1,317,558,179	1,200,279,306
2.2	Premium Denominator	3,336,224,646	(16,358,455,583)
2.3	Premium Ratio (2.1/2.2)	0.395	(0.073)
2.4	Reserve Numerator	59,083,203	59,044,326
2.5	Reserve Denominator	21,238,103,004	24,279,045,135
2.6	Reserve Ratio (2.4/2.5)	0.003	0.002

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? $ 79,342,864

3.4 State the authority under which Separate Accounts are maintained:
Insurance Division of the Department of Commerce of the State of Iowa

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

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [X] No [ ]

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 [X] No [ ] N/A [ ]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
Principal Reinsurance Company of Vermont	12865	VT	10,406,278,452			10,406,278,452
Principal Reinsurance Company of Delaware		DE	1,905,829,167			1,905,829,167
Principal Reinsurance Company of Delaware II		DE	3,056,738,160			3,056,738,160
Principal Reinsurance Company of Vermont II	13077	VT	3,105,373,372			3,105,373,372

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 $ 837,999,974

7.2 Total Incurred Claims $ 869,015,079

7.3 Number of Covered Lives 305,302

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid $

9.22 Received $ 1,081,152,141

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

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

10.21 Page 3, Line 1 $

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: $ 2,163,041,483

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash $ 18,201,138,953

12.12 Stock $

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [X] No [ ]

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 [X] 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	4,948		4,948
13.33 Claim liability and reserve (beginning of year)	216,884		216,884
13.34 Claim liability and reserve (end of year)	215,328		215,328
13.35 Incurred claims	3,392		3,392

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)	106,066,792	105,519,482	106,239,842	105,583,965	104,824,822
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	432,851,694	418,715,508	413,303,460	370,246,617	317,160,702
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	177,966,552	166,621,856	154,488,785	148,857,535	157,060,258
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	716,885,037	690,856,846	674,032,087	624,688,117	579,045,782
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	176,847,197	146,819,005	124,075,013	66,305,027	
	New Business Issued (Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	253,247	311,318	326,271	508,451	2,005,548
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	6,678,181	4,284,679	12,178,645	11,616,829	10,526,124
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	62,705,776	66,627,722	55,351,642	30,440,919	45,024,161
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	69,637,204	71,223,719	67,856,559	42,566,199	57,555,832
	Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	762,931,167	(6,603,608,469)	867,036,708	886,668,624	902,358,565
15.	Group life (Line 20.4, Col. 3)	568,760,266	520,929,483	472,336,282	455,085,419	455,260,817
16.	Individual annuities (Line 20.4, Col. 4)	586,777,827	(14,484,845,697)	765,025,022	1,106,395,316	3,260,666,120
17.	Group annuities (Line 20.4, Col. 5)	(1,049,662,242)	1,943,686,395	1,803,897,295	3,039,570,322	3,939,192,561
18.	Accident & Health (Line 20.4, Col. 6)	2,467,417,627	2,265,382,705	2,038,065,868	1,888,684,903	1,849,627,186
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	3,336,224,646	(16,358,455,583)	5,946,361,174	7,376,404,584	10,407,105,248
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	89,400,320,026	88,825,287,968	87,622,734,294	86,544,732,237	81,455,724,518
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	84,688,400,960	84,558,271,131	82,282,911,313	80,893,831,550	76,327,498,821
23.	Aggregate life reserves (Page 3, Line 1)	18,569,854,096	21,768,253,227	43,403,086,113	45,378,605,614	45,749,911,400
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1			44,384,721		
24.	Aggregate A & H reserves (Page 3, Line 2)	2,509,331,228	2,400,930,699	2,213,010,955	2,111,302,484	1,908,512,524
25.	Deposit-type contract funds (Page 3, Line 3)	27,802,651,200	26,948,212,019	25,582,257,647	22,917,248,402	20,471,938,434
26.	Asset valuation reserve (Page 3, Line 24.01)	1,206,864,862	1,003,144,783	1,206,391,883	1,065,155,730	964,591,587
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	4,750,886,777	4,301,928,739	5,372,685,162	5,679,862,698	5,190,870,492
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	4,134,562,737	1,102,112,523	223,607,278	1,862,217,862	4,431,263,219
	Risk-Based Capital Analysis					
30.	Total adjusted capital	5,961,308,993	5,308,477,331	6,627,787,170	6,799,214,412	6,214,036,147
31.	Authorized control level risk - based capital	698,421,119	653,407,575	818,236,173	771,851,865	754,548,642
	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)	66.7	67.1	70.9	71.1	71.4
33.	Stocks (Lines 2.1 and 2.2)	1.3	1.2	1.3	1.3	1.4
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	19.3	19.3	18.8	18.1	19.0
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.5	0.5	0.6	0.6	0.6
36.	Cash, cash equivalents and short-term investments (Line 5)	3.1	3.4	0.6	1.2	1.4
37.	Contract loans (Line 6)	0.4	0.4	0.9	0.9	1.0
38.	Derivatives (Page 2, Line 7)	3.8	4.1	2.4	3.0	1.7
39.	Other invested assets (Line 8)	4.8	4.1	4.6	3.8	3.9
40.	Receivables for securities (Line 9)	0.1	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)	0.0	0.0	0.0	(0.1)	(0.5)
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)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	770,955,701	679,997,670	861,347,736	883,139,734	831,027,266
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate	1,541,718,838	1,284,614,344	722,020,400	748,254,143	651,049,799
49.	All other affiliated	1,939,287,329	1,805,295,900	2,483,084,116	2,002,120,542	1,971,856,861
50.	Total of above Lines 44 to 49	4,251,961,867	3,769,907,914	4,066,452,251	3,633,514,420	3,453,933,926
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)	536,481,416	827,684,330	1,092,295,040	1,067,498,587	1,007,695,012
53.	Total admitted assets (Page 2, Line 28, Col. 3)	227,332,613,522	214,077,744,845	239,357,448,929	224,365,804,460	209,684,961,378
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	3,908,227,332	3,914,458,374	3,422,294,814	3,256,240,519	3,316,129,722
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(212,818,740)	(127,287,037)	(97,762,630)	(16,627,425)	(71,096,540)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	205,869,212	(731,008,734)	77,132,528	131,063,492	196,715,012
57.	Total of above Lines 54, 55 and 56	3,901,277,804	3,056,162,604	3,401,664,713	3,370,676,586	3,441,748,194
	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)	3,761,456,336	3,522,584,836	7,008,077,096	5,742,445,220	5,798,607,618
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	1,365,943,241	1,236,559,101	1,160,964,897	937,709,055	1,023,651,560
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(176,586)	(6,652,538,178)	75,664,982	2,659,293	32,433,481
61.	Increase in A & H reserves (Line 19, Col. 6)	133,314,576	184,770,968	101,408,831	203,112,883	115,348,258
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	3,260,644	(31,501,241)	96,434,130	108,345,408	114,522,181
	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	13.2	183.7	11.3	9.5	9.6
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	1.0	0.9	1.0	1.1	1.3
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	59.3	63.1	62.1	60.8	62.1
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.7	0.7	0.6	0.6	0.7
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	31.9	31.5	32.9	33.9	33.2
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	860,203	957,989	XXX	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)	843,906	855,653	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)	2,156,265,486	2,040,473,452	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)	2,190,860,512	2,031,626,857	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)	(5,646,336)	45,032,815	31,042,126	35,862,959	54,637,379
74.	Individual term life (Page 6.1, Col. 4)	60,294,898	(2,124,923,297)	(33,230,942)	(41,185,321)	(71,445,730)
75.	Individual indexed life (Page 6.1, Col. 5)	52,686,322	53,361,399	(12,022,315)	(310,042)	15,957,740
76.	Individual universal life (Page 6.1, Col. 6)	(72,326,757)	3,474,210,834	79,652,446	58,811,542	110,969,373
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	101,305,694	(4,316,010,911)	(83,157,672)	(189,957,593)	11,141,498
78.	Individual variable life (Page 6.1, Col. 8)					
79.	Individual variable universal life (Page 6.1, Col. 9)	(99,748,429)	458,853,688	4,159,756	14,298,455	(13,057,607)
80.	Individual credit life (Page 6.1, Col. 10)					
81.	Individual other life (Page 6.1, Col. 11)					
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)	51,754,094	33,507,439	(19,851,040)	18,257,370	54,004,586
85.	Group universal life (Page 6.2, Col. 4)	4,855,497	3,783,491	5,925,407	5,200,394	4,707,706
86.	Group variable life (Page 6.2, Col. 5)					
87.	Group variable universal life (Page 6.2, Col. 6)					
88.	Group credit life (Page 6.2, Col. 7)					
89.	Group other life (Page 6.2, Col. 8)	(65,198)	(200,661)	(318,042)	683,473	(287,545)
90.	Group YRT mortality risk only (Page 6.2, Col. 9)					
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	57,625,613	37,902,675	36,001,736	57,905,706	69,444,771
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	2,579,260	17,506,126	(2,007,046)	99,785	(4,933,363)
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	138,191,422	(5,964,476)	152,020,574	124,661,802	35,097,838
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	18,697,975	125,482,912	11,140	8,581,243	99,461,648
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	2,358,724	90,885,394	31,759,493	(717,926)	(435,252)
96.	Individual other annuities (Page 6.3, Col. 7)	(93,985)	(115,614)	79,909	(69,135)	(155,591)
97.	Group deferred fixed annuities (Page 6.4, Col. 2)					
98.	Group deferred indexed annuities (Page 6.4, Col. 3)					
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	239,590,032	(56,611,530)	(16,202,949)	(49,762,852)	(60,490,697)
102.	Group other annuities (Page 6.4, Col. 7)	633,744,404	670,542,032	671,723,473	520,815,953	524,022,898
103.	A & H-comprehensive individual (Page 6.5, Col. 2)					
104.	A & H-comprehensive group (Page 6.5, Col. 3)	(432,624)	209,197	(165,430)	(119,730)	633,601
105.	A & H-Medicare supplement (Page 6.5, Col. 4)					
106.	A & H-vision only (Page 6.5, Col. 5)	18,122,411	17,309,683	14,192,742	17,901,373	12,090,483
107.	A & H-dental only (Page 6.5, Col. 6)	27,335,168	31,443,300	29,393,258	51,085,484	43,779,166
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)	199,485,334	136,837,904	121,421,629	87,988,366	99,638,932
113.	A & H-long-term care (Page 6.5, Col. 12)	(93,863)	(44,734)	(85,625)	(115,504)	(311,924)
114.	A & H-other (Page 6.5, Col. 13)	13,804,978	11,433,861	11,826,848	7,371,541	4,969,417
115.	Aggregate of all other lines of business (Page 6, Col. 8)	53,790,005	(140,242,263)	(60,429,680)	205,259,511	70,959,694
116.	Fraternal (Page 6, Col. 7)					
117.	Total (Page 6, Col. 1)	1,497,814,637	(1,435,810,730)	961,739,798	932,546,854	1,060,399,021

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:

61271202343059100

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Principal Life Insurance Company

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0332 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 61271

	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	81,188,067		4,244,715	4,347,462	84,084,023		92,676,201	213,982,247	169,349	86,516,871	8,809,293	309,477,760
3. Term	133,000,121							68,983,928			121,044	69,104,971
4. Indexed												
5. Universal	97,101,185							232,685,877		15,396,592	355,426	248,437,894
6. Universal with secondary guarantees	182,834,936							311,346,822		7,094,978	156,453	318,598,253
7. Variable												
8. Variable universal	251,977,772							60,166,800		282,660,766	267,930	343,095,496
9. Credit												
10. Other (f)												
11. Total Individual Life	746,102,081		4,244,715	4,347,462	84,084,023		92,676,201	887,165,674	169,349	391,669,206	9,710,145	1,288,714,374
Group Life												
12. Whole												
13. Term	544,539,995							313,998,522				313,998,522
14. Universal	16,695,195							10,157,934		3,378,588	666,950	14,203,472
15. Variable												
16. Variable universal												
17. Credit												
18. Other (f)	12,757		16,081	9,352			25,433	42,956		22,281		65,237
19. Total Group Life	561,247,947		16,081	9,352			25,433	324,199,413		3,400,870	666,950	328,267,232
Individual Annuities												
20. Fixed	9,827,892			13,944			13,944	368,254,018		1,417,715,368		1,785,969,386
21. Indexed	20,451,534							9,735,812		91,845,066		101,580,878
22. Variable with guarantees	261,241,936							167,302,976		501,277,790	747	668,581,512
23. Variable without guarantees	325,534,637							113,688,717		341,141,697	508	454,830,923
24. Life contingent payout	370,592							436,026,715				436,026,715
25. Other (f)												
26. Total Individual Annuities	617,426,591			13,944			13,944	1,095,008,239		2,351,979,921	1,255	3,446,989,414
Group Annuities												
27. Fixed												
28. Indexed												
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout	2,898,605,582							1,771,439,408		35,708		1,771,475,115
32. Other (f)		9,586,925	16,114	15,847			31,961					
33. Total Group Annuities	2,898,605,582	9,586,925	16,114	15,847			31,961	1,771,439,408		35,708		1,771,475,115
Accident and Health												
34. Comprehensive individual (d)	3,909							XXX	XXX	XXX	162	162
35. Comprehensive group (d)	6,399							XXX	XXX	XXX	1,050,680	1,050,680
36. Medicare Supplement (d)	20,859,442							XXX	XXX	XXX	17,895,763	17,895,763
37. Vision only (d)	162,685,923							XXX	XXX	XXX	94,274,420	94,274,420
38. Dental only (d)	1,089,160,595							XXX	XXX	XXX	759,741,216	759,741,216
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)	1,258,528,664							XXX	XXX	XXX	530,874,948	530,874,948
44. Long-term care (d)	4,378,400							XXX	XXX	XXX	14,229,309	14,229,309
45. Other health (d)	72,972,278							XXX	XXX	XXX	27,258,816	27,258,816
46. Total Accident and Health	2,608,595,610							XXX	XXX	XXX	1,445,325,316	1,445,325,316
47. Total	7,431,977,811 (c)	9,586,925	4,276,910	4,386,605	84,084,023		92,747,538	4,077,812,733	169,349	2,747,085,704	1,455,703,665	8,280,771,452

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

NAIC Group Code 0332 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 61271

	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	208,937,327	4,681	214,151,596					4,681	214,151,596	17,062,216		69,564,548	(9,642)	(824,439,235)	127,981	9,245,899,727
3. Term	72,844,858	105	68,983,928					105	68,983,928	14,372,715	3,386	6,671,629,903	(3,893)	(3,614,045,680)	72,821	88,241,763,766
4. Indexed																
5. Universal	246,414,968	625	232,685,877					625	232,685,877	27,778,935	372	156,343,729	(3,466)	(6,502,746,237)	28,957	7,505,560,831
6. Universal with secondary guarantees	304,444,599	572	311,346,822					572	311,346,822	28,582,506			451	5,263,977,102	49,423	24,440,358,029
7. Variable																
8. Variable universal	49,959,222	116	60,166,800					116	60,166,800	2,942,649	85	39,220,464	(1,019)	(125,124,880)	26,120	21,473,517,053
9. Credit																
10. Other (f)																
11. Total Individual Life	882,600,975	6,099	887,335,023					6,099	887,335,023	90,739,022	3,843	6,936,758,643	(17,569)	(5,802,378,930)	305,302	150,907,099,406
Group Life																
12. Whole																
13. Term	318,630,433	8,225	313,998,521	4	736,979			8,229	314,735,501	58,396,451	13,154	62,698,463,982	(9,358)	(51,268,547,662)	70,656	176,790,951,575
14. Universal	10,543,867	199	10,157,934					199	10,157,934	1,519,035		7,357,000	(4)	(92,161,474)	585	1,172,417,978
15. Variable																
16. Variable universal																
17. Credit																(a)
18. Other (f)	42,956	1	42,956					1	42,956			69,272	(9)	(480,956)	87	3,182,220
19. Total Group Life	329,217,256	8,425	324,199,412	4	736,979			8,429	324,936,391	59,915,486	13,154	62,705,890,254	(9,371)	(51,361,190,092)	71,328	177,966,551,773
Individual Annuities																
20. Fixed											69	6,527,198	(15,848)	(1,596,865,274)	72,684	5,310,166,719
21. Indexed											193	12,800,592	(877)	(81,614,685)	2,722	238,429,951
22. Variable with guarantees											1,925	126,616,260	(3,459)	(46,980,783)	36,009	305,079,006
23. Variable without guarantees											1,307	86,167,962	(1,888)	(31,972,500)	24,968	207,619,749
24. Life contingent payout													(2,804)	(352,925,610)	44,597	5,098,146,889
25. Other (f)																
26. Total Individual Annuities											3,494	232,112,012	(24,876)	(2,110,358,853)	180,980	11,159,442,314
Group Annuities																
27. Fixed																
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout											34,655	2,226,653,459	(82,175)	(1,466,166,488)	279,671	18,485,854,873
32. Other (f)													(27,947)		93,639	
33. Total Group Annuities											34,655	2,226,653,459	(110,122)	(1,466,166,488)	373,310	18,485,854,873
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				(307)	15	3,909
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				(123)	3	6,399
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(1,130)	(4,149,095)	4,982	22,901,146
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,781	30,424,334	(5,349)	(14,767,905)	52,948	169,224,455
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,290	166,666,090	(6,698)	(97,463,812)	62,583	1,124,591,473
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	25,064	128,330,839	(20,290)	(61,126,555)	286,602	1,303,785,979
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(199)	7,437	4,265	5,894,617
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,171	43,353,730	(1,044)	(4,862,578)	16,761	94,349,641
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,306	368,774,993	(34,710)	(182,362,939)	428,159	2,720,757,619
47. TOTAL	1,211,818,231	14,524	1,211,534,435	4	736,979			14,528	1,212,271,414	150,654,508	107,452	72,470,189,361	(196,648)	(60,922,457,302)	1,359,079	361,239,705,986

(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: 17,066 2) covering number of lives: 17,066 3) face amount $ 16,350,065,061

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ .... Group: $ 16,832,546,542 Total: $ 16,832,546,542

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 5,076,205 and number of persons insured under indemnity only products 362,585

(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		9	
							7	8		
	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			729,340	524,234,990			67,545	2,790,032	166,621,856	690,856,846
2. Issued during year			3,843	6,931,428			13,154	1,272,475	62,705,776	69,637,204
3. Reinsurance assumed			20,185	28,141,249						28,141,249
4. Revived during year			105	146,017				77,893	4,200,364	4,346,381
5. Increased during year (net)				1,408,173				104,316	9,584,572	10,992,746
6. Subtotals, Lines 2 to 5			24,133	36,626,867			13,154	1,454,684	76,490,712	113,117,579
7. Additions by dividends during year	XXX		XXX	5,377	XXX		XXX	XXX		5,377
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			753,473	560,867,234			80,699	4,244,716	243,112,568	803,979,802
Deductions during year:										
10. Death			5,515	897,536			XXX	8,320	288,085	1,185,621
11. Maturity			61	681			XXX	1	4	685
12. Disability							XXX			
13. Expiry			1,025	103,903						103,903
14. Surrender			6,730	1,947,292			4	374	33,795	1,981,086
15. Lapse			4,168	3,258,109			9,367	1,237,968	64,824,132	68,082,241
16. Conversion			175	136,582			XXX	XXX	XXX	136,582
17. Decreased (net)				1,012,514						1,012,514
18. Reinsurance			14,095	14,592,133						14,592,133
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			31,769	21,948,749			9,371	1,246,663	65,146,016	87,094,765
21. In force end of year (b) (Line 9 minus Line 20)			721,704	538,918,486			71,328	2,998,053	177,966,552	716,885,037
22. Reinsurance ceded end of year	XXX		XXX	517,541,198	XXX		XXX	XXX	139,269	517,680,466
23. Line 21 minus Line 22	XXX		XXX	21,377,288	XXX	(a)	XXX	XXX	177,827,283	199,204,571
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	292,780
25. Other paid-up insurance			18,894	276,439
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	3,386	6,671,630	419,422	430,018,635
29. Other term insurance - decreasing	XXX		XXX	16
30. Other term insurance	XXX	6,469	XXX	2,813,779
31. Totals (Lines 27 to 30)	3,386	6,678,099	419,422	432,832,431
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX	82	XXX	2,195
33. Totals, extended term insurance	XXX	XXX	1,205	17,068
34. Totals, whole life and endowment	457	253,247	301,077	106,066,792
35. Totals (Lines 31 to 34)	3,843	6,931,428	721,704	538,918,486

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	6,867,194	64,234	529,645,879	9,272,606
38. Credit Life (Group and Individual)				
39. Group	62,705,776		177,966,552	
40. Totals (Lines 36 to 39)	69,572,970	64,234	707,612,431	9,272,606

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	2,994,877	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			257	3,182

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	263,893

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 Approximate mean amount

47.2 Varies by product and rider

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			45,795	6,319,727			2,999,677	177,219,208
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	45,795	(a) 6,319,727		(a)	2,999,677	(a) 177,219,208

(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	137	123	122	
2. Issued during year	189	161		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	326	284	122	
Deductions during year:				
6. Decreased (net)	6	6	10	
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	6	6	10	
9. In force end of year (line 5 minus line 8)	320	278	112	
10. Amount on deposit		(a) 29,599,935		(a)
11. Income now payable	320	278	112	
12. Amount of income payable	(a) 3,700,816	(a) 4,016,035	(a) 97,754	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	3	63,092	7,530	448,777
2. Issued during year		3,233	112	41,674
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	3	66,325	7,642	490,451
Deductions during year:				
6. Decreased (net)		5,347	318	46,576
7. Reinsurance ceded			39	70,565
8. Totals (Lines 6 and 7)		5,347	357	117,141
9. In force end of year (line 5 minus line 8)	3	60,978	7,285	373,310
Income now payable:				
10. Amount of income payable	(a) 41,224	XXX	XXX	(a) 1,624,543,821
Deferred fully paid:				
11. Account balance	XXX	(a)	XXX	(a) 4,816,505,394
Deferred not fully paid:				
12. Account balance	XXX	(a) 310,809,493	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	4,886,461	1,859,847,852			220,572	618,218,367
2. Issued during year	832,340	290,731,851			14,593	34,689,411
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	5,718,801	XXX		XXX	235,165	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	585,054	XXX		XXX	13,399	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	585,054	XXX		XXX	13,399	XXX
10. In force end of year (line 5 minus line 9)	5,133,747	(a) 1,982,387,094		(a)	221,766	(a) 642,519,025

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	13,431	5,907
2. Issued during year	1,731	
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	15,162	5,907
Deductions During Year:		
6. Decreased (net)	1,676	
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	1,676	
9. In force end of year (line 5 minus line 8)	13,486	5,907
10. Amount of account balance	(a) 27,637,412,145	(a) 240,839

(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	(152,374,064)
2. Current year's realized pre-tax capital gains/(losses) of $ (290,435,888) transferred into the reserve net of taxes of $ (60,991,537)	(229,444,352)
3. Adjustment for current year's liability gains/(losses) released from the reserve	192,474,216
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(189,344,200)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(38,123,909)
6. Reserve as of December 31, current year (Line 4 minus Line 5)	(151,220,291)

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	(37,381,887)	(19,891,171)	19,149,150	(38,123,909)
2. 2024	(30,271,511)	(36,601,466)	27,499,970	(39,373,007)
3. 2025	(24,030,351)	(30,051,569)	21,985,643	(32,096,278)
4. 2026	(17,016,916)	(25,641,301)	19,370,438	(23,287,779)
5. 2027	(12,335,060)	(21,146,047)	16,938,511	(16,542,595)
6. 2028	(9,430,972)	(16,297,975)	14,459,437	(11,269,510)
7. 2029	(5,270,999)	(13,116,188)	12,454,495	(5,932,692)
8. 2030	(1,374,896)	(11,469,257)	10,702,677	(2,141,476)
9. 2031	1,715,304	(9,665,711)	8,858,282	907,875
10. 2032	3,856,490	(7,941,688)	7,169,590	3,084,392
11. 2033	3,635,100	(6,083,699)	5,514,866	3,066,267
12. 2034	2,091,660	(4,780,042)	4,357,156	1,668,773
13. 2035	407,373	(4,165,852)	3,785,933	27,453
14. 2036	(1,186,415)	(3,552,867)	3,228,200	(1,511,082)
15. 2037	(2,316,529)	(2,861,524)	2,543,969	(2,634,085)
16. 2038	(2,723,527)	(2,105,849)	1,770,119	(3,059,257)
17. 2039	(2,884,946)	(1,731,471)	1,406,598	(3,209,818)
18. 2040	(2,962,703)	(1,618,213)	1,354,389	(3,226,527)
19. 2041	(2,800,520)	(1,527,953)	1,303,658	(3,024,815)
20. 2042	(2,503,908)	(1,426,446)	1,230,743	(2,699,611)
21. 2043	(2,311,501)	(1,315,093)	1,178,215	(2,448,379)
22. 2044	(2,101,039)	(1,205,505)	1,111,016	(2,195,527)
23. 2045	(1,799,614)	(1,086,280)	1,023,353	(1,862,541)
24. 2046	(1,374,223)	(955,305)	913,653	(1,415,875)
25. 2047	(980,054)	(846,123)	823,663	(1,002,514)
26. 2048	(609,747)	(703,396)	707,102	(606,042)
27. 2049	(321,910)	(577,547)	587,267	(312,190)
28. 2050	(89,531)	(457,678)	448,878	(98,332)
29. 2051	1,702	(337,810)	324,515	(11,593)
30. 2052	(2,934)	(217,942)	209,827	(11,049)
31. 2053 and Later		(65,383)	62,905	(2,478)
32. Total (Lines 1 to 31)	(152,374,063)	(229,444,352)	192,474,216	(189,344,199)

ASSET VALUATION RESERVE

		Default Component			Equity Component			
		1	2	3	4	5	6	7
		Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Real Estate and Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year	528,828,737	180,855,365	709,684,103	1,532,069	291,928,611	293,460,680	1,003,144,783
2.	Realized capital gains/(losses) net of taxes - General Account	(44,099,540)		(44,099,540)	(1,017,908)	(75,646)	(1,093,554)	(45,193,094)
3.	Realized capital gains/(losses) net of taxes - Separate Accounts	(114,791)		(114,791)				(114,791)
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	5,810,167	(20,250,951)	(14,440,784)	816,899	131,531,452	132,348,351	117,907,567
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(349,578)		(349,578)		10,453	10,453	(339,125)
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7.	Basic contribution	118,662,322	42,164,875	160,827,197		2,544,673	2,544,673	163,371,870
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	608,737,317	202,769,289	811,506,606	1,331,060	425,939,543	427,270,603	1,238,777,210
9.	Maximum reserve	584,915,621	191,906,047	776,821,668	1,978,863	584,806,936	586,785,799	1,363,607,467
10.	Reserve objective	348,956,962	147,558,354	496,515,315	1,302,963	581,397,191	582,700,154	1,079,215,469
11.	20% of (Line 10 - Line 8)	(51,956,071)	(11,042,187)	(62,998,258)	(5,619)	31,091,530	31,085,910	(31,912,348)
12.	Balance before transfers (Lines 8 + 11)	556,781,246	191,727,102	748,508,348	1,325,440	457,031,073	458,356,513	1,206,864,862
13.	Transfers							
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero							
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	556,781,246	191,727,102	748,508,348	1,325,440	457,031,073	458,356,513	1,206,864,862

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Num-ber	NAIC Desig-nation	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)
		LONG-TERM BONDS										
1.		Exempt Obligations	1,430,424,028	XXX	XXX	1,430,424,028	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	10,559,575,058	XXX	XXX	10,559,575,058	0.0002	2,111,915	0.0007	7,391,703	0.0013	13,727,448
2.2	1	NAIC Designation Category 1.B	1,586,741,795	XXX	XXX	1,586,741,795	0.0004	634,697	0.0011	1,745,416	0.0023	3,649,506
2.3	1	NAIC Designation Category 1.C	2,285,026,923	XXX	XXX	2,285,026,923	0.0006	1,371,016	0.0018	4,113,048	0.0035	7,997,594
2.4	1	NAIC Designation Category 1.D	3,127,686,775	XXX	XXX	3,127,686,775	0.0007	2,189,381	0.0022	6,880,911	0.0044	13,761,822
2.5	1	NAIC Designation Category 1.E	3,677,609,494	XXX	XXX	3,677,609,494	0.0009	3,309,849	0.0027	9,929,546	0.0055	20,226,852
2.6	1	NAIC Designation Category 1.F	6,338,605,963	XXX	XXX	6,338,605,963	0.0011	6,972,467	0.0034	21,551,260	0.0068	43,102,521
2.7	1	NAIC Designation Category 1.G	6,664,567,270	XXX	XXX	6,664,567,270	0.0014	9,330,394	0.0042	27,991,183	0.0085	56,648,822
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	34,239,813,277	XXX	XXX	34,239,813,277	XXX	25,919,718	XXX	79,603,066	XXX	159,114,564
3.1	2	NAIC Designation Category 2.A	5,491,499,915	XXX	XXX	5,491,499,915	0.0021	11,532,150	0.0063	34,596,449	0.0105	57,660,749
3.2	2	NAIC Designation Category 2.B	7,968,549,878	XXX	XXX	7,968,549,878	0.0025	19,921,375	0.0076	60,560,979	0.0127	101,200,583
3.3	2	NAIC Designation Category 2.C	4,978,338,181	XXX	XXX	4,978,338,181	0.0036	17,922,017	0.0108	53,766,052	0.0180	89,610,087
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	18,438,387,975	XXX	XXX	18,438,387,975	XXX	49,375,542	XXX	148,923,481	XXX	248,471,420
4.1	3	NAIC Designation Category 3.A	1,265,959,265	XXX	XXX	1,265,959,265	0.0069	8,735,119	0.0183	23,167,055	0.0262	33,168,133
4.2	3	NAIC Designation Category 3.B	896,708,408	XXX	XXX	896,708,408	0.0099	8,877,413	0.0264	23,673,102	0.0377	33,805,907
4.3	3	NAIC Designation Category 3.C	756,845,076	XXX	XXX	756,845,076	0.0131	9,914,670	0.0350	26,489,578	0.0500	37,842,254
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	2,919,512,749	XXX	XXX	2,919,512,749	XXX	27,527,203	XXX	73,329,734	XXX	104,816,294
5.1	4	NAIC Designation Category 4.A	156,845,061	XXX	XXX	156,845,061	0.0184	2,885,949	0.0430	6,744,338	0.0615	9,645,971
5.2	4	NAIC Designation Category 4.B	141,499,077	XXX	XXX	141,499,077	0.0238	3,367,678	0.0555	7,853,199	0.0793	11,220,877
5.3	4	NAIC Designation Category 4.C	71,452,696	XXX	XXX	71,452,696	0.0310	2,215,034	0.0724	5,173,175	0.1034	7,388,209
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	369,796,835	XXX	XXX	369,796,835	XXX	8,468,661	XXX	19,770,712	XXX	28,255,057
6.1	5	NAIC Designation Category 5.A	3,150,041	XXX	XXX	3,150,041	0.0472	148,682	0.0846	266,493	0.1410	444,156
6.2	5	NAIC Designation Category 5.B	6,085,144	XXX	XXX	6,085,144	0.0663	403,445	0.1188	722,915	0.1980	1,204,858
6.3	5	NAIC Designation Category 5.C	106,410	XXX	XXX	106,410	0.0836	8,896	0.1498	15,940	0.2496	26,560
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	9,341,595	XXX	XXX	9,341,595	XXX	561,023	XXX	1,005,349	XXX	1,675,574
7.	6	NAIC 6	23,598,941	XXX	XXX	23,598,941	0.0000		0.2370	5,592,949	0.2370	5,592,949
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)	57,430,875,401	XXX	XXX	57,430,875,401	XXX	111,852,146	XXX	328,225,291	XXX	547,925,858
		PREFERRED STOCKS										
10.	1	Highest Quality	106,410,925	XXX	XXX	106,410,925	0.0005	53,205	0.0016	170,257	0.0033	351,156
11.	2	High Quality	71,192,531	XXX	XXX	71,192,531	0.0021	149,504	0.0064	455,632	0.0106	754,641
12.	3	Medium Quality	3,593,322	XXX	XXX	3,593,322	0.0099	35,574	0.0263	94,504	0.0376	135,109
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	400	XXX	XXX	400	0.0000		0.2370	95	0.2370	95
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	181,197,178	XXX	XXX	181,197,178	XXX	238,284	XXX	720,489	XXX	1,241,001

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT 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)
		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		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F	122,659,397	XXX	XXX	122,659,397	0.0011	134,925	0.0034	417,042	0.0068	834,084
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)	122,659,397	XXX	XXX	122,659,397	XXX	134,925	XXX	417,042	XXX	834,084
20.1	2	NAIC Designation Category 2.A	1,492,073	XXX	XXX	1,492,073	0.0021	3,133	0.0063	9,400	0.0105	15,667
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0025		0.0076		0.0127	
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)	1,492,073	XXX	XXX	1,492,073	XXX	3,133	XXX	9,400	XXX	15,667
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)	124,151,470	XXX	XXX	124,151,470	XXX	138,059	XXX	426,442	XXX	849,751
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	39,091,258	XXX	XXX	39,091,258	0.0005	19,546	0.0016	62,546	0.0033	129,001
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	39,091,258	XXX	XXX	39,091,258	XXX	19,546	XXX	62,546	XXX	129,001
34.		Total (Lines 9 + 17 + 25 + 33)	57,775,315,307	XXX	XXX	57,775,315,307	XXX	112,248,034	XXX	329,434,768	XXX	550,145,610

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			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	9,981,675,458		XXX	9,981,675,458	0.0011	10,979,843	0.0057	56,895,550	0.0074	73,864,398
44.		Commercial Mortgages - All Other - CM2 - High Quality	5,652,313,791	(53,176,752)	XXX	5,599,137,039	0.0040	22,396,548	0.0114	63,830,162	0.0149	83,427,142
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	956,391,852		XXX	956,391,852	0.0069	6,599,104	0.0200	19,127,837	0.0257	24,579,271
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
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			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	16,590,381,100	(53,176,752)	XXX	16,537,204,349	XXX	39,975,495	XXX	139,853,549	XXX	181,870,811
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	16,590,381,100	(53,176,752)	XXX	16,537,204,349	XXX	39,975,495	XXX	139,853,549	XXX	181,870,811

ASSET VALUATION RESERVE
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)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private	810,735	XXX	XXX	810,735	0.0000		0.1945	157,688	0.1945	157,688
3.		Federal Home Loan Bank	187,750,000	XXX	XXX	187,750,000	0.0000		0.0061	1,145,275	0.0097	1,821,175
4.		Affiliated - Life with AVR	770,955,701	XXX	XXX	770,955,701	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)	959,516,436			959,516,436	XXX		XXX	1,302,963	XXX	1,978,863
		REAL ESTATE										
18.		Home Office Property (General Account only)	433,219,488			433,219,488	0.0000		0.0912	39,509,617	0.0912	39,509,617
19.		Investment Properties	3,018,079			3,018,079	0.0000		0.0912	275,249	0.0912	275,249
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	436,237,567			436,237,567	XXX		XXX	39,784,866	XXX	39,784,866
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality	189,892,358	XXX	XXX	189,892,358	0.0005	94,946	0.0016	303,828	0.0033	626,645
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)	189,892,358	XXX	XXX	189,892,358	XXX	94,946	XXX	303,828	XXX	626,645

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 PREFERRED STOCKS										
30.	1	Highest Quality	384,332,801	XXX	XXX	384,332,801	0.0005	192,166	0.0016	614,932	0.0033	1,268,298
31.	2	High Quality	107,554,108	XXX	XXX	107,554,108	0.0021	225,864	0.0064	688,346	0.0106	1,140,074
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)	491,886,909	XXX	XXX	491,886,909	XXX	418,030	XXX	1,303,279	XXX	2,408,372
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	1,012,080		XXX	1,012,080	0.0011	1,113	0.0057	5,769	0.0074	7,489
39.		Mortgages - CM2 - High Quality	4,686,368		XXX	4,686,368	0.0040	18,745	0.0114	53,425	0.0149	69,827
40.		Mortgages - CM3 - Medium Quality	10,252,806		XXX	10,252,806	0.0069	70,744	0.0200	205,056	0.0257	263,497
41.		Mortgages - CM4 - Low Medium Quality	2,706,213		XXX	2,706,213	0.0120	32,475	0.0343	92,823	0.0428	115,826
42.		Mortgages - CM5 - Low Quality	1,980,156		XXX	1,980,156	0.0183	36,237	0.0486	96,236	0.0628	124,354
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	1,364,107		XXX	1,364,107	0.0480	65,477	0.0868	118,405	0.1371	187,019
		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)	22,001,729		XXX	22,001,729	XXX	224,792	XXX	571,713	XXX	768,012
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior	252,052,303		XXX	252,052,303	0.0040	1,008,209	0.0114	2,873,396	0.0149	3,755,579
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)	252,052,303		XXX	252,052,303	XXX	1,008,209	XXX	2,873,396	XXX	3,755,579
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	274,054,032		XXX	274,054,032	XXX	1,233,001	XXX	3,445,109	XXX	4,523,591

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	1,144,104,142	XXX	XXX	1,144,104,142	0.0000		0.1945	222,528,256	0.1945	222,528,256
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	1,126,700,280	XXX	XXX	1,126,700,280	0.0000		0.1945	219,143,204	0.1945	219,143,204
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	2,270,804,422	XXX	XXX	2,270,804,422	XXX		XXX	441,671,460	XXX	441,671,460
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	550,924,893	53,176,752	42,200,000	646,301,645	0.0000		0.0912	58,942,710	0.0912	58,942,710
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)	550,924,893	53,176,752	42,200,000	646,301,645	XXX		XXX	58,942,710	XXX	58,942,710
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	125,673,575			125,673,575	0.0063	791,744	0.0120	1,508,083	0.0190	2,387,798
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	125,673,575			125,673,575	XXX	791,744	XXX	1,508,083	XXX	2,387,798
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	114,519,913	XXX	XXX	114,519,913	0.0000		0.1580	18,094,146	0.1580	18,094,146
82.		Fixed Income Instruments - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common Stock - Unaffiliated	24,231,784	XXX	XXX	24,231,784	0.0000		0.1580	3,828,622	0.1580	3,828,622
84.		Common Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
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	52,574,175	XXX	XXX	52,574,175	0.0000		0.1580	8,306,720	0.1580	8,306,720
90.		Mortgage Loans - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - Unaffiliated	26,357,021	XXX	XXX	26,357,021	0.0000		0.1580	4,164,409	0.1580	4,164,409
92.		Other - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	217,682,894			217,682,894	XXX		XXX	34,393,897	XXX	34,393,897
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
96.		Other Invested Assets - Schedule BA	1	XXX		1	0.0000		0.1580	0	0.1580	0
97.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	1	XXX		1	XXX		XXX	0	XXX	0
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	4,120,919,085	53,176,752	42,200,000	4,216,295,837	XXX	2,537,721	XXX	541,568,366	XXX	544,954,474

(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
02005NB*0	R		Synthetic, Ally Financial INC	2	10,958,714	20,822	63,561	98,628
02005NB*0	CW	P4400@-AA-7	GM HOLDINGS S.A.	2	10,000,003	(19,000)	(58,000)	(90,000)
042735D@6	R		Synthetic, Arrow Electronics, INC	2	10,036,527	19,069	58,212	90,329
042735D@6	CW	Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2	9,999,990	(19,000)	(58,000)	(90,000)
053807D*1	R		Synthetic, Avnet, INC	2	10,000,003	19,000	58,000	90,000
053807D*1	CW	P4400@-AA-7	GM HOLDINGS S.A.	2	10,000,003	(19,000)	(58,000)	(90,000)
06051GS@9	R		Synthetic, Bank of America Corp	1	20,092,177	8,037	46,212	60,277
06051GS@9	CW	42241@-AM-1	HEARST COMMUNICATIONS INC	1	20,000,000	(8,000)	(46,000)	(60,000)
12656*AU6	R		Synthetic, 12 Year Floating Rate Bond	1	300,125,062	120,050	690,288	900,375
12656*AU6	CW	05073*-AH-4	AUDAX GROUP LP	1	4,000,000	(1,600)	(9,200)	(12,000)
12656*AU6	CW	05682*-AC-8	BAIN CAPITAL HOLDINGS LP	1	42,359,102	(16,944)	(97,426)	(127,077)
12656*AU6	CW	41242*-CE-0	HARDWOOD FUNDING, LLC	1	1,000,000	(400)	(2,300)	(3,000)
12656*AU6	CW	92203#-AV-0	VANGUARD GROUP INC/THE	1	16,198,878	(6,480)	(37,257)	(48,597)
12656*AU6	CW	L7598*-AC-4	PILI 1 PORTFOLIO SCSP	1	1,000,000	(400)	(2,300)	(3,000)
12656*AU6	CW	46672#-AA-4	HP GATEWAY UNIT TWO OWNER LLC	2	14,471,989	(5,789)	(33,286)	(43,416)
12656*AU6	CW	93401*-AD-2	WARBURG PINCUS LLC	1	38,718,205	(15,487)	(89,052)	(116,155)
12656*AU6	CW	Q9609*-AC-2	WESTCONNEX FINANCE COMPANY PTY	2	1,000,000	(400)	(2,300)	(3,000)
12656*AU6	CW	001814-D@-8	ANR PIPELINE COMPANY	2	20,250,000	(8,100)	(46,575)	(60,750)
12656*AU6	CW	05073*-AE-1	AUDAX GROUP LP	1	5,000,000	(2,000)	(11,500)	(15,000)
12656*AU6	CW	12656*-AT-9	CSLB HOLDINGS INC	1	10,500,000	(4,200)	(24,150)	(31,500)
12656*AU6	CW	42251#-AX-2	HEB GROCERY CO. LP	1	3,000,000	(1,200)	(6,900)	(9,000)
12656*AU6	CW	57169*-BL-0	MARS INC	1	1,500,000	(600)	(3,450)	(4,500)
12656*AU6	CW	87124V-D@-5	SOUTHERN CROSS AIRPORTS CORP H	2	5,000,000	(2,000)	(11,500)	(15,000)
12656*AU6	CW	Q7794#-AN-3	QPH FINANCE CO PTY LIMITED	2	14,000,000	(5,600)	(32,200)	(42,000)
12656*AU6	CW	41242*-BN-1	HARDWOOD FUNDING LLC	1	1,000,000	(400)	(2,300)	(3,000)
12656*AU6	CW	41242*-BT-8	HARDWOOD FUNDING LLC	1	10,841,708	(4,337)	(24,936)	(32,525)
12656*AU6	CW	674003-C@-5	OAKTREE CAPITAL MANAGEMENT LP	1	10,000,000	(4,000)	(23,000)	(30,000)
12656*AU6	CW	G7997@-AC-5	SANCTUARY HOUSING ASSOC.	1	5,250,000	(2,100)	(12,075)	(15,750)
12656*AU6	CW	05682*-AF-1	BAIN CAPITAL HOLDINGS LP	1	5,000,000	(2,000)	(11,500)	(15,000)
12656*AU6	CW	210518-G*-1	CONSUMERS ENERGY COMP	1	3,750,000	(1,500)	(8,625)	(11,250)
12656*AU6	CW	41242*-BX-9	HARDWOOD FUNDING LLC	1	5,000,000	(2,000)	(11,500)	(15,000)
12656*AU6	CW	41242*-CB-6	HARDWOOD FUNDING LLC	1	839,776	(336)	(1,931)	(2,519)
12656*AU6	CW	56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST	1	8,500,000	(3,400)	(19,550)	(25,500)
12656*AU6	CW	57169*-BA-4	MARS INC	1	9,599,439	(3,840)	(22,079)	(28,798)
12656*AU6	CW	04052A-DY-9	ARIZONA INDUSTRIAL DEVELOPMENT	1	26,595,966	(10,638)	(61,171)	(79,788)
12656*AU6	CW	91863@-AC-7	VHG CAPITAL LP	1	20,000,000	(8,000)	(46,000)	(60,000)
12656*AU6	CW	E1000*-AA-1	ACCIONA ENERGIA FINANCIA	2	15,750,000	(6,300)	(36,225)	(47,250)
29250NG*0	R		Synthetic, Engridge, Inc.	2	10,019,119	19,036	58,111	90,172
29250NG*0	CW	018522-M@-8	ALLETE INC	2	10,000,009	(19,000)	(58,000)	(90,000)
35671DK#1	R		Synthetic, Freeport-Mcmoran Inc	2	20,174,362	38,331	117,011	181,569
35671DK#1	CW	03980@-AB-2	ARDENT MILLS LLC	2	12,310,528	(23,390)	(71,401)	(110,795)
35671DK#1	CW	G3198@-AG-2	ESSENTRA PLC	2	8,200,691	(15,581)	(47,564)	(73,806)
36901@AB8	R		Synthetic, 7 Year Floating Rate Bond	1	399,949,712	159,980	919,884	1,199,849
36901@AB8	CW	19123#-AA-6	COCA-COLA SOUTHWEST BEVERAGE L	1	12,068,123	(4,827)	(27,757)	(36,204)
36901@AB8	CW	36901@-AA-0	GENERAL ATLANTIC PARTNERS LP	1	42,000,000	(16,800)	(96,600)	(126,000)
36901@AB8	CW	449282-AA-0	ICHTHYS LNG PTY LTD	1	36,000,000	(14,400)	(82,800)	(108,000)
36901@AB8	CW	K7802#-BF-5	ROYAL GREENLAND A/S	2	6,436,332	(2,575)	(14,804)	(19,309)
36901@AB8	CW	00392#-AA-0	ABTEEN VENTURES LLC	1	43,143,246	(17,257)	(99,229)	(129,430)
36901@AB8	CW	10240*-AA-7	BOWIE ACQUISITIONS LLC	2	18,170,735	(7,268)	(41,793)	(54,512)
36901@AB8	CW	34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC	2	29,867,235	(11,947)	(68,695)	(89,602)
36901@AB8	CW	46659*-AG-2	JM FAMILY ENTERPRISES INC	2	19,778,990	(7,912)	(45,492)	(59,337)
36901@AB8	CW	Q8562*-AF-2	SONIC HEALTHCARE SERVICES PTY	2	11,174,188	(4,470)	(25,701)	(33,523)
36901@AB8	CW	617700-A*-0	MORNINGSTAR INC	2	16,000,000	(6,400)	(36,800)	(48,000)
36901@AB8	CW	Q3647#-AB-7	EVOLUTION MINING FINANCE PTY L	2	18,500,000	(7,400)	(42,550)	(55,500)
36901@AB8	CW	05682*-AA-2	BAIN CAPITAL HOLDINGS LP	1	15,228,121	(6,091)	(35,025)	(45,684)
36901@AB8	CW	30306V-A#-6	FLNG LIQUEFACTION 3 LLC	2	25,816,050	(10,326)	(59,377)	(77,448)
36901@AB8	CW	57169*-BK-2	MARS INC	1	23,399,474	(9,360)	(53,819)	(70,198)
36901@AB8	CW	L9031*-AC-5	TERMINAL INVESTMENT LIMITED HO	2	26,150,218	(10,460)	(60,146)	(78,451)

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
36901@AB8	CW	315413-A*-5	FERROCARRIL CENTRAL URUGUAY IS	2	17,217,000	(6,887)	(39,599)	(51,651)
36901@AB8	CW	42241@-AK-5	HEARST COMMUNICATIONS INC	1	23,000,000	(9,200)	(52,900)	(69,000)
36901@AB8	CW	711123-F*-5	PEOPLES GAS LIGHT AND COKE COM	1	16,000,000	(6,400)	(36,800)	(48,000)
42251#BE3	R		Synthetic, 15 Year Floating Rate Bond	1	190,000,006	76,000	437,000	570,000
42251#BE3	CW	57169*-BM-8	MARS INC	1	19,198,878	(7,680)	(44,157)	(57,597)
42251#BE3	CW	04052A-CE-4	ARIZONA INDUSTRIAL DEVELOPMENT	1	17,641,550	(7,057)	(40,576)	(52,925)
42251#BE3	CW	54143M-AA-4	AMAZON NATIONAL LOGISTICS CTL	1	6,909,578	(2,764)	(15,892)	(20,729)
42251#BE3	CW	92203#-AW-8	VANGUARD GROUP INC/THE	1	15,000,000	(6,000)	(34,500)	(45,000)
42251#BE3	CW	05682*-AG-9	BAIN CAPITAL HOLDINGS LP	1	5,000,000	(2,000)	(11,500)	(15,000)
42251#BE3	CW	42251#-AZ-7	HEB GROCERY CO. LP	1	3,000,000	(1,200)	(6,900)	(9,000)
42251#BE3	CW	450636-E@-0	ITR CONCESSION CO LLC	2	1,000,000	(400)	(2,300)	(3,000)
42251#BE3	CW	37941*-AD-6	GLOBAL INFRASTRUCTURE MANAGEME	1	25,000,000	(10,000)	(57,500)	(75,000)
42251#BE3	CW	Q9326#-AD-8	UNIVERSITY OF MELBOURNE, THE	1	8,000,000	(3,200)	(18,400)	(24,000)
42251#BE3	CW	41242*-BU-5	HARDWOOD FUNDING LLC	1	1,000,000	(400)	(2,300)	(3,000)
42251#BE3	CW	42251#-AY-0	HEB GROCERY CO. LP	1	3,000,000	(1,200)	(6,900)	(9,000)
42251#BE3	CW	42251#-BA-1	HEB GROCERY CO. LP	1	5,000,000	(2,000)	(11,500)	(15,000)
42251#BE3	CW	42251#-BB-9	HEB GROCERY CO. LP	1	6,000,000	(2,400)	(13,800)	(18,000)
42251#BE3	CW	42251#-BC-7	HEB GROCERY CO. LP	1	5,000,000	(2,000)	(11,500)	(15,000)
42251#BE3	CW	42251#-BD-5	HEB GROCERY CO. LP	1	6,000,000	(2,400)	(13,800)	(18,000)
42251#BE3	CW	L7598*-AD-2	PILI 1 PORTFOLIO SCSP	1	9,750,000	(3,900)	(22,425)	(29,250)
42251#BE3	CW	0010EP-B*-8	AEP TEXAS CENTRAL CO	2	10,000,000	(4,000)	(23,000)	(30,000)
42251#BE3	CW	0010EQ-B*-6	AEP TEXAS NORTH CO	2	10,500,000	(4,200)	(24,150)	(31,500)
42251#BE3	CW	05682*-AD-6	BAIN CAPITAL HOLDINGS LP	1	21,000,000	(8,400)	(48,300)	(63,000)
42251#BE3	CW	67755#-AG-7	OHIO STATE ENERGY PARTNERS LLC	1	9,000,000	(3,600)	(20,700)	(27,000)
42251#BE3	CW	74837H-A#-3	QUESTAR GAS CO	1	3,000,000	(1,200)	(6,900)	(9,000)
526057C@1	R		Synthetic, Lennar Corporation	2	11,043,994	20,984	64,055	99,396
526057C@1	CW	018522-M@-8	ALLETE INC	2	10,000,009	(19,000)	(58,000)	(90,000)
534187K@7	R		Synthetic, Lincoln National Corporation	2	9,991,603	18,984	57,951	89,924
534187K@7	CW	Q6568@-AA-9	NETWORK FINANCE COMPANY	2	9,999,990	(19,000)	(58,000)	(90,000)
560904G*9	R		Synthetic, Federation of Malaysia	1	19,962,748	7,985	45,914	59,888
560904G*9	CW	T1890*-AA-8	BARILLA INIZIATIVE SPA	2	20,000,000	(8,000)	(46,000)	(60,000)
61747YQ@7	R		Synthetic, Morgan Stanley	1	20,051,994	8,021	46,120	60,156
61747YQ@7	CW	Q7794#-AG-8	QPH FINANCE CO PTY LIMITED	2	19,999,992	(8,000)	(46,000)	(60,000)
681919A#3	R		Synthetic, Omnicom Group Inc	2	20,179,242	38,341	117,040	181,613
681919A#3	CW	04052A-BR-6	ARIZONA INDUSTRIAL DEVELOPMENT	1	8,520,451	(3,408)	(19,597)	(25,561)
681919A#3	CW	87124V-AF-6	SYDNEY AIRPORT FINANCE CO PTY	2	11,478,327	(21,809)	(66,574)	(103,305)
783549X*4	R		Synthetic, Ryder System INC	2	9,986,034	18,973	57,919	89,874
783549X*4	CW	Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2	10,000,020	(19,000)	(58,000)	(90,000)
783549X@2	R		Synthetic, Ryder System INC	2	9,890,128	18,791	57,363	89,011
783549X@2	CW	Q6568@-AA-9	NETWORK FINANCE COMPANY	2	9,999,990	(19,000)	(58,000)	(90,000)
824348C#1	R		Synthetic, The Sherwin-Williams Company	2	10,028,571	19,054	58,166	90,257
824348C#1	CW	Q6568@-AA-9	NETWORK FINANCE COMPANY	2	9,999,990	(19,000)	(58,000)	(90,000)
824348C@3	R		Synthetic, The Sherwin-Williams Company	2	10,081,896	19,156	58,475	90,737
824348C@3	CW	Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2	9,999,990	(19,000)	(58,000)	(90,000)
91863@AD5	R		Synthetic, 10 Year Floating Rate Bond	1	300,697,176	120,279	691,604	902,092
91863@AD5	CW	74352*-AA-7	AMZN PROJECT BONDURANT IA CTL	1	32,990,544	(13,196)	(75,878)	(98,972)
91863@AD5	CW	G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC	1	36,133,311	(14,453)	(83,107)	(108,400)
91863@AD5	CW	46674@-AA-4	JLL SECURITIES CREDIT LEASE BA	1	58,983,252	(23,593)	(135,661)	(176,950)
91863@AD5	CW	04052A-BP-0	ARIZONA INDUSTRIAL DEVELOPMENT	1	22,739,495	(9,096)	(52,301)	(68,218)
91863@AD5	CW	04052A-BV-7	ARIZONA INDUSTRIAL DEVELOPMENT	1	19,252,772	(7,701)	(44,281)	(57,758)
91863@AD5	CW	91863@-AB-9	VHG CAPITAL LP	1	29,000,000	(11,600)	(66,700)	(87,000)
91863@AD5	CW	04052A-BN-5	ARIZONA INDUSTRIAL DEVELOPMENT	1	13,502,561	(5,401)	(31,056)	(40,508)
91863@AD5	CW	19123#-AB-4	COCA-COLA SOUTHWEST BEVERAGE L	1	18,000,000	(7,200)	(41,400)	(54,000)
91863@AD5	CW	91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL	1	39,999,090	(16,000)	(91,998)	(119,997)
91863@AD5	CW	92783#-AB-2	VIRGINIA INTERNATIONAL GATEWAY	1	30,096,150	(12,038)	(69,221)	(90,288)
92343VA#1	R		Synthetic, Verizon Communications Inc 5yr	2	10,020,925	19,040	58,121	90,188
92343VA#1	CW	42241@-AM-1	HEARST COMMUNICATIONS INC	1	2,519,327	(1,008)	(5,794)	(7,558)
92343VA#1	CW	T1890*-AA-8	BARILLA INIZIATIVE SPA	2	951,125	(1,807)	(5,517)	(8,560)

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
92343VA#1	CW	Q7794#-AG-8	QPH FINANCE CO PTY LIMITED	2	1,929,559	(3,666)	(11,191)	(17,366)
92343VA#1	CW	P4400@-AA-7	GM HOLDINGS S.A.	2	4,599,986	(8,740)	(26,680)	(41,400)
92343VB*4	R		Synthetic, Verizon Communications Inc 10yr	2	9,867,332	18,748	57,231	88,806
92343VB*4	CW	Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD	2	9,600,000	(18,240)	(55,680)	(86,400)
92343VB*4	CW	P4400@-AA-7	GM HOLDINGS S.A.	2	400,010	(760)	(2,320)	(3,600)
0199999. Subtotal Default Component - Other Than Mortgage					2,824,439,269	19,963	49,142	82,476
0599999 - Total					2,824,439,269	19,963	49,142	82,476

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
R46331	921	MO	2022	45,000	11,250		Eligibility Dispute
A41102	911	CO	2021	100,000	20,000		Eligibility Dispute
R48597	911	CA	2022	356,000	231,400		Eligibility Dispute
0399999. Death Claims - Group				501,000	262,650		XXX
0599999. Death Claims - Disposed Of				501,000	262,650		XXX
N99998-19	921	IL	2015	91,000	91,000		Accidental Death Dispute
R90200	911	IL	2019	47,000			Accidental Death Dispute
0899999. Additional Accidental Death Benefits-Group				138,000	91,000		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				138,000	91,000		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				639,000	353,650		XXX
A78975	921	NE	2023	25,000	1,021	14,979	Eligibility Dispute
R57635	911	ID	2021	246,000		246,000	Beneficiary Dispute
A11593	911	FL	2021	280,000		280,000	Eligibility Dispute
2999999. Death Claims - Group				551,000	1,021	540,979	XXX
3199999. Death Claims - Resisted				551,000	1,021	540,979	XXX
A59567	911	CA	2023	196,000		196,000	Accidental Death Dispute
3499999. Additional Accidental Death Benefits-Group				196,000		196,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				196,000		196,000	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				747,000	1,021	736,979	XXX
5399999 - Totals				1,386,000	354,671	736,979	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1. Premiums written	2,477,195,095	XXX		XXX	7,084	XXX		XXX	162,689,094	XXX	1,089,828,946	XXX		XXX
2. Premiums earned	2,424,954,945	XXX		XXX	7,084	XXX		XXX	162,699,755	XXX	1,089,913,453	XXX		XXX
3. Incurred claims	1,439,922,590	59.4			1,093,791	15,440.6			94,766,785	58.2	756,667,877	69.4		
4. Cost containment expenses	16,546,292	0.7									9,344,678	0.9		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	1,456,468,882	60.1			1,093,791	15,440.6			94,766,785	58.2	766,012,556	70.3		
6. Increase in contract reserves	(17,818,970)	(0.7)			281,401	3,972.4								
7. Commissions (a)	309,042,009	12.7			7,031	99.3	(299)		21,728,767	13.4	128,749,112	11.8		
8. Other general insurance expenses	402,719,403	16.6			204,077	2,880.9			19,512,838	12.0	144,769,266	13.3		
9. Taxes, licenses and fees	61,886,954	2.6			1,413	19.9	299		3,709,060	2.3	26,888,746	2.5		
10. Total other expenses incurred	773,648,367	31.9			212,521	3,000.1			44,950,666	27.6	300,407,124	27.6		
11. Aggregate write-ins for deductions	2,564,402	0.1							4,221	0.0	514,048	0.0		
12. Gain from underwriting before dividends or refunds	210,092,264	8.7			(1,580,629)	(22,313.1)			22,978,083	14.1	22,979,726	2.1		
13. Dividends or refunds														
14. Gain from underwriting after dividends or refunds	210,092,264	8.7			(1,580,629)	(22,313.1)			22,978,083	14.1	22,979,726	2.1		
DETAILS OF WRITE-INS														
1101. Service fee income	2,085,932	0.1							4,221	0.0	37,878	0.0		
1102. Regulatory fines and penalties	478,470	0.0									476,170	0.0		
1103.														
1198. Summary of remaining write-ins for Line 11 from overflow page														
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	2,564,402	0.1							4,221	0.0	514,048	0.0		

	Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1. Premiums written		XXX		XXX		XXX	1,151,500,901	XXX		XXX	73,169,071	XXX
2. Premiums earned		XXX		XXX		XXX	1,099,163,900	XXX		XXX	73,170,753	XXX
3. Incurred claims							557,429,714	50.7			29,964,423	41.0
4. Cost containment expenses							7,176,583	0.7	3,608		21,422	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)							564,606,296	51.4	3,608		29,985,845	41.0
6. Increase in contract reserves							(18,100,371)	(1.6)				
7. Commissions (a)							144,530,221	13.1			14,027,176	19.2
8. Other general insurance expenses							228,360,213	20.8			9,873,009	13.5
9. Taxes, licenses and fees							30,883,630	2.8	(5,698)		409,505	0.6
10. Total other expenses incurred							403,774,064	36.7	(5,698)		24,309,691	33.2
11. Aggregate write-ins for deductions							2,040,480	0.2			5,653	0.0
12. Gain from underwriting before dividends or refunds							146,843,430	13.4	2,090		18,869,564	25.8
13. Dividends or refunds												
14. Gain from underwriting after dividends or refunds							146,843,430	13.4	2,090		18,869,564	25.8
DETAILS OF WRITE-INS												
1101. Service fee income							2,040,480	0.2			3,353	0.0
1102. Regulatory fines and penalties											2,300	0.0
1103.												
1198. Summary of remaining write-ins for Line 11 from overflow page												
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)							2,040,480	0.2			5,653	0.0

(a) Includes $ .... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	53,372,803				93,835	544,858					52,682,815		51,294
2. Advance premiums	90,963,254				7,382,339	47,885,385					29,084,323		6,611,208
3. Reserve for rate credits													
4. Total premium reserves, current year	144,336,057				7,476,173	48,430,243					81,767,138		6,662,502
5. Total premium reserves, prior year	82,318,439				6,609,146	44,151,600					27,014,624		4,543,069
6. Increase in total premium reserves	62,017,618				867,027	4,278,644					54,752,513		2,119,434
B. Contract Reserves:													
1. Additional reserves (a)	455,997,788										455,997,788		
2. Reserve for future contingent benefits	24,058,702		24,058,702										
3. Total contract reserves, current year	480,056,490		24,058,702								455,997,788		
4. Total contract reserves, prior year.	497,875,460		23,777,301								474,098,159		
5. Increase in contract reserves	(17,818,970)		281,401								(18,100,371)		
C. Claim Reserves and Liabilities:													
1. Total current year	2,275,939,461		855,545		4,130,332	48,036,983					2,217,520,974		5,395,627
2. Total prior year	2,191,704,419		843,906		3,637,967	51,110,322					2,133,422,202		2,690,021
3. Increase	84,235,043		11,639		492,365	(3,073,339)					84,098,772		2,705,606

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	373,123,123		54,725		4,192,811	39,217,219					326,479,782		3,178,586
1.2 On claims incurred during current year	982,564,424		1,027,427		90,081,609	720,523,997					146,851,160		24,080,231
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	1,784,002,566		805,478			815,786					1,782,315,819		65,483
2.2 On claims incurred during current year	491,936,896		50,067		4,130,332	47,221,197					435,205,155		5,330,144
3. Test:													
3.1 Lines 1.1 and 2.1	2,157,125,689		860,203		4,192,811	40,033,005					2,108,795,601		3,244,069
3.2 Claim reserves and liabilities, December 31, prior year	2,191,704,419		843,906		3,637,967	51,110,322					2,133,422,202		2,690,021
3.3 Line 3.1 minus Line 3.2	(34,578,729)		16,297		554,845	(11,077,317)					(24,626,601)		554,048

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	685		685										
2. Premiums earned	685		685										
3. Incurred claims	43,111		43,111										
4. Commissions	7,031		7,031										
B. Reinsurance Ceded:													
1. Premiums written	156,014,178			20,856,780							130,077,716	5,079,681	
2. Premiums earned	135,971,594			21,010,552							109,874,636	5,086,406	
3. Incurred claims	116,661,441			14,355,063							83,786,993	18,519,384	
4. Commissions	39,408,626			(1,023,370)							40,431,997		

(a) Includes $ .... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims		1,050,680	14,355,063	94,766,785	756,667,877					641,216,707	18,519,384	29,964,423	1,556,540,920
2. Beginning claim reserves and liabilities		50,000	1,836,244	3,637,967	51,110,322					2,571,682,619	40,428,576	2,690,021	2,671,435,750
3. Ending claim reserves and liabilities		50,000	(1,704,456)	4,130,332	48,036,983					2,682,024,216	44,718,652	5,395,627	2,782,651,354
4. Claims paid		1,050,680	17,895,763	94,274,420	759,741,216					530,875,110	14,229,309	27,258,816	1,445,325,316
B. Assumed Reinsurance:													
1. Incurred claims		43,111											43,111
2. Beginning claim reserves and liabilities		793,906											793,906
3. Ending claim reserves and liabilities		805,545											805,545
4. Claims paid		31,472											31,472
C. Ceded Reinsurance:													
1. Incurred claims			14,355,063							83,786,993	18,519,384		116,661,441
2. Beginning claim reserves and liabilities			1,836,244							447,777,947	40,428,576		490,042,767
3. Ending claim reserves and liabilities			(1,704,456)							475,242,497	44,718,652		518,256,693
4. Claims paid			17,895,763							56,322,443	14,229,309		88,447,515
D. Net:													
1. Incurred claims		1,093,791		94,766,785	756,667,877					557,429,714		29,964,423	1,439,922,590
2. Beginning claim reserves and liabilities		843,906		3,637,967	51,110,322					2,123,904,673		2,690,021	2,182,186,889
3. Ending claim reserves and liabilities		855,545		4,130,332	48,036,983					2,206,781,719		5,395,627	2,265,200,206
4. Claims paid		1,082,153		94,274,420	759,741,216					474,552,667		27,258,816	1,356,909,273
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses		1,093,791		94,766,785	766,012,556					564,606,296	3,608	29,985,845	1,456,468,882
2. Beginning reserves and liabilities		843,906		3,657,422	51,281,786					2,127,552,100		2,705,394	2,186,040,608
3. Ending reserves and liabilities		855,545		4,156,197	48,211,933					2,210,486,698		5,428,525	2,269,138,899
4. Paid claims and cost containment expenses		1,082,153		94,268,011	769,082,408					481,671,698	3,608	27,262,713	1,373,370,592

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
71161	34-1022982	07/01/2009	Principal National Life Insurance Company	IA	CO/I	AXXX	17,414,719,332	4,314,801,770	140,884,591	12,135,080		
71161	34-1022982	07/01/2009	Principal National Life Insurance Company	IA	CO/I	XXXL	272,104,928,590	1,458,590,896	84,365,447	34,222,224		
71161	34-1022982	07/01/2009	Principal National Life Insurance Company	IA	CO/I	OL	1,125,879,531	25,919,129	296,642	67,553		
71161	34-1022982	01/01/2015	Principal National Life Insurance Company	IA	CO/I	AXXX	11,932,477,295	1,445,028,018	152,319,402	4,374,413		
71161	34-1022982	01/01/2015	Principal National Life Insurance Company	IA	CO/I	XXXL	69,283,115,754	2,599,198,073	232,598,093	23,933,216		
71161	34-1022982	01/01/2015	Principal National Life Insurance Company	IA	CO/I	OL	15,703,680,429	349,712,711	333,903,873	1,493,841		
0299999. General Account - U.S. Affiliates - Other							387,564,800,931	10,193,250,597	944,368,048	76,226,327		
0399999. Total General Account - U.S. Affiliates							387,564,800,931	10,193,250,597	944,368,048	76,226,327		
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							387,564,800,931	10,193,250,597	944,368,048	76,226,327		
71228	06-1326202	02/01/1999	Empire Fidelity Investments Life Insurance Company	NY	CO/G	FA		17,934,257				
93696	23-2164784	02/01/1999	Fidelity Investments Life Insurance Company	UT	CO/G	FA		286,356,693				
87017	62-1003368	07/01/1998	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	10,523,211	59,746	(137,294)	631		
93572	43-1235868	01/01/1974	RGA Reinsurance Company	MO	YRT/I	OL			4,305			
0899999. General Account - U.S. Non-Affiliates							10,523,211	304,350,696	(132,989)	631		
00000	AA-1780106	11/25/2002	SCOR Global Life Reinsurance Ireland plc	IRL	YRT/I	OL	435,626,582	2,676,742	1,062,448	76,138		
0999999. General Account - Non-U.S. Non-Affiliates							435,626,582	2,676,742	1,062,448	76,138		
1099999. Total General Account - Non-Affiliates							446,149,793	307,027,438	929,459	76,769		
1199999. Total General Account							388,010,950,724	10,500,278,035	945,297,507	76,303,096		
71161	34-1022982	07/01/2009	Principal National Life Insurance Company	IA	MCO/I	OL			10,193,436		152,428,443	
71161	34-1022982	01/01/2015	Principal National Life Insurance Company	IA	MCO/I	OL			289,034,234		941,969,695	
1399999. Separate Accounts - U.S. Affiliates - Other									299,227,670		1,094,398,138	
1499999. Total Separate Accounts - U.S. Affiliates									299,227,670		1,094,398,138	
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates									299,227,670		1,094,398,138	
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts									299,227,670		1,094,398,138	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							387,575,324,142	10,497,601,293	1,243,462,729	76,226,958	1,094,398,138	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							435,626,582	2,676,742	1,062,448	76,138		
9999999 - Totals							388,010,950,724	10,500,278,035	1,244,525,177	76,303,096	1,094,398,138	

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
00000	AA-9995000	01/01/1963	American Accident Reinsurance Group I	NY	OTH/G	OH	245		13,037	630,455		
00000	AA-9995001	12/01/1983	American Accident Reinsurance Group II	NY	OTH/G	OH	440		12,235	149,817		
0899999. U.S. Non-Affiliates							685		25,272	780,273		
1099999. Total - Non-Affiliates							685		25,272	780,273		
1199999. Total U.S. (Sum of 0399999 and 0899999)							685		25,272	780,273		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							685		25,272	780,273		

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
12865	20-5954534	01/01/2022	Principal Reinsurance Company of Vermont	VT		15,401,157
00000	26-3884549	12/31/2008	Principal Reinsurance Company Delaware	DE		12,712,421
00000	81-3449728	12/31/2016	Principal Reinsurance Company of Delaware II	DE		18,619,403
13077	26-1459946	08/01/2022	Principal Reinsurance Company of Vermont II	VT		23,744,877
0199999. Life and Annuity - U.S. Affiliates - Captive						70,477,858
0399999. Total Life and Annuity - U.S. Affiliates						70,477,858
00000	AA-3191550	10/01/2023	Principal Financial Services (Bermuda) Ltd	BMU		11,591,937
0499999. Life and Annuity - Non-U.S. Affiliates - Captive						11,591,937
0699999. Total Life and Annuity - Non-U.S. Affiliates						11,591,937
0799999. Total Life and Annuity - Affiliates						82,069,795
90611	41-1366075	01/01/1986	Allianz Life Insurance Company of North America	MN		469
74900	63-0483783	09/21/2013	Partner Re Life Reinsurance Company of America	AR	745,654	3,137,714
80659	82-4533188	09/01/2007	The Canada Life Assurance Company	MI	84,069	4,276,982
62308	06-0303370	07/01/1971	Connecticut General Life Insurance Company	CT	12,501	865
86258	13-2572994	05/01/1974	General RE Life Corp	CT	1,358,097	6,477,233
97071	13-3126819	02/01/2005	SCOR Global Life USA Reinsurance Company	DE	756,379	3,133,600
88340	59-2859797	11/21/2006	Hannover Life Reassurance Company of America	FL	161,094	1,587,304
87017	62-1003368	05/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	521,317	3,867,361
65676	35-0472300	01/01/1974	Lincoln National Life Insurance Company	IN	202,619	337,724
66346	58-0828824	03/01/2005	Munich American Reassurance Company	GA	2,029,937	10,143,607
88099	75-1608507	03/01/2005	Optimum Re Insurance Company	TX	1,028,006	2,306,755
93572	43-1235868	07/01/1993	RGA Reinsurance Company	MO	35,319,468	22,274,894
64688	75-6020048	06/01/2002	SCOR Global Life Americas Reinsurance Company	DE		283
88340	59-2859797	10/01/1995	Hannover Life Reassurance Company of America	FL	2,078,928	752,583
82627	06-0839705	11/24/1989	Swiss Re Life and Health America, Inc.	MO	10,316,686	22,877,410
87572	23-2038295	08/01/2004	Scottish Re (U.S.), Inc.	DE	720,445	
87017	62-1003368	01/01/1974	SCOR Global Life Reinsurance Company of Delaware	DE	492,699	200,329
64688	75-6020048	05/01/2006	SCOR Global Life Americas Reinsurance Company	DE	667,081	2,657,135
93572	43-1235868	01/01/2011	RGA Reinsurance Company	MO		121,388
0899999. Life and Annuity - U.S. Non-Affiliates					56,494,980	84,153,636
00000	AA-1780106	11/25/2002	SCOR Global Life Reinsurance Ireland plc	IRL		692,539
00000	AA-5420050	08/17/2019	Korean Re Life Insurance Company	KOR	2,443	391,185
00000	AA-1461000	10/28/2019	Swiss Life, Ltd.	CHE	2,443	22,839
0999999. Life and Annuity - Non-U.S. Non-Affiliates					4,886	1,106,563
1099999. Total Life and Annuity - Non-Affiliates					56,499,866	85,260,199
1199999. Total Life and Annuity					56,499,866	167,329,993
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
82627	06-0839705	01/01/1989	Swiss Re Life and Health America, Inc.	MO	698,393	405,799
66346	58-0828824	01/01/2001	Munich American Reassurance Company	GA	9,406,009	29,756,061
70319	36-1933760	12/01/1982	Washington National Insurance Company	IN		7,476
69515	34-0977231	01/01/1997	MedAmerica Insurance Company	PA		3,026,840
93572	43-1235868	08/07/1999	RGA Reinsurance Company	MO	46,144	13,022
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	60,028	21,007
69515	34-0977231	01/01/1997	Med America Insurance Company	PA		1,247,072
86258	13-2572994	07/01/2000	General RE Life Corporation	CT		(1,704,456)
93572	43-1235868	01/01/1997	RGA Reinsurance Company	MO	17,453	2,888
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	239,116	359,133
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO	272,113	1,752,887
1999999. Accident and Health - U.S. Non-Affiliates					10,739,255	34,887,728
2199999. Total Accident and Health - Non-Affiliates					10,739,255	34,887,728
2299999. Total Accident and Health					10,739,255	34,887,728
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					67,234,235	189,519,222
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					4,886	12,698,500
9999999 Totals - Life, Annuity and Accident and Health					67,239,121	202,217,722

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
12865	20-5954534	01/01/2022	Principal Reinsurance Company of Vermont	VT	COFW/I	AXXX	22,050,786,195	10,340,535,121	9,905,228,882	119,421,566				10,223,663,510
12865	20-5954534	01/01/2022	Principal Reinsurance Company of Vermont	VT	COFW/I	OL	1,027,838,372	65,743,331	51,701,112	4,900,174				65,000,282
00000	26-3884549	12/31/2008	Principal Reinsurance Company of Delaware	DE	COFW/I	XXXL	46,040,344,008	1,905,829,167	1,904,044,994	53,579,392	1,194,107,591	1,183,214,564		711,721,576
00000	81-3449728	12/31/2016	Principal Reinsurance Company of Delaware II	DE	COFW/I	XXXL	129,490,052,779	3,056,738,160	2,700,558,157	218,032,199	2,442,028,116	2,115,996,278		614,710,044
13077	26-1459946	08/01/2022	Principal Reinsurance Company of Vermont II	VT	COFW/I	OL	8,769,354,205	3,105,373,372	3,253,562,154	164,743,523	416,989,952	447,200,135		2,417,011,341
0199999. General Account - Authorized U.S. Affiliates - Captive							207,378,375,559	18,474,219,151	17,815,095,299	560,676,854	4,053,125,659	3,746,410,977		14,032,106,753
71161	34-1022982	12/31/2006	Principal National Life Insurance Company	IA	YRT/I	OL	1,443,946	17,608	18,209	8,564				
0299999. General Account - Authorized U.S. Affiliates - Other							1,443,946	17,608	18,209	8,564				
0399999. Total General Account - Authorized U.S. Affiliates							207,379,819,505	18,474,236,759	17,815,113,508	560,685,418	4,053,125,659	3,746,410,977		14,032,106,753
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							207,379,819,505	18,474,236,759	17,815,113,508	560,685,418	4,053,125,659	3,746,410,977		14,032,106,753
90611	41-1366075	01/01/1986	Allianz Life Insurance Company of North America	MN	YRT/I	OL	672,518	71,927	75,879	30,187				
74900	63-0483783	09/21/2013	Partner Re Life Reinsurance Company of America	AR	YRT/I	OL	14,999,361,205	26,720,210	24,968,509	12,495,570				
80659	82-4533188	09/01/2007	The Canada Life Assurance Company	MI	YRT/I	OL	20,754,066,735	44,281,578	43,240,452	23,827,890				
62308	06-0303370	07/01/1971	Connecticut General Life Insurance Company	CT	YRT/I	OL	1,081,155	118,335	134,206	44,573				
86258	13-2572994	05/01/1974	General RE Life Corp	CT	YRT/I	OL	7,656,641,242	47,593,840	46,287,298	48,820,712				
97071	13-3126819	02/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	15,651,934,488	39,542,270	37,051,121	25,762,151				
88340	59-2859797	11/21/2006	Hannover Life Reassurance Company of America	FL	YRT/I	OL	3,811,675,734	16,108,398	16,542,231	11,296,008				
87017	62-1003368	05/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	10,159,185,339	65,129,470	58,753,995	36,787,175				
65676	35-0472300	01/01/1974	Lincoln National Life Insurance Company	IN	YRT/I	OL	419,359,462	5,923,488	5,637,324	4,162,665				
66346	58-0828824	03/01/2005	Munich American Reassurance Company	GA	YRT/I	OL	32,840,659,073	77,771,862	71,495,164	52,697,821				
88099	75-1608507	03/01/2005	Optimum Re Insurance Company	TX	YRT/I	OL	11,541,072,404	26,131,861	25,800,686	13,711,497				
93572	43-1235868	07/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	16,572,330,313	229,784,107	223,389,839	142,943,392				
64688	75-6020048	06/01/2002	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	4,709,036	196,501	168,800	336,540				
88340	59-2859797	10/01/1995	Hannover Life Reassurance Company of America	FL	YRT/I	OL	373,089,916	8,792,630	9,016,768	8,492,137				
82627	06-0839705	11/24/1989	Swiss Re Life and Health America, Inc.	MO	YRT/I	OL	62,132,896,322	246,043,007	234,279,364	162,878,463				
87572	23-2038295	08/01/2004	Scottish Re (U.S.), Inc.	DE	YRT/I	OL			1,578,941	391,354				
87017	62-1003368	01/01/1974	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	960,196,523	8,726,145	8,178,407	7,680,678				
87017	62-1003368	01/01/1974	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL	13,353,202	217,088	215,142	261,185				
87017	62-1003368	07/01/1998	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	XXXL	89,257,879	627,646	2,084,869	(624,160)				
64688	75-6020048	05/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	2,662,683,239	41,817,826	38,317,401	31,081,858				
93572	43-1235868	09/01/2002	RGA Reinsurance Company	MO	OTH/G	OL	139,268,500	3,009,111	2,923,134	433,658				
0899999. General Account - Authorized U.S. Non-Affiliates							200,783,494,285	888,607,300	850,139,530	583,511,354				
00000	AA-1126033	03/01/2020	Lloyd's Underwriter Syndicate No. 33 HIS	GBR	CAT/G	OL				15,000				
00000	AA-1120075	03/01/2018	Lloyd's Underwriter Syndicate No. 4020 ARK	GBR	CAT/G	OL				12,000				
00000	AA-1120181	03/01/2018	Lloyd's Underwriter Syndicate No. 5886 Blenheim	GBR	CAT/G	OL				3,750				
00000	AA-1126004	03/01/2018	Lloyd's Underwriter Syndicate No. 4444 Canopius	GBR	CAT/G	OL				22,500				
00000	AA-1120064	03/01/2018	Lloyd's Underwriter Syndicate No. 1919 CV Star	GBR	CAT/G	OL				15,000				
00000	AA-1120116	03/01/2018	Lloyd's Underwriter Syndicate No. 3902 NOA	GBR	CAT/G	OL				22,500				
00000	AA-1126566	03/01/2018	Lloyd's Underwriter Syndicate No. 566 QBE	GBR	CAT/G	OL				22,500				
00000	AA-1120055	03/01/2022	Lloyd's Underwriter Syndicate No. 3623 AFB	GBR	CAT/G	OL				36,750				
0999999. General Account - Authorized Non-U.S. Non-Affiliates										150,000				
1099999. Total General Account - Authorized Non-Affiliates							200,783,494,285	888,607,300	850,139,530	583,661,354				
1199999. Total General Account Authorized							408,163,313,790	19,362,844,059	18,665,253,038	1,144,346,772	4,053,125,659	3,746,410,977		14,032,106,753
1499999. Total General Account - Unauthorized U.S. Affiliates														
00000	AA-3191550	10/01/2023	Principal Financial Services (Bermuda) Ltd	BMU	COFW/I	OL	103,892,755,516	118,972,833		165,034,730				77,833,594
00000	AA-3191550	10/01/2023	Principal Financial Services (Bermuda) Ltd	BMU	COFW/G	OA		3,912,217,280		3,957,854,749				3,912,217,280
1599999. General Account - Unauthorized Non-U.S. Affiliates - Captive							103,892,755,516	4,031,190,113		4,122,889,479				3,990,050,874
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							103,892,755,516	4,031,190,113		4,122,889,479				3,990,050,874
1899999. Total General Account - Unauthorized Affiliates							103,892,755,516	4,031,190,113		4,122,889,479				3,990,050,874
00000	AA-1780106	11/25/2002	SCOR Global Life Reinsurance Ireland plc	IRL	CO/I	XXXL	2,202,832,897	26,725,125	41,822,577	5,444,337				
00000	AA-1780106	11/25/2002	SCOR Global Life Reinsurance Ireland plc	IRL	YRT/I	OL	638,571,883	4,847,226	4,396,890	4,541,526				
00000	AA-5420050	08/17/2019	Korean Re Life Insurance Company	KOR	YRT/I	OL	2,648,546,888	906,244	407,016	687,696				
00000	AA-1461000	10/28/2019	Swiss Life, Ltd.	CHE	YRT/I	OL	134,445,499	125,216	82,526	122,582				
00000	AA-3770533	01/01/2022	Talcott Life & Annuity Re, Ltd.	CYM	COFW/I	FA		10,494,579,805	12,440,866,590	14,292,138				10,494,579,805

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
00000	AA-3770533	01/01/2022	Talcott Life & Annuity Re, Ltd.	CYM	COFW/I	IA		237,684,593	306,590,379	16,357,880				237,684,593
00000	AA-3770533	01/01/2022	Talcott Life & Annuity Re, Ltd.	CYM	COFW/I	OA		425,918,193	456,818,615					425,918,193
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							5,624,397,167	11,190,786,401	13,250,984,593	41,446,159				11,158,182,590
2199999. Total General Account - Unauthorized Non-Affiliates							5,624,397,167	11,190,786,401	13,250,984,593	41,446,159				11,158,182,590
2299999. Total General Account Unauthorized							109,517,152,683	15,221,976,515	13,250,984,593	4,164,335,638				15,148,233,464
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							517,680,466,473	34,584,820,574	31,916,237,631	5,308,682,410	4,053,125,659	3,746,410,977		29,180,340,217
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							408,163,313,790	19,362,844,059	18,665,253,038	1,144,196,772	4,053,125,659	3,746,410,977		14,032,106,753
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							109,517,152,683	15,221,976,515	13,250,984,593	4,164,485,638				15,148,233,464
9999999 - Totals							517,680,466,473	34,584,820,574	31,916,237,631	5,308,682,410	4,053,125,659	3,746,410,977		29,180,340,217

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	11 Current Year	12 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													
70319	36-1933760	12/01/1982	Washington National Insurance Company	IN	QA/I	OM	3,909	1,258	9,693				
69515	34-0977231	01/01/1997	MedAmerica Insurance Company	PA	QA/I	LTC	3,081,322	550,486	107,746,271				
82627	06-0839705	01/01/1989	Swiss Re Life and Health America, Inc.	MO	OTH/I	STDI	34,265	26,076	17,029,419				
82627	06-0839705	01/01/1989	Swiss Re Life and Health America, Inc.	MO	OTH/I	LTDI	478,880	285,466	14,536,513				
82627	06-0839705	01/01/1989	Swiss Re Life and Health America, Inc.	MO	OTH/I	OH	10,876	4,884					
66346	58-0828824	01/01/2001	Munich American Reassurance Company	GA	OTH/I	STDI	8,782,764	1,876,486	15,875,738				
66346	58-0828824	01/01/2001	Munich American Reassurance Company	GA	OTH/I	LTDI	113,558,159	17,208,628	453,558,193				
66346	58-0828824	01/01/2001	Munich American Reassurance Company	GA	OTH/I	OH	1,848,545	801,540	2,839,859				
93572	43-1235868	08/01/1999	RGA Reinsurance Company	MO	OTH/G	LTDI			944,011				
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	OTH/G	LTDI			1,495,852				
86258	13-2572994	07/01/2000	General RE Life Corporation	CT	OTH/G	MS	20,856,780	1,126,533	1,578,700				
69515	34-0977231	01/01/1997	MedAmerica Insurance Company	PA	QA/G	LTC	2,010,106	75,058	70,054,947				
93572	43-1235868	01/01/1997	RGA Reinsurance Company	MO	OTH/G	LTDI			521,364				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	OTH/G	LTDI	5,360,317		18,238,681				
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO	OTH/G	LTDI			10,598,624				
0899999. General Account - Authorized U.S. Non-Affiliates							156,025,923	21,956,415	715,027,865				
1099999. Total General Account - Authorized Non-Affiliates							156,025,923	21,956,415	715,027,865				
1199999. Total General Account Authorized							156,025,923	21,956,415	715,027,865				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
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							156,025,923	21,956,415	715,027,865				
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi-ciliary Juris-diction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	11 Current Year	12 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
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)							156,025,923	21,956,415	715,027,865				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							156,025,923	21,956,415	715,027,865				

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					
00000	AA-3191550	10/01/2023	Principal Financial Services (Bermuda) Ltd	118,972,833	11,591,937		130,564,770				77,833,594	52,731,177		130,564,770
00000	AA-3191550	10/01/2023	Principal Financial Services (Bermuda) Ltd	3,912,217,280			3,912,217,280				3,912,217,280			3,912,217,280
0499999. General Account - Life and Annuity Non-U.S. Affiliates - Captive				4,031,190,113	11,591,937		4,042,782,050		XXX		3,990,050,874	52,731,177		4,042,782,050
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				4,031,190,113	11,591,937		4,042,782,050		XXX		3,990,050,874	52,731,177		4,042,782,050
0799999. Total General Account - Life and Annuity Affiliates				4,031,190,113	11,591,937		4,042,782,050		XXX		3,990,050,874	52,731,177		4,042,782,050
00000	AA-1780106	11/25/2002	SCOR Global Life Reinsurance Ireland plc	31,572,351	692,539		32,264,890	35,000,000	0001					32,264,890
00000	AA-5420050	08/17/2019	Korean Re Life Insurance Company	906,244	393,628		1,299,872	2,000,000	0002					1,299,872
00000	AA-1461000	10/28/2019	Swiss Life, Ltd.	125,216	25,282		150,498	250,000	0003					150,498
00000	AA-3770533	01/01/2022	Talcott Life & Annuity Re, Ltd.	11,158,182,590			11,158,182,590				11,158,182,590			11,158,182,590
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				11,190,786,401	1,111,449		11,191,897,850	37,250,000	XXX		11,158,182,590			11,191,897,850
1099999. Total General Account - Life and Annuity Non-Affiliates				11,190,786,401	1,111,449		11,191,897,850	37,250,000	XXX		11,158,182,590			11,191,897,850
1199999. Total General Account Life and Annuity				15,221,976,515	12,703,386		15,234,679,901	37,250,000	XXX		15,148,233,464	52,731,177		15,234,679,901
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				15,221,976,515	12,703,386		15,234,679,901	37,250,000	XXX		15,148,233,464	52,731,177		15,234,679,901
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)									XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				15,221,976,515	12,703,386		15,234,679,901	37,250,000	XXX		15,148,233,464	52,731,177		15,234,679,901
9999999 - Totals				15,221,976,515	12,703,386		15,234,679,901	37,250,000	XXX		15,148,233,464	52,731,177		15,234,679,901

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	026002545	Landesbank Hessen-Thuringen Girozentrale	35,000,000
0002	1	026013343	Kookman Bank	2,000,000
0003	1	026009179	Credit Suisse	250,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
9999999 - Totals																	XXX					XXX	XXX		

NONE

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

	1 2023	2 2022	3 2021	4 2020	5 2019
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	5,464,708	23,794,138	1,372,665	1,272,865	1,180,388
2. Commissions and reinsurance expense allowances	327,944	(2,206,848)	42,835	41,452	39,153
3. Contract claims	2,090,231	1,868,044	888,166	739,207	707,960
4. Surrender benefits and withdrawals for life contracts	1,605,347	2,239,015			
5. Dividends to policyholders and refunds to members	82,327	126,132			
6. Reserve adjustments on reinsurance ceded					
7. Increase in aggregate reserve for life and accident and health contracts	2,684,905	21,005,916	1,115,364	1,114,067	1,106,033
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	77,984	28,375	1,188	1,292	583
9. Aggregate reserves for life and accident and health contracts	34,722,782	32,636,900	11,630,983	10,515,619	9,401,552
10. Liability for deposit-type contracts	599,023	727,612			
11. Contract claims unpaid	202,218	215,263	208,115	143,472	122,487
12. Amounts recoverable on reinsurance	66,519	47,281	94,170	54,963	40,953
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)	80,731	88,145			
15. Commissions and reinsurance expense allowances due			0	0	20
16. Unauthorized reinsurance offset			514	584	
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	15,148,233	13,204,276			563,674
19. Letters of credit (L)	37,250	53,170	65,490	73,490	80,990
20. Trust agreements (T)					
21. Other (O)	52,731				1,092,000
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)	86,077,985,668		86,077,985,668
2.	Reinsurance (Line 16)	107,761,297	(107,761,297)	
3.	Premiums and considerations (Line 15)	291,745,867	77,984,331	369,730,198
4.	Net credit for ceded reinsurance	XXX	6,383,616,594	6,383,616,594
5.	All other admitted assets (balance)	2,922,827,194		2,922,827,194
6.	Total assets excluding Separate Accounts (Line 26)	89,400,320,026	6,353,839,628	95,754,159,654
7.	Separate Account assets (Line 27)	137,932,293,495		137,932,293,495
8.	Total assets (Line 28)	227,332,613,522	6,353,839,628	233,686,453,149
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	21,079,185,324	34,722,781,661	55,801,966,985
10.	Liability for deposit-type contracts (Line 3)	27,802,651,200	599,023,191	28,401,674,391
11.	Claim reserves (Line 4)	423,622,218	202,217,721	625,839,939
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	2,267,527		2,267,527
13.	Premium & annuity considerations received in advance (Line 8)	118,893,708	1,092,433	119,986,141
14.	Other contract liabilities (Line 9)	178,705,808		178,705,808
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	15,139,168,626	(15,139,168,626)	
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)	19,943,906,550	(14,032,106,753)	5,911,799,797
20.	Total liabilities excluding Separate Accounts (Line 26)	84,688,400,960	6,353,839,628	91,042,240,588
21.	Separate Account liabilities (Line 27)	137,890,825,784		137,890,825,784
22.	Total liabilities (Line 28)	222,579,226,744	6,353,839,628	228,933,066,372
23.	Capital & surplus (Line 38)	4,753,386,777	XXX	4,753,386,777
24.	Total liabilities, capital & surplus (Line 39)	227,332,613,522	6,353,839,628	233,686,453,149
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	34,722,781,661		
26.	Claim reserves	202,217,721		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance	1,092,433		
29.	Liability for deposit-type contracts	599,023,191		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	107,761,297		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	35,632,876,304		
34.	Premiums and considerations	77,984,331		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	15,139,168,626		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	14,032,106,753		
40.	Total ceded reinsurance payable/offsets	29,249,259,709		
41.	Total net credit for ceded reinsurance	6,383,616,594		

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	16,966,870	49,951,790	37,889,376		104,808,036	143,419,948
2. Alaska	AK	L	6,549,228	1,111,514	7,462,333		15,123,076	15,494,179
3. Arizona	AZ	L	17,402,558	11,027,755	55,026,277		83,456,591	136,829,817
4. Arkansas	AR	L	5,547,722	25,357,051	19,154,383		50,059,155	28,386,037
5. California	CA	L	115,335,899	215,394,211	325,890,356	14,335	656,634,800	953,673,631
6. Colorado	CO	L	19,815,193	6,769,791	55,102,050		81,687,034	213,524,683
7. Connecticut	CT	L	12,086,374	795,819	25,822,886	1,427,409	40,132,488	127,180,748
8. Delaware	DE	L	23,419,069	1,873,391	6,960,357		32,252,816	75,675,070
9. District of Columbia	DC	L	1,666,318	5,651,754	7,264,042		14,582,113	143,665,688
10. Florida	FL	L	72,594,909	139,204,718	165,122,545	1,257,448	378,179,621	461,787,228
11. Georgia	GA	L	34,474,353	85,880,166	75,262,536		195,617,055	306,585,388
12. Hawaii	HI	L	3,668,884	340,722	3,766,589		7,776,196	3,056,548
13. Idaho	ID	L	12,794,639	2,846,424	15,800,877		31,441,940	32,315,496
14. Illinois	IL	L	53,885,068	82,614,757	131,006,288	15,340	267,521,453	513,676,884
15. Indiana	IN	L	20,464,361	25,207,068	61,689,957		107,361,385	131,281,103
16. Iowa	IA	L	59,042,611	334,050,101	53,398,706	441,148	446,932,566	5,558,874,349
17. Kansas	KS	L	9,152,435	5,979,807	21,975,977	311,836	37,420,055	176,515,624
18. Kentucky	KY	L	8,411,306	58,688,731	19,537,077		86,637,113	162,819,057
19. Louisiana	LA	L	10,280,213	1,378,652	24,707,354		36,366,220	76,020,421
20. Maine	ME	L	2,403,332	209,757	8,990,957		11,604,045	8,865,099
21. Maryland	MD	L	13,371,559	223,984,609	40,920,454		278,276,622	302,040,651
22. Massachusetts	MA	L	16,774,661	18,714,047	60,412,958		95,901,665	165,279,340
23. Michigan	MI	L	32,048,392	203,119,640	81,631,761	338,020	317,137,813	432,591,395
24. Minnesota	MN	L	73,434,639	69,004,198	57,045,157	88,489	199,572,483	382,737,255
25. Mississippi	MS	L	5,625,467	54,232,164	17,611,157		77,468,788	18,884,547
26. Missouri	MO	L	28,859,399	186,579,892	54,189,546	218,811	269,847,648	274,318,055
27. Montana	MT	L	5,603,356	2,664,746	10,160,352		18,428,454	12,618,761
28. Nebraska	NE	L	19,673,510	26,408,403	44,607,603		90,689,516	107,995,620
29. Nevada	NV	L	8,815,801	2,166,655	33,230,740		44,213,197	55,617,085
30. New Hampshire	NH	L	3,286,627	7,408,957	10,149,933		20,845,516	36,620,777
31. New Jersey	NJ	L	26,140,034	136,262,947	57,789,275		220,192,256	394,387,579
32. New Mexico	NM	L	4,615,821	1,989,579	10,780,527		17,385,926	56,105,175
33. New York	NY	L	220,375,120	332,302,015	90,890,493	787,223	644,354,851	1,067,839,025
34. North Carolina	NC	L	42,500,062	31,907,537	109,238,533		183,646,131	268,698,220
35. North Dakota	ND	L	3,110,039	6,108,984	6,976,562		16,195,586	78,047,965
36. Ohio	OH	L	37,889,564	198,123,093	111,766,598	95,588	347,874,843	412,644,374
37. Oklahoma	OK	L	9,214,725	1,233,920	19,186,885		29,635,530	86,641,379
38. Oregon	OR	L	10,761,993	6,020,326	46,241,178	312,573	63,336,070	140,840,447
39. Pennsylvania	PA	L	37,804,129	269,753,554	80,417,944	60,079	388,035,706	425,921,517
40. Rhode Island	RI	L	1,475,351	183,103	4,362,136		6,020,589	36,569,014
41. South Carolina	SC	L	14,407,455	55,079,391	43,706,563		113,193,409	61,894,869
42. South Dakota	SD	L	10,188,704	5,860,708	15,415,526		31,464,937	73,526,360
43. Tennessee	TN	L	20,335,378	10,023,185	50,821,618		81,180,181	564,516,981
44. Texas	TX	L	75,326,187	366,836,606	221,977,225	3,606,349	667,746,368	516,699,820
45. Utah	UT	L	9,980,451	1,355,975	22,482,342	7,415	33,826,183	661,778,624
46. Vermont	VT	L	937,154	488,938	3,511,547		4,937,640	17,909,265
47. Virginia	VA	L	20,754,560	35,125,043	59,566,280	125,511	115,571,394	350,474,651
48. Washington	WA	L	16,347,085	118,458,513	64,264,053		199,069,650	260,615,220
49. West Virginia	WV	L	3,833,360	2,723,814	12,085,416		18,642,591	28,917,644
50. Wisconsin	WI	L	25,217,492	86,599,475	41,418,523	479,351	153,714,841	239,326,599
51. Wyoming	WY	L	1,300,351	963,595	3,535,190		5,799,136	11,488,825
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	L	32,279		61,226		93,505	12,671,289
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	142,651	10,718	119,679		273,048	6,681,216
58. Aggregate Other Alien	OT	XXX	1,205,330	3,867	189,704		1,398,902	
59. Subtotal		XXX	1,307,350,029	3,516,032,173	2,608,595,610	9,586,925	7,441,564,736	16,832,546,542
90. Reporting entity contributions for employee benefits plans		XXX	9,080,034		15,559,210		24,639,244	38,042,634
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	84,084,023				84,084,023	
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	10,377,094	1,255	9,421,918		19,800,267	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	1,410,891,180	3,516,033,428	2,633,576,737	9,586,925	7,570,088,269	16,870,589,176
96. Plus reinsurance assumed		XXX	1,242,762,797		(1,953)		1,242,760,845	
97 Totals (All Business)		XXX	2,653,653,977	3,516,033,428	2,633,574,785	9,586,925	8,812,849,114	16,870,589,176
98. Less reinsurance ceded		XXX	1,271,373,962	3,988,504,767	156,162,505		5,416,041,234	
99. Totals (All Business) less Reinsurance Ceded		XXX	1,382,280,015	(472,471,339)	(c) 2,477,412,279	9,586,925	3,396,807,880	16,870,589,176
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	1,205,330	3,867	189,704		1,398,902	
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	1,205,330	3,867	189,704		1,398,902	
9401.		XXX						
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						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
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 5

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

Ordinary Insurance - premium allocated to state in which the policyholder resides according to our records at the time the premium is billed. "Policyholder" is the owner of the contract.

Group Insurance - Groups of less than 500 lives considered as all in one state. On groups of 500 or more lives, premiums are allocated by premium distribution method based on census data percentages provided by group contract owner.

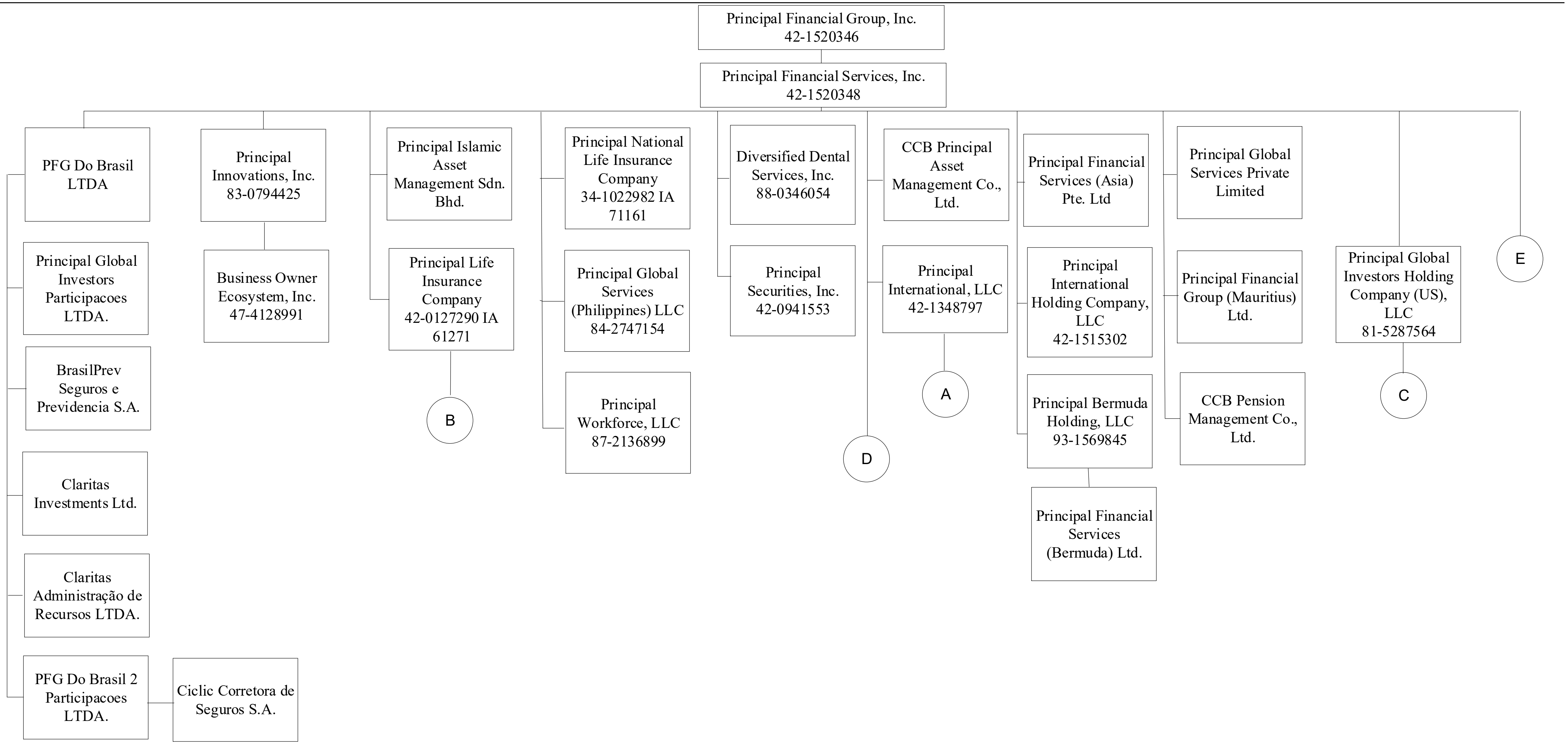
(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6

SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

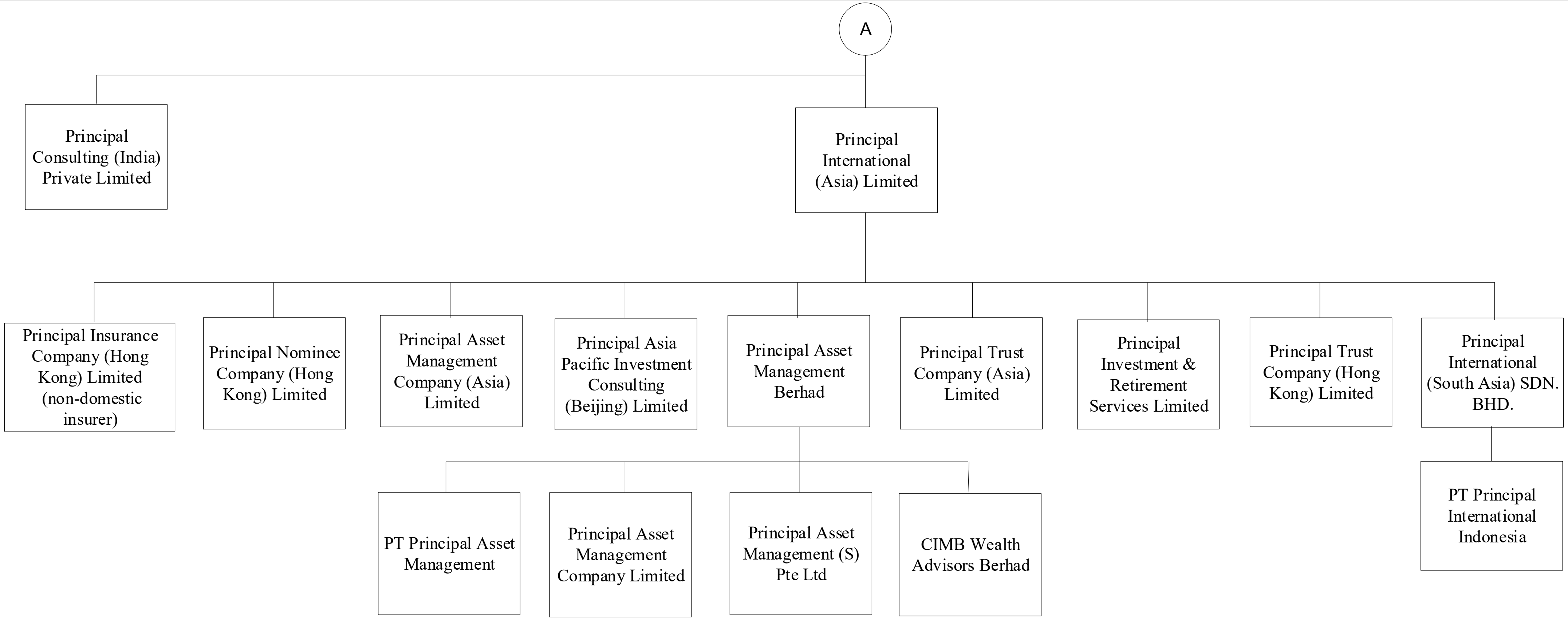
			Direct Business Only					
			1	2	3	4	5	6
	States, Etc.		Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts	Totals
1.	Alabama	AL	16,966,870	49,951,790	18,819,900	33,303	143,419,948	229,191,811
2.	Alaska	AK	6,549,228	1,111,514	2,751,553	4,672	15,494,179	25,911,146
3.	Arizona	AZ	17,402,558	11,027,755	22,678,728	14,059	136,829,817	187,952,917
4.	Arkansas	AR	5,547,722	25,357,051	13,624,400	2,028	28,386,037	72,917,238
5.	California	CA	115,335,899	215,394,211	87,967,501	18,211	953,687,966	1,372,403,788
6.	Colorado	CO	19,815,193	6,769,791	30,046,894	91,384	213,524,683	270,247,945
7.	Connecticut	CT	12,086,374	795,819	14,152,559	1,278	128,608,158	155,644,187
8.	Delaware	DE	23,419,069	1,873,391	3,612,647	1,510	75,675,070	104,581,686
9.	District of Columbia	DC	1,666,318	5,651,754	5,152,553	(108)	143,665,688	156,136,204
10.	Florida	FL	72,594,909	139,204,718	82,307,464	68,720	463,044,676	757,220,487
11.	Georgia	GA	34,474,353	85,880,166	38,854,228	6,060	306,585,388	465,800,195
12.	Hawaii	HI	3,668,884	340,722	3,170,091	62,695	3,056,548	10,298,941
13.	Idaho	ID	12,794,639	2,846,424	10,332,633		32,315,496	58,289,193
14.	Illinois	IL	53,885,068	82,614,757	61,634,255	124,944	513,692,224	711,951,248
15.	Indiana	IN	20,464,361	25,207,068	29,434,960	3,345	131,281,103	206,390,836
16.	Iowa	IA	59,042,611	334,050,101	39,011,164	2,590,772	5,559,315,497	5,994,010,145
17.	Kansas	KS	9,152,435	5,979,807	12,854,342	127,028	176,827,460	204,941,072
18.	Kentucky	KY	8,411,306	58,688,731	13,098,851	15,841	162,819,057	243,033,785
19.	Louisiana	LA	10,280,213	1,378,652	12,002,751	4,709	76,020,421	99,686,746
20.	Maine	ME	2,403,332	209,757	5,533,699		8,865,099	17,011,887
21.	Maryland	MD	13,371,559	223,984,609	27,650,085	9,965	302,040,651	567,056,869
22.	Massachusetts	MA	16,774,661	18,714,047	30,767,939	3,993	165,279,340	231,539,980
23.	Michigan	MI	32,048,392	203,119,640	40,306,273	56,125	432,929,415	708,459,845
24.	Minnesota	MN	73,434,639	69,004,198	36,067,804	11,480	382,825,744	561,343,866
25.	Mississippi	MS	5,625,467	54,232,164	5,156,926	1,628	18,884,547	83,900,731
26.	Missouri	MO	28,859,399	186,579,892	24,514,368	144,572	274,536,866	514,635,097
27.	Montana	MT	5,603,356	2,664,746	4,985,792	27,238	12,618,761	25,899,892
28.	Nebraska	NE	19,673,510	26,408,403	18,361,490	375,887	107,995,620	172,814,911
29.	Nevada	NV	8,815,801	2,166,655	11,204,656	16,054	55,617,085	77,820,252
30.	New Hampshire	NH	3,286,627	7,408,957	6,450,001	2,910	36,620,777	53,769,272
31.	New Jersey	NJ	26,140,034	136,262,947	27,836,279	14,099	394,387,579	584,640,937
32.	New Mexico	NM	4,615,821	1,989,579	4,409,209	5,911	56,105,175	67,125,694
33.	New York	NY	220,375,120	332,302,015	58,290,379	7,496	1,068,626,248	1,679,601,259
34.	North Carolina	NC	42,500,062	31,907,537	53,281,111	2,605	268,698,220	396,389,535
35.	North Dakota	ND	3,110,039	6,108,984	3,837,003	1,208	78,047,965	91,105,198
36.	Ohio	OH	37,889,564	198,123,093	62,104,563	163,767	412,739,962	711,020,948
37.	Oklahoma	OK	9,214,725	1,233,920	8,589,442	24,990	86,641,379	105,704,456
38.	Oregon	OR	10,761,993	6,020,326	16,378,598	1,149	141,153,020	174,315,087
39.	Pennsylvania	PA	37,804,129	269,753,554	49,340,103	14,354	425,981,596	782,893,736
40.	Rhode Island	RI	1,475,351	183,103	3,078,479		36,569,014	41,305,947
41.	South Carolina	SC	14,407,455	55,079,391	19,783,065	993	61,894,869	151,165,774
42.	South Dakota	SD	10,188,704	5,860,708	9,434,711	33,161	73,526,360	99,043,642
43.	Tennessee	TN	20,335,378	10,023,185	32,398,759	203,958	564,516,981	627,478,261
44.	Texas	TX	75,326,187	366,836,606	88,665,555	26,961	520,306,169	1,051,161,478
45.	Utah	UT	9,980,451	1,355,975	9,931,251	6,690	661,786,039	683,060,405
46.	Vermont	VT	937,154	488,938	2,638,794	324	17,909,265	21,974,476
47.	Virginia	VA	20,754,560	35,125,043	35,119,458	13,238	350,600,162	441,612,461
48.	Washington	WA	16,347,085	118,458,513	25,977,570		260,615,220	421,398,388
49.	West Virginia	WV	3,833,360	2,723,814	4,888,881	11,540	28,917,644	40,375,240
50.	Wisconsin	WI	25,217,492	86,599,475	28,404,199	14,351	239,805,950	380,041,467
51.	Wyoming	WY	1,300,351	963,595	1,310,986	11,302	11,488,825	15,075,059
52.	American Samoa	AS						
53.	Guam	GU						
54.	Puerto Rico	PR	32,279		33,331		12,671,289	12,736,899
55.	U.S. Virgin Islands	VI						
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	142,651	10,718	117,754		6,681,216	6,952,339
58.	Aggregate Other Alien	OT	1,205,330	3,867	172,678			1,381,876
59.	Total		1,307,350,029	3,516,032,173	1,258,528,664	4,378,400	16,842,133,466	22,928,422,731

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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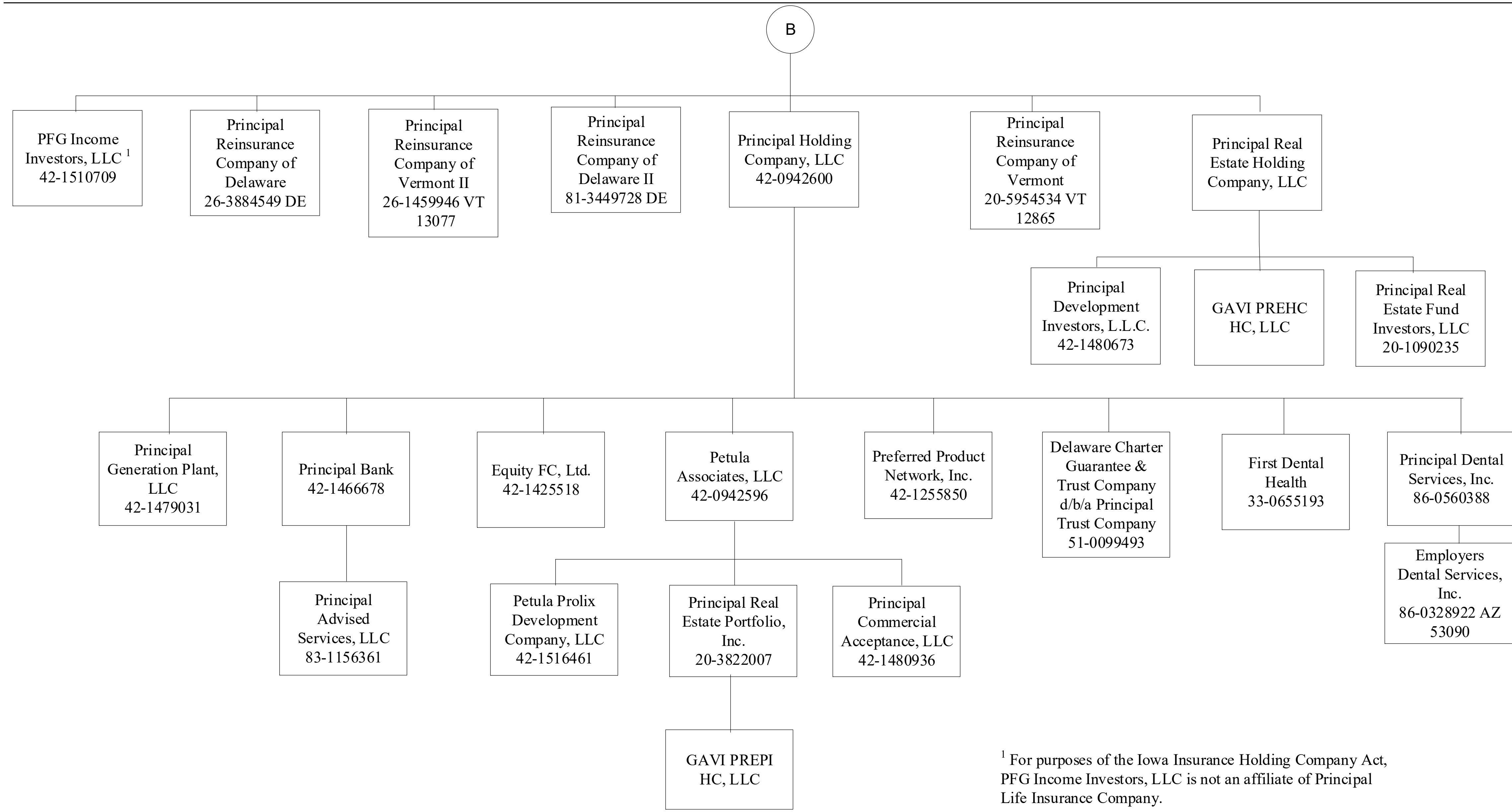
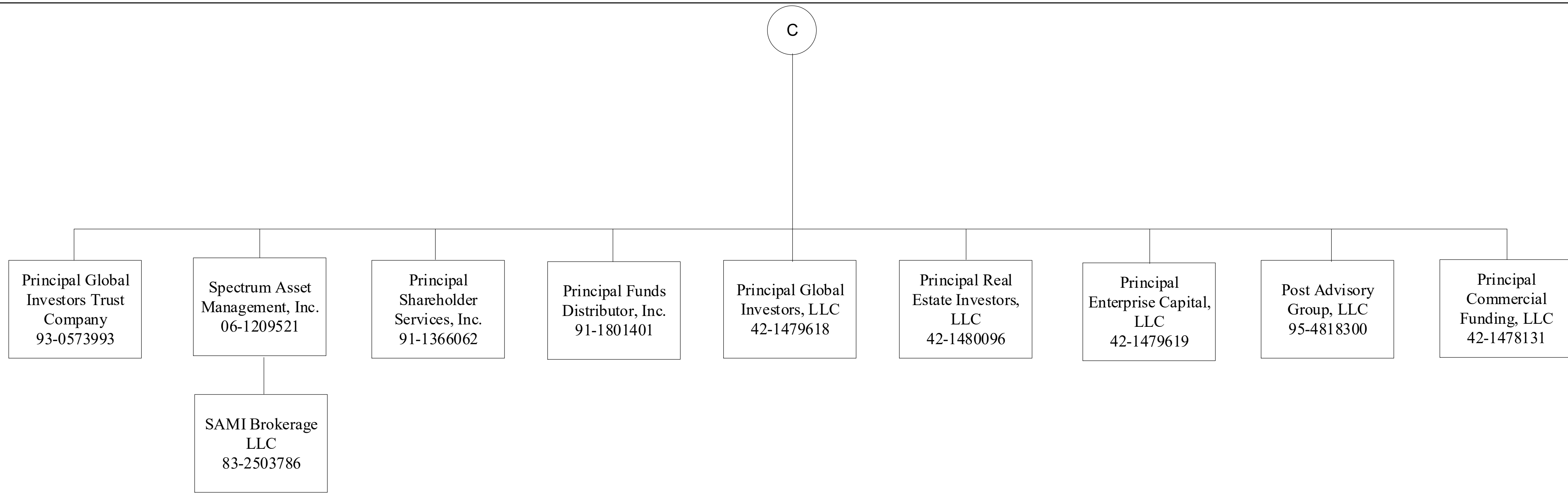
PART 1 - ORGANIZATIONAL CHART



[1] For purposes of the Iowa Insurance Holding Company Act, PFG Income Investors, LLC is not an affiliate of Principal Life Insurance Company.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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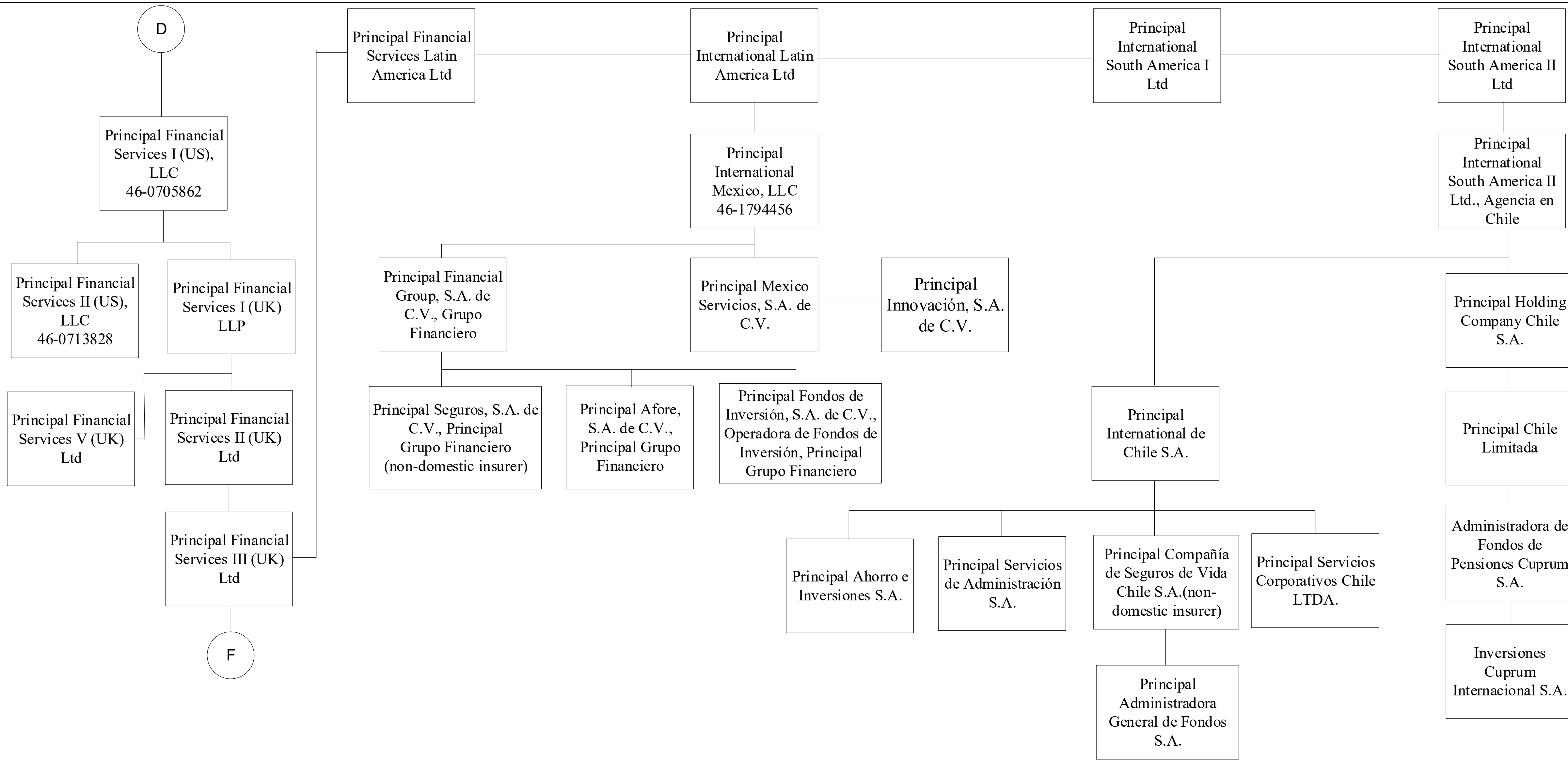
PART 1 - ORGANIZATIONAL CHART



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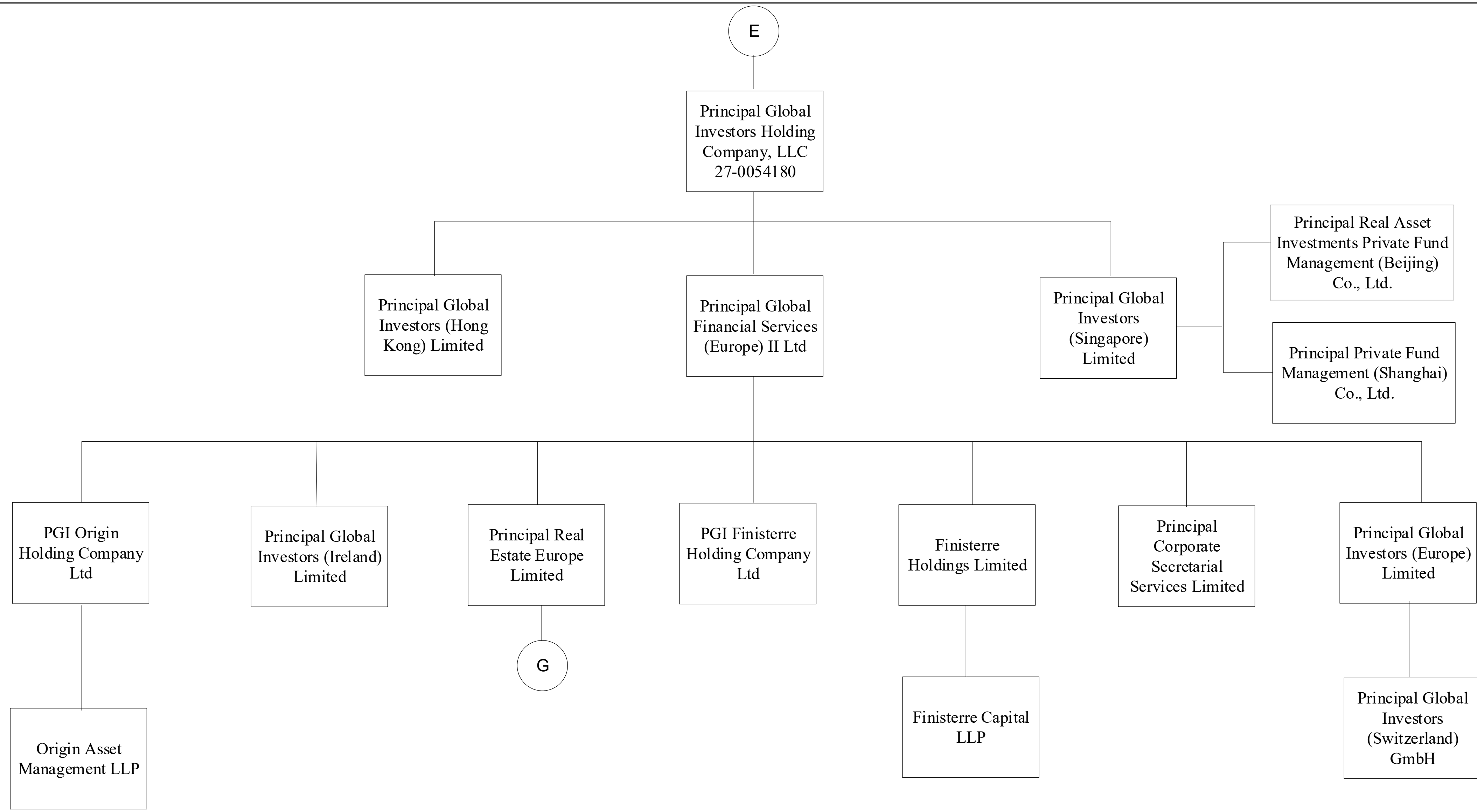
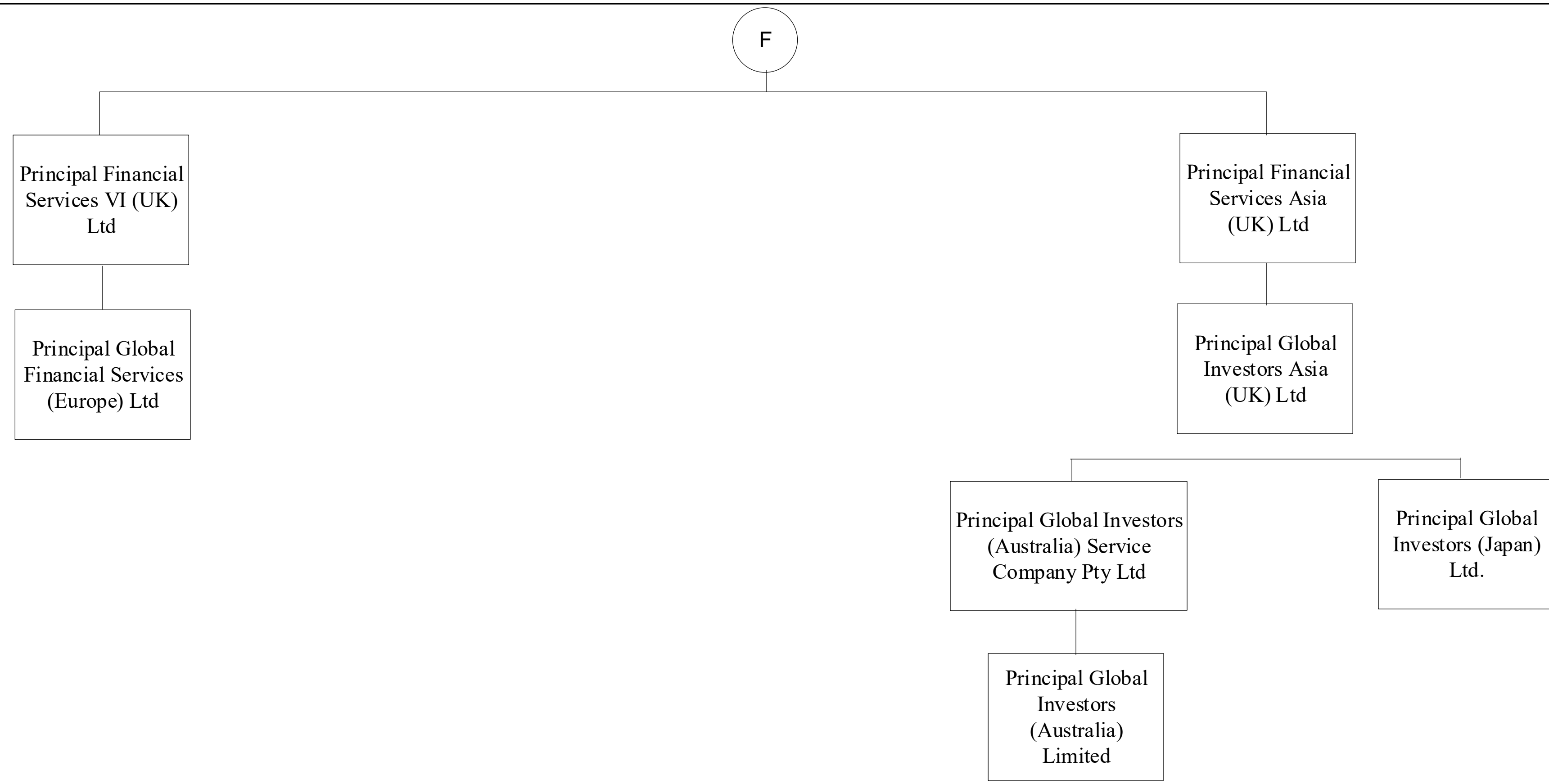
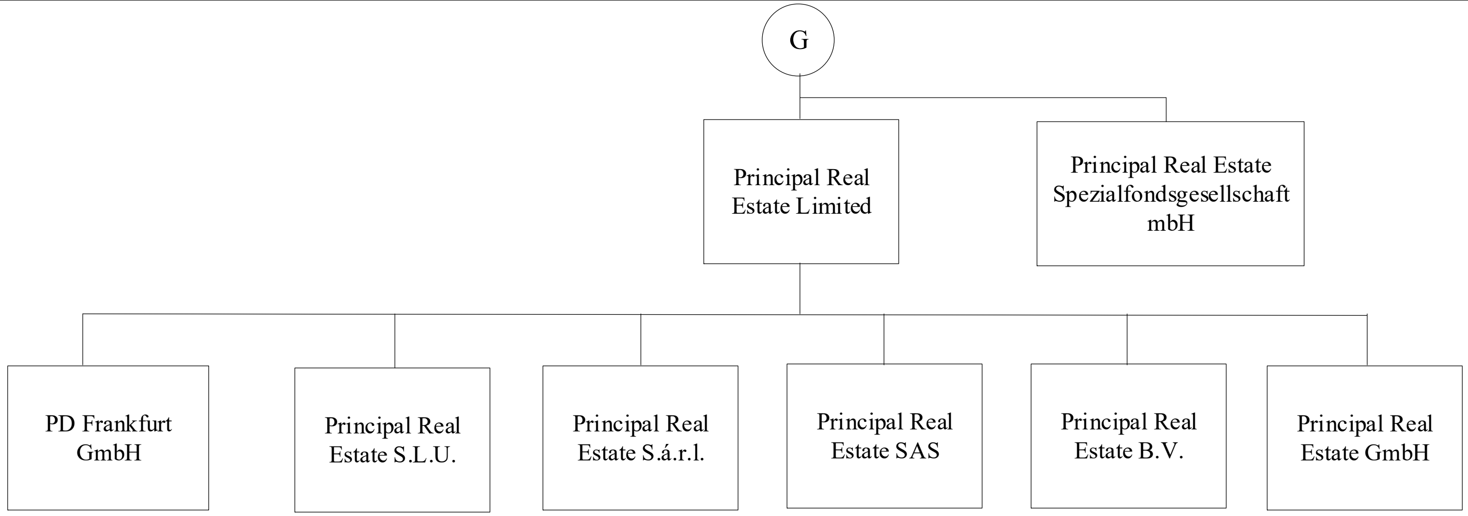
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



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 *
		00000	42-1520346	3853449	0001126328	Nasdaq	Principal Financial Group, Inc.	DE	UIP						
		00000	42-1520348	1623844			Principal Financial Services, Inc.	IA	UDP	Principal Financial Group, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					PFG Do Brasil LTDA	BRA	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	83-0794425				Principal Innovations, Inc.	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	81-5287564				Principal Global Investors Holding Company (US), LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Group (Mauritius) Ltd.	MUS	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					CCB Pension Management Co., Ltd.	CHN	NIA	Principal Financial Services, Inc.	Ownership	17.600	Principal Financial Group, Inc.		
0332	The Principal Financial Group	71161	34-1022982				Principal National Life Insurance Company	IA	IA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	84-2747154				Principal Global Services (Philippines) LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	87-2136899				Principal Workforce, LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Services Private Limited	IND	NIA	Principal Financial Services, Inc.	Ownership	99.960	Principal Financial Group, Inc.		
		00000					Principal Global Services Private Limited	IND	NIA	Principal International Holding Company, LLC	Ownership	0.040	Principal Financial Group, Inc.		
		00000	42-1515302				Principal International Holding Company, LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1348797				Principal International, LLC	IA	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Services (Asia) Pte. Ltd	SGP	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
0332	The Principal Financial Group	61271	42-0127290	2882424			Principal Life Insurance Company	IA	RE	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-0941553				Principal Securities, Inc.	IA	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					CCB Principal Asset Management Co., Ltd.	CHN	NIA	Principal Financial Services, Inc.	Ownership	25.000	Principal Financial Group, Inc.		
		00000	88-0346054				Diversified Dental Services, Inc.	NV	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Islamic Asset Management Sdn. Bhd.	MYS	NIA	Principal Financial Services, Inc.	Ownership	60.000	Principal Financial Group, Inc.		
		00000	27-0054180				Principal Global Investors Holding Company, LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	46-0705862				Principal Financial Services I (US), LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	93-1569845				Principal Bermuda Holding, LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Services (Bermuda) Ltd.	BMU	IA	Principal Bermuda Holding, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					BrasilPrev Seguros e Previdencia S.A.	BRA	NIA	PFG Do Brasil LTDA	Ownership	50.010	Principal Financial Group, Inc.		
		00000					Principal Global Investors Participacoes LTDA.	BRA	NIA	PFG Do Brasil LTDA	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Claritas Investments Ltd.	CYM	NIA	PFG Do Brasil LTDA	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Claritas Administração de Recursos LTDA.	BRA	NIA	Principal International South America I Ltd	Ownership	26.250	Principal Financial Group, Inc.		
		00000					Claritas Administração de Recursos LTDA.	BRA	NIA	PFG Do Brasil LTDA	Ownership	73.750	Principal Financial Group, Inc.		
		00000					PFG Do Brasil 2 Participacoes LTDA.	BRA	NIA	PFG Do Brasil LTDA	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Ciclic Corretora de Seguros S.A.	BRA	NIA	PFG Do Brasil 2 Participacoes LTDA	Ownership	50.010	Principal Financial Group, Inc.		
		00000	47-4128991				Business Owner Ecosystem, Inc.	DE	NIA	Principal Innovations, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	93-0573993				Principal Global Investors Trust Company	OR	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	06-1209521				Spectrum Asset Management, Inc.	CT	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	91-1366062				Principal Shareholder Services, Inc.	WA	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	91-1801401				Principal Funds Distributor, Inc.	WA	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	42-1479618				Principal Global Investors, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1480096				Principal Real Estate Investors, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1479619				Principal Enterprise Capital, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	95-4818300				Post Advisory Group, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	75.230	Principal Financial Group, Inc.		
		00000	42-1478131				Principal Commercial Funding, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	83-2503786				SAMI Brokerage LLC	DE	NIA	Spectrum Asset Management, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Consulting (India) Private Limited	IND	NIA	Principal International, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal International (Asia) Limited	HKG	NIA	Principal International, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Nominee Company (Hong Kong) Limited	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Insurance Company (Hong Kong) Limited	Ownership	20.000	Principal Financial Group, Inc.		
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal International (Asia) Limited	Ownership	20.000	Principal Financial Group, Inc.		
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Nominee Company (Hong Kong) Limited	Ownership	20.000	Principal Financial Group, Inc.		
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Investment & Retirement Services Limited (Hong Kong)	Ownership	20.000	Principal Financial Group, Inc.		
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Trust Company (Asia) Limited (Hong Kong)	Ownership	20.000	Principal Financial Group, Inc.		
		00000					Principal Asset Management Company (Asia) Limited	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Insurance Company (Hong Kong) Limited	HKG	IA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Asset Management Berhad	MYS	NIA	Principal International (Asia) Limited	Ownership	60.000	Principal Financial Group, Inc.		
		00000					Principal Trust Company (Asia) Limited	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Investment & Retirement Services Limited	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal International (South Asia) SDN. BHD.	MYS	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Asia Pacific Investment Consulting (Beijing) Limited	CHN	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					PT Principal Asset Management	IDN	NIA	Principal Asset Management Berhad	Ownership	99.000	Principal Financial Group, Inc.		
		00000					CIMB Wealth Advisors Berhad	MYS	NIA	Principal Asset Management Berhad	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Asset Management (S) Pte Ltd	SGP	NIA	Principal Asset Management Berhad	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Asset Management Company Limited	THA	NIA	Principal Asset Management Berhad	Ownership	100.000	Principal Financial Group, Inc.		
		00000					PT Principal International Indonesia	IDN	NIA	Principal International (South Asia) SDN. BHD.	Ownership	99.600	Principal Financial Group, Inc.		
		00000					PT Principal International Indonesia	IDN	NIA	Principal International (Asia) Limited	Ownership	0.400	Principal Financial Group, Inc.		
		00000	42-0942600				Principal Holding Company, LLC	IA	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Real Estate Holding Company, LLC	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.		
		12865	20-5954534				Principal Reinsurance Company of Vermont	VT	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.		
0332	The Principal Financial Group	13077	26-1459946				Principal Reinsurance Company of Vermont II	VT	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1510709				PFG Income Investors, LLC*	DE	DS	Principal Life Insurance Company	Ownership	98.000	Principal Financial Group, Inc.		1
		00000	51-0099493				Delaware Charter Guarantee & Trust Company D/B/A Principal Trust Company	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	86-0560388				Principal Dental Services, Inc.	AZ	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	42-1425518				Equity FC, Ltd.	IA	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-0942596				Petula Associates, LLC	IA	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1255850				Preferred Product Network, Inc.	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1466678	2654911			Principal Bank	US	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1479031				Principal Generation Plant, LLC	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	33-0655193				First Dental Health	CA	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		53090	86-0328922				Employers Dental Services, Inc.	AZ	DS	Principal Dental Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1516461				Petula Prolix Development Company, LLC	IA	DS	Petula Associates, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	20-3822007				Principal Real Estate Portfolio, Inc.	DE	DS	Petula Associates, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1480936				Principal Commercial Acceptance, LLC	DE	DS	Petula Associates, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					GAVI PREPI HC, LLC	DE	DS	Principal Real Estate Portfolio, Inc.	Ownership	100.000	Principal Financial Group, Inc.		
		00000	42-1510709				PFG Income Investors, LLC*	DE	DS	Principal Real Estate Portfolio, Inc.	Ownership	2.000	Principal Financial Group, Inc.		1
		00000	42-1480673				Principal Development Investors, L.L.C.	DE	DS	Principal Real Estate Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	20-1090235				Principal Real Estate Fund Investors, LLC	DE	DS	Principal Real Estate Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					GAVI PREHC HC, LLC	DE	DS	Principal Real Estate Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000	26-3884549				Principal Reinsurance Company of Delaware	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.		
		00000	81-3449728				Principal Reinsurance Company of Delaware II	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.		
		00000	83-1156361				Principal Advised Services, LLC	DE	DS	Principal Bank	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors (Hong Kong) Limited	HKG	NIA	Principal Global Investors Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors (Ireland) Limited	IRL	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors (Singapore) Limited	SGP	NIA	Principal Global Investors Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Real Asset Investments Private Fund Management (Beijing) Co., Ltd.	CHN	NIA	Principal Global Investors (Singapore) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Private Fund Management (Shanghai) Co., Ltd.	CHN	NIA	Principal Global Investors (Singapore) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Financial Services (Europe) II Ltd	GBR	NIA	Principal Global Investors Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors (Europe) Limited	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					PGI Origin Holding Company Ltd	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					PGI Finisterre Holding Company Ltd	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Real Estate Europe Limited	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Finisterre Holdings Limited	MLT	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors (Switzerland) GmbH	CHE	NIA	Principal Global Investors (Europe) Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Corporate Secretarial Services Limited	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Origin Asset Management LLP	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	41.100	Principal Financial Group, Inc.		
		00000					Origin Asset Management LLP	GBR	NIA	PGI Origin Holding Company Ltd.	Ownership	51.980	Principal Financial Group, Inc.		

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)	*
		00000					Finisterre Capital LLP	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	31.550	Principal Financial Group, Inc.		
		00000					Finisterre Capital LLP	GBR	NIA	PGI Finisterre Holding Company Ltd.	Ownership	6.820	Principal Financial Group, Inc.		
		00000					Finisterre Capital LLP	GBR	NIA	Finisterre Holdings Limited	Ownership	61.630	Principal Financial Group, Inc.		
		00000					Principal Real Estate Limited	GBR	NIA	Principal Real Estate Europe Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Real Estate Spezialfondsgesellschaft mbH	DEU	NIA	Principal Real Estate Europe Limited	Ownership	94.900	Principal Financial Group, Inc.		
		00000					PD Frankfurt GmbH	DEU	NIA	Principal Real Estate Limited	Ownership	94.900	Principal Financial Group, Inc.		
		00000					Principal Real Estate S.L.U.	ESP	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Real Estate S.à.r.l.	LUX	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Real Estate SAS	FRA	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Real Estate B.V.	NLD	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Real Estate GmbH	DEU	NIA	Principal Real Estate Limited	Ownership	100.000	Principal Financial Group, Inc.		
		00000	46-0713828				Principal Financial Services II (US), LLC	DE	NIA	Principal Financial Services I (US), LLC	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Services I (UK) LLP	GBR	NIA	Principal Financial Services I (US), LLC	Ownership	99.900	Principal Financial Group, Inc.		
		00000					Principal Financial Services I (UK) LLP	GBR	NIA	Principal Financial Services II (US), LLC	Ownership	0.100	Principal Financial Group, Inc.		
		00000					Principal Financial Services V (UK) Ltd	GBR	NIA	Principal Financial Services I (UK) LLP	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Services II (UK) Ltd	GBR	NIA	Principal Financial Services I (UK) LLP	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Services III (UK) Ltd	GBR	NIA	Principal Financial Services II (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Services VI (UK) Ltd	GBR	NIA	Principal Financial Services III (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Financial Services (Europe) Ltd	GBR	NIA	Principal Financial Services VI (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Services Asia (UK) Ltd	GBR	NIA	Principal Financial Services III (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors Asia (UK) Ltd	GBR	NIA	Principal Financial Services Asia (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors (Australia) Service Company Pty Ltd	AUS	NIA	Principal Global Investors Asia (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors (Australia) Limited	AUS	NIA	Principal Global Investors (Australia) Service Company Pty Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Global Investors (Japan) Ltd.	JPN	NIA	Principal Global Investors Asia (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Services Latin America Ltd	GBR	NIA	Principal Financial Services III (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal International Latin America Ltd	GBR	NIA	Principal Financial Services Latin America Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000	46-1794456				Principal International Mexico, LLC	DE	NIA	Principal International Latin America Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Mexico Servicios, S.A. de C.V.	MEX	NIA	Principal International Mexico, LLC	Ownership	99.960	Principal Financial Group, Inc.		
		00000					Principal Mexico Servicios, S.A. de C.V.	MEX	NIA	Principal International Holding Company, LLC	Ownership	0.040	Principal Financial Group, Inc.		
		00000					Principal Innovación, S.A. de C.V.	MEX	NIA	Principal Mexico Servicios, S.A. de C.V.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Financial Group, S.A. de C.V., Grupo Financiero	MEX	NIA	Principal International Mexico, LLC	Ownership	99.980	Principal Financial Group, Inc.		
		00000					Principal Financial Group, S.A. de C.V., Grupo Financiero	MEX	NIA	Principal International Holding Company, LLC	Ownership	0.020	Principal Financial Group, Inc.		
		00000					Principal Afore, S.A. de C.V., Principal Grupo Financiero	MEX	NIA	Principal Financial Group, S.A. de C.V., Grupo Financiero	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Fondos de Inversión, S.A. de C.V., Operadora de Fondos de Inversión, Principal Grupo Financiero	MEX	NIA	Principal Financial Group, S.A. de C.V., Grupo Financiero	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Seguros, S.A. de C.V., Principal Grupo Financiero	MEX	IA	Principal Financial Group, S.A. de C.V., Grupo Financiero	Ownership	100.000	Principal Financial Group, Inc.		

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 *
		00000					Principal International South America I Ltd	GBR	NIA	Principal International Latin America Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal International South America II Ltd	GBR	NIA	Principal International South America I Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal International South America II Ltd., Agencia en Chile	CHL	NIA	Principal International South America II Ltd	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Holding Company Chile S.A.	CHL	NIA	Principal International South America II Ltd., Agencia en Chile	Ownership	99.900	Principal Financial Group, Inc.		
		00000					Principal Holding Company Chile S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	0.100	Principal Financial Group, Inc.		
		00000					Principal Chile Limitada	CHL	NIA	Principal Holding Company Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.		
		00000				Bolsa de Comercio de Santiago	Administradora de Fondos de Pensiones Cuprum S.A.	CHL	NIA	Principal Chile Limitada	Ownership	97.970	Principal Financial Group, Inc.		
		00000					Inversiones Cuprum Internacional S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	0.010	Principal Financial Group, Inc.		
		00000					Inversiones Cuprum Internacional S.A.	CHL	NIA	Administradora de Fondos de Pensiones Cuprum S.A.	Ownership	99.990	Principal Financial Group, Inc.		
		00000					Principal International de Chile S.A.	CHL	NIA	Principal International South America II Ltd., Agencia en Chile	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Servicios de Administración S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	99.990	Principal Financial Group, Inc.		
		00000					Principal Servicios de Administración S.A.	CHL	NIA	Principal Compania de Seguros de Vida Chile S.A.	Ownership	0.010	Principal Financial Group, Inc.		
		00000					Principal Ahorro e Inversiones S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Compañía de Seguros de Vida Chile S.A.	CHL	IA	Principal International de Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Servicios Corporativos Chile Ltda.	CHL	NIA	Principal International de Chile S.A.	Ownership	99.000	Principal Financial Group, Inc.		
		00000					Principal Servicios Corporativos Chile Ltda.	CHL	NIA	Principal International Holding Company, LLC	Ownership	1.000	Principal Financial Group, Inc.		
		00000					Principal Administradora General de Fondos S.A.	CHL	NIA	Principal Compañía de Seguros de Vida Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.		

Asterisk	Explanation
1	For purposes of the Iowa Insurance Holding Company Act, company is not an affiliate of Principal Life Insurance Company

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)
00000	42-1520346	Principal Financial Group, Inc.	1,200,000,000	39,023,856			121,492,241				1,360,516,097	
00000	42-1520348	Principal Financial Services, Inc.	498,544,652	(264,619,757)			(71,718,255)			(137,082,002)	25,124,638	
00000		PFG Do Brasil LTDA	619,063				(161,833)				457,230	
00000	83-0794425	Principal Innovations, Inc.		22,055,907			(5,307,365)				16,748,541	
00000	81-5287564	Principal Global Investors Holding Company (US), LLC	137,083,558	(103,725,025)			27,182,659				60,541,192	
00000		Principal Financial Group (Mauritius) Ltd.										
00000		CCB Pension Management Co., Ltd.										
71161	34-1022982	Principal National Life Insurance Company					27,278,732				27,278,732	10,269,459,316
00000	84-2747154	Principal Global Services (Philippines) LLC					(48,783)				(48,783)	
00000	87-2136899	Principal Workforce, LLC										
00000		Principal Global Services Private Limited	(22,748,118)								(22,748,118)	
00000	42-1515302	Principal International Holding Company, LLC										
00000	42-1348797	Principal International, LLC		126,434,338			(33,566,527)				92,867,811	
00000		Principal Financial Services (Asia) Pte. Ltd										
61271	42-0127290	Principal Life Insurance Company	(859,302,503)	(96,119,353)	(207,325,290)		980,705,279				(182,041,867)	8,275,237,692
00000	42-0941553	Principal Securities, Inc.		32,300,000			(121,778,463)				(89,478,463)	
00000		CCB Principal Asset Management Co., Ltd.	(8,367,470)	10,589,668							2,222,198	
00000	88-0346054	Diversified Dental Services, Inc.	(2,200,000)				(877,002)				(3,077,002)	
00000		Principal Islamic Asset Management Sdn. Bhd.	(950,570)								(950,570)	
00000	27-0054180	Principal Global Investors Holding Company, LLC	(23,145,797)				(211,653)				(23,357,450)	
00000	46-0705862	Principal Financial Services I (US), LLC										
00000	93-1569845	Principal Bermuda Holding, LLC										
00000		Principal Financial Services (Bermuda) Ltd.		348,866,182							348,866,182	
00000		BrasilPrev Seguros e Previdencia S.A.	(62,159,494)								(62,159,494)	
00000		Principal Global Investors Participacoes LTDA.										
00000		Claritas Investments Ltd.										
00000		Claritas Administração de Recursos LTDA.										
00000		PFG Do Brasil 2 Participacoes LTDA.										
00000		Ciclic Corretora de Seguros S.A.										
00000	47-4128991	Business Owner Ecosystem, Inc.										
00000	93-0573993	Principal Global Investors Trust Company	(9,500,000)								(9,500,000)	
00000	06-1209521	Spectrum Asset Management, Inc.	(19,529,321)	(187,551)			(32,781,597)				(52,498,469)	
00000	91-1366062	Principal Shareholder Services, Inc.	(1,225,025)	(274,975)			(89,221,607)				(90,721,607)	
00000	91-1801401	Principal Funds Distributor, Inc.		79,000,000			(53,898,982)				25,101,018	

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)
00000	42-1479618	Principal Global Investors, LLC	(341,094,295)	(15,000,000)			(449,564,954)				(805,659,249)	
00000	42-1480096	Principal Real Estate Investors, LLC	(139,000,000)				(117,363,359)				(256,363,359)	
00000	42-1479619	Principal Enterprise Capital, LLC					(15,914)				(15,914)	
00000	95-4818300	Post Advisory Group, LLC	(8,052,380)				2,380,820				(5,671,560)	
00000	42-1478131	Principal Commercial Funding, LLC					(3,217)				(3,217)	
00000	83-2503786	SAMI Brokerage LLC		187,551			85,109				272,660	
00000		Principal Consulting (India) Private Limited										
00000		Principal International (Asia) Limited	36,183,504	(36,115,035)							68,469	
00000		Principal Nominee Company (Hong Kong) Limited										
00000		Principal Trust Company (Hong Kong) Limited										
00000		Principal Asset Management Company (Asia) Limited	(3,200,455)								(3,200,455)	
00000		Principal Insurance Company (Hong Kong) Limited		(35,219,303)							(35,219,303)	
00000		Principal Asset Management Berhad	(7,733,982)	(2,135,505)							(9,869,487)	
00000		Principal Trust Company (Asia) Limited										
00000		Principal Investment & Retirement Services Limited	(3,199,805)								(3,199,805)	
00000		Principal International (South Asia) SDN. BHD.										
00000		Principal Asia Pacific Investment Consulting (Beijing) Limited										
00000		PT Principal Asset Management		2,135,505							2,135,505	
00000		CIMB Wealth Advisors Berhad										
00000		Principal Asset Management (S) Pte Ltd	(7,312,080)								(7,312,080)	
00000		Principal Asset Management Company Limited	(5,662,287)								(5,662,287)	
00000		PT Principal International Indonesia										
00000	42-0942600	Principal Holding Company, LLC	(3,200,000)	(46,100,000)			(750,019)			137,082,002	87,031,983	
00000		Principal Real Estate Holding Company, LLC	(99,695,497)	134,429,058			(3,005,395)				31,728,166	
12865	20-5954534	Principal Reinsurance Company of Vermont		31,000,000	1,370,931		(399,419)				31,971,511	(10,421,679,609)
13077	26-1459946	Principal Reinsurance Company of Vermont II		(10,000,000)	4,941,974		687,690				(4,370,335)	(3,129,118,249)
00000	42-1510709	PFG Income Investors, LLC*	(7,400,000)				2,601				(7,397,399)	
00000	51-0099493	Delaware Charter Guarantee & Trust Company D/B/A Principal Trust Company	(59,000,000)	(3,000,000)			(10,431,321)				(72,431,321)	
00000	86-0560388	Principal Dental Services, Inc.	350,000				(1,183,996)				(833,996)	
00000	42-1425518	Equity FC, Ltd.					24,422				24,422	
00000	42-0942596	Petula Associates, LLC					(7,691)				(7,691)	
00000	42-1255850	Preferred Product Network, Inc.	(4,250,000)				(4,359,546)				(8,609,546)	

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)
00000	42-1466678	Principal Bank		(1,500,000)			(135,807,606)				(137,307,606)	
00000	42-1479031	Principal Generation Plant, LLC		500,000			(196,902)				303,098	
00000	33-0655193	First Dental Health	(3,500,000)				(574,286)				(4,074,286)	
53090	86-0328922	Employers Dental Services, Inc.	(1,150,000)				(330,947)				(1,480,947)	
00000	42-1516461	Petula Prolix Development Company, LLC	(23,000,000)	29,018,504			(5,980,251)				38,253	
00000	20-3822007	Principal Real Estate Portfolio, Inc.	(79,852,000)	(46,296,816)			(31,374,304)				(157,523,120)	
00000	42-1480936	Principal Commercial Acceptance, LLC					(2,298)				(2,298)	
00000		GAVI PREPI HC, LLC		(67,765,532)			68,235				(67,697,297)	
00000	42-1480673	Principal Development Investors, L.L.C.					(546)				(546)	
00000	20-1090235	Principal Real Estate Fund Investors, LLC		50,000,000			(269,564)				49,730,436	
00000		GAVI PREHC HC, LLC		(14,689,717)			(1,340,755)				(16,030,472)	
00000	26-3884549	Principal Reinsurance Company of Delaware	(10,000,000)		172,313,010		7,624,538				169,937,548	(1,918,541,587)
00000	81-3449728	Principal Reinsurance Company of Delaware II	(50,000,000)		28,699,376		6,575,349				(14,725,275)	(3,075,357,563)
00000	83-1156361	Principal Advised Services, LLC		1,500,000			(1,573,315)				(73,315)	
00000		Principal Global Investors (Hong Kong) Limited		3,597,426							3,597,426	
00000		Principal Global Investors (Ireland) Limited		1,424,439							1,424,439	
00000		Principal Global Investors (Singapore) Limited	(7,349,699)	(5,097,426)							(12,447,125)	
00000		Principal Real Asset Investments Private Fund Management (Beijing) Co., Ltd.										
00000		Principal Private Fund Management (Shanghai) Co., Ltd.		1,500,000							1,500,000	
00000		Principal Global Financial Services (Europe) II Ltd	26,747,064	338,086						(10,000,000)	17,085,150	
00000		Principal Global Investors (Europe) Limited	(9,680,914)								(9,680,914)	
00000		PGI Origin Holding Company Ltd	(4,291,571)								(4,291,571)	
00000		PGI Finisterre Holding Company Ltd	(723,452)	(1,762,525)							(2,485,977)	
00000		Principal Real Estate Europe Limited								(4,995,538)	(4,995,538)	
00000		Finisterre Holdings Limited	(3,348,627)								(3,348,627)	
00000		Principal Global Investors (Switzerland) GmbH	(171,693)								(171,693)	
00000		Principal Corporate Secretarial Services Limited										
00000		Origin Asset Management LLP	(8,530,805)								(8,530,805)	
00000		Finisterre Capital LLP										
00000		Principal Real Estate Limited		(3,217,432)						(9,585,908)	(12,803,340)	
00000		Principal Real Estate Spezialfondsgesellschaft mbH										
00000		PD Frankfurt GmbH										

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)
00000		Principal Real Estate S.L.U.		363,766							363,766	
00000		Principal Real Estate S.à.r.l.										
00000		Principal Real Estate SAS		2,853,666							2,853,666	
00000		Principal Real Estate B.V.										
00000		Principal Real Estate GmbH								(331,397)	(331,397)	
00000	46-0713828	Principal Financial Services II (US), LLC										
00000		Principal Financial Services I (UK) LLP	281,292,000	(281,292,000)								
00000		Principal Financial Services V (UK) Ltd	(271,292,000)	90,000,000						380,544,000	199,252,000	
00000		Principal Financial Services II (UK) Ltd	(10,000,000)	10,000,000								
00000		Principal Financial Services III (UK) Ltd		(10,289,270)							(10,289,270)	
00000		Principal Financial Services VI (UK) Ltd										
00000		Principal Global Financial Services (Europe) Ltd										
00000		Principal Financial Services Asia (UK) Ltd										
00000		Principal Global Investors Asia (UK) Ltd										
00000		Principal Global Investors (Australia) Service Company Pty Ltd										
00000		Principal Global Investors (Australia) Limited										
00000		Principal Global Investors (Japan) Ltd.										
00000		Principal Financial Services Latin America Ltd										
00000		Principal International Latin America Ltd										
00000	46-1794456	Principal International Mexico, LLC	30,444,418								30,444,418	
00000		Principal Mexico Servicios, S.A. de C.V.										
00000		Principal Innovación, S.A. de C.V.										
00000		Principal Financial Group, S.A. de C.V., Grupo Financiero	605,047	7,032,805							7,637,852	
00000		Principal Afore, S.A. de C.V., Principal Grupo Financiero	(31,049,466)	(7,499,483)							(38,548,949)	
00000		Principal Fondos de Inversión, S.A. de C.V., Operadora de Fondos de Inversión, Principal Grupo Financiero										
00000		Principal Seguros, S.A. de C.V., Principal Grupo Financiero		466,678							466,678	
00000		Principal International South America I Ltd										
00000		Principal International South America II Ltd	9,369,680	(9,369,680)							0	
00000		Principal International South America II Ltd., Agencia en Chile										

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)
00000		Principal Holding Company Chile S.A.	109,202,914	12,718,754						(355,631,157)	(233,709,489)	
00000		Principal Chile Limitada	(44,584,503)	(3,349,074)							(47,933,577)	
00000		Administradora de Fondos de Pensiones Cuprum S.A.	(64,618,411)								(64,618,411)	
00000		Inversiones Cuprum Internacional S.A.										
00000		Principal International de Chile S.A.	17,390,280	27,289,270							44,679,550	
00000		Principal Servicios de Administración S.A.	(3,343,782)								(3,343,782)	
00000		Principal Ahorro e Inversiones S.A.										
00000		Principal Compañía de Seguros de Vida Chile S.A.	(22,290,400)								(22,290,400)	
00000		Principal Servicios Corporativos Chile Ltda.	(1,125,778)								(1,125,778)	
00000		Principal Administradora General de Fondos S.A.										
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)
Principal National Life Insurance Company	Principal Financial Services, Inc.	100.000	NO	Principal Financial Group, Inc.	Principal National Life Insurance Company	100.000	NO
Principal Life Insurance Company	Principal Financial Services, Inc.	100.000	NO	Principal Financial Group, Inc.	Principal Life Insurance Company	100.000	NO
Employers Dental Services, Inc.	Principal Dental Services, Inc.	100.000	NO	Principal Financial Group, Inc.	Employers Dental Services, Inc.	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.** If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	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?	YES
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?	YES
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	YES
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	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?	YES
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:

10. Not required to be filed by the Company
12. Not required to be filed by the Company
18. Not required to be filed by the Company
20. Not required to be filed by the Company
21. Not required to be filed by the Company
25. Not required to be filed by the Company
26. Not required to be filed by the Company
30. Not required to be filed by the Company
31. Not required to be filed by the Company
32. Not required to be filed by the Company
33. Not required to be filed by the Company
39. Not required to be filed by the Company
41. Not required to be filed by the Company

Bar Codes:

10.	SIS Stockholder Information Supplement [Document Identifier 420]	6 1 2 7 1 2 0 2 3 4 2 0 0 0 0 0 0
12.	Trusteed Surplus Statement [Document Identifier 490]	6 1 2 7 1 2 0 2 3 4 9 0 0 0 0 0 0
18.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 1 2 7 1 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]	6 1 2 7 1 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]	6 1 2 7 1 2 0 2 3 4 4 8 0 0 0 0 0
25.	Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]	6 1 2 7 1 2 0 2 3 4 5 2 0 0 0 0 0
26.	Modified Guaranteed Annuity Model Regulation [Document Identifier 453]	6 1 2 7 1 2 0 2 3 4 5 3 0 0 0 0 0
30.	Medicare Part D Coverage Supplement [Document Identifier 365]	6 1 2 7 1 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]	6 1 2 7 1 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]	6 1 2 7 1 2 0 2 3 2 2 5 0 0 0 0 0
33.	Relief from the Requirements for Audit Committees [Document Identifier 226]	6 1 2 7 1 2 0 2 3 2 2 6 0 0 0 0 0
39.	Credit Insurance Experience Exhibit [Document Identifier 230]	6 1 2 7 1 2 0 2 3 2 3 0 0 0 0 0 0
41.	Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]	6 1 2 7 1 2 0 2 3 2 1 6 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Miscellaneous accounts receivable	140,930,425	2,162,624	138,767,801	121,477,659
2505.	Service fee income, due and unpaid	29,462,537	1,752	29,460,785	33,215,420
2506.	Assets designated for non-retiree benefits	294,522,594	294,522,594		
2507.	Miscellaneous assets	63,188,703	63,188,703		
2508.	Postretirement benefits asset	17,053,162	17,053,162		
2509.	Other identifiable intangibles	10,596,372	10,596,372		
2510.	Amounts held as agent or trustee $1,025,202 less liabilities $1,025,202				
2597.	Summary of remaining write-ins for Line 25 from overflow page	555,753,793	387,525,207	168,228,586	154,693,079

Additional Write-ins for Liabilities Line 34

		1 Current Year	2 Prior Year
3404.	Deferred gain sale leaseback	717,404	1,913,078
3497.	Summary of remaining write-ins for Line 34 from overflow page	717,404	1,913,078

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Other postretirement benefits adjustment	2,707,674	(5,168,900)
5397.	Summary of remaining write-ins for Line 53 from overflow page	2,707,674	(5,168,900)

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Other identifiable intangibles	10,596,372	11,559,678	963,306
2505.	Miscellaneous accounts receivable	2,162,624	3,027,395	864,770
2506.	Service fee income, due and unpaid	1,752	378,658	376,906
2507.	Interest maintenance reserve asset		152,374,063	152,374,063
2597.	Summary of remaining write-ins for Line 25 from overflow page	12,760,749	167,339,795	154,579,046

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	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	1,430,424,025	1.661	1,430,424,025		1,430,424,025	1.662
1.02 All other governments	470,944,336	0.547	470,944,336		470,944,336	0.547
1.03 U.S. states, territories and possessions, etc. guaranteed	192,967,798	0.224	192,967,798		192,967,798	0.224
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	149,746,108	0.174	149,746,108		149,746,108	0.174
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	9,176,616,690	10.654	9,176,616,690		9,176,616,690	10.661
1.06 Industrial and miscellaneous	43,498,577,226	50.501	43,498,577,226		43,498,577,226	50.534
1.07 Hybrid securities	465,998,591	0.541	465,998,591		465,998,591	0.541
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans	2,045,600,653	2.375	2,045,600,653		2,045,600,653	2.376
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	57,430,875,427	66.676	57,430,875,427		57,430,875,427	66.720
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	181,197,178	0.210	181,197,178		181,197,178	0.211
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	181,197,178	0.210	181,197,178		181,197,178	0.211
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	188,560,735	0.219	188,560,735		188,560,735	0.219
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	770,955,702	0.895	770,955,702		770,955,702	0.896
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks	959,516,437	1.114	959,516,437		959,516,437	1.115
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	16,537,967,722	19.200	16,537,967,722		16,537,967,722	19.213
4.04 Mezzanine real estate loans	106,341,272	0.123	106,341,272		106,341,272	0.124
4.05 Total valuation allowance	(53,927,894)	(0.063)	(53,927,894)		(53,927,894)	(0.063)
4.06 Total mortgage loans	16,590,381,100	19.261	16,590,381,100		16,590,381,100	19.274
5. Real estate (Schedule A):						
5.01 Properties occupied by company	433,219,488	0.503	433,219,487		433,219,487	0.503
5.02 Properties held for production of income	3,018,079	0.004	3,018,079		3,018,079	0.004
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate	436,237,567	0.506	436,237,567		436,237,567	0.507
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(112,325,943)	(0.130)	(112,325,943)		(112,325,943)	(0.130)
6.02 Cash equivalents (Schedule E, Part 2)	2,626,661,117	3.049	2,626,661,115		2,626,661,115	3.051
6.03 Short-term investments (Schedule DA)	124,151,470	0.144	124,151,470		124,151,470	0.144
6.04 Total cash, cash equivalents and short-term investments	2,638,486,644	3.063	2,638,486,642		2,638,486,642	3.065
7. Contract loans	373,714,592	0.434	367,231,181		367,231,181	0.427
8. Derivatives (Schedule DB)	3,281,868,407	3.810	3,281,868,407		3,281,868,407	3.813
9. Other invested assets (Schedule BA)	4,170,687,154	4.842	4,120,919,084		4,120,919,084	4.787
10. Receivables for securities	79,582,707	0.092	79,582,707		79,582,707	0.092
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	(8,310,031)	(0.010)	(8,310,031)		(8,310,031)	(0.010)
13. Total invested assets	86,134,237,183	100.000	86,077,985,701		86,077,985,701	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		453,138,291
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)	8,690,895	8,690,895
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	25,591,617	
	8.2 Totals, Part 3, Column 9		25,591,617
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		436,237,569
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		436,237,569

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		16,584,354,378
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,070,549,098	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	603,871,027	1,674,420,125
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	(5,084,090)	
	3.2 Totals, Part 3, Column 11	(9,473)	(5,093,563)
4.	Accrual of discount		10,458,753
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		1,613,160,183
8.	Deduct amortization of premium and mortgage interest points and commitment fees		6,670,552
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		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		16,644,308,959
12.	Total valuation allowance		(53,927,894)
13.	Subtotal (Line 11 plus 12)		16,590,381,065
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		16,590,381,065

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,537,170,618
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	209,484,684	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	809,996,998	1,019,481,682
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		670,534
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	124,161,729	
	5.2 Totals, Part 3, Column 9	(4,515,177)	119,646,552
6.	Total gain (loss) on disposals, Part 3, Column 19		273,983
7.	Deduct amounts received on disposals, Part 3, Column 16		504,737,077
8.	Deduct amortization of premium and depreciation		1,721,139
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	98,002	
	10.2 Totals, Part 3, Column 11		98,002
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,170,687,151
12.	Deduct total nonadmitted amounts		49,768,069
13.	Statement value at end of current period (Line 11 minus Line 12)		4,120,919,082

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		58,424,694,004
2.	Cost of bonds and stocks acquired, Part 3, Column 7		10,236,288,413
3.	Accrual of discount		80,580,472
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(1,270,250)	
	4.2. Part 2, Section 1, Column 15	702,016	
	4.3. Part 2, Section 2, Column 13	70,992,081	
	4.4. Part 4, Column 11	8,250,107	78,673,954
5.	Total gain (loss) on disposals, Part 4, Column 19		(311,399,547)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		9,607,750,461
7.	Deduct amortization of premium		327,298,351
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	40,373,744	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	1,033,713	41,407,457
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	33,769,037	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	1,288,492	
	9.4. Part 4, Column 13	8,966,674	44,024,203
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		417,205
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		58,571,588,943
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		58,571,588,943

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	1,430,424,025	1,222,401,035	1,420,698,446	1,465,951,262
Governments	2. Canada	108,642,368	120,560,709	115,716,676	94,659,000
(Including all obligations guaranteed	3. Other Countries	362,301,971	318,194,370	361,989,608	379,342,811
by governments)	4. Totals	1,901,368,364	1,661,156,114	1,898,404,730	1,939,953,073
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	192,967,798	170,024,349	200,661,020	169,565,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	149,746,108	143,435,270	154,298,772	140,302,354
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	9,176,616,690	8,262,125,186	9,302,694,864	8,916,584,766
Industrial and Miscellaneous, SVO	8. United States	33,764,123,735	31,135,307,234	34,234,340,136	33,144,034,732
Identified Funds, Unaffiliated Bank	9. Canada	1,084,742,471	1,038,320,289	1,089,953,024	1,090,384,144
Loans, Unaffiliated Certificates of Deposit and Hybrid Securities	10. Other Countries	11,161,310,246	10,735,402,727	11,173,234,294	11,426,786,798
(unaffiliated)	11. Totals	46,010,176,452	42,909,030,250	46,497,527,454	45,661,205,674
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	57,430,875,412	53,145,771,169	58,053,586,840	56,827,610,867
PREFERRED STOCKS	14. United States	181,197,178	166,039,386	180,162,551	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	181,197,178	166,039,386	180,162,551	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	181,197,178	166,039,386	180,162,551	
COMMON STOCKS	20. United States	187,750,000	187,750,000	187,750,000	
Industrial and Miscellaneous	21. Canada				
(unaffiliated), Mutual Funds, Unit	22. Other Countries	810,735	810,735	836,488	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals	188,560,735	188,560,735	188,586,488	
Parent, Subsidiaries and Affiliates	24. Totals	770,955,702	770,955,702	946,943,242	
	25. Total Common Stocks	959,516,437	959,516,437	1,135,529,730	
	26. Total Stocks	1,140,713,615	1,125,555,823	1,315,692,281	
	27. Total Bonds and Stocks	58,571,589,027	54,271,326,992	59,369,279,121	

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	701,779,519	193,065,172	158,824,044	188,529,860	637,747,641	XXX	1,879,946,236	3.2	2,299,435,430	3.9	1,879,946,236	
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	701,779,519	193,065,172	158,824,044	188,529,860	637,747,641	XXX	1,879,946,236	3.2	2,299,435,430	3.9	1,879,946,236	
2. All Other Governments												
2.1 NAIC 1	4,210,311	5,576,040	101,991,303	55,345,880	111,368,132	XXX	278,491,666	0.5	303,732,342	0.5	171,197,754	107,293,912
2.2 NAIC 2	170,325	31,607,844	18,877,125	15,268,916	99,515,389	XXX	165,439,599	0.3	169,294,606	0.3	151,194,473	14,245,126
2.3 NAIC 3		4,394,141	2,425,811	1,388,848	18,804,275	XXX	27,013,075	0.0	40,892,316	0.1	27,013,074	1
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	4,380,636	41,578,025	123,294,239	72,003,644	229,687,796	XXX	470,944,340	0.8	513,919,264	0.9	349,405,301	121,539,039
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	210,000	1,084,276	20,199,108	137,141,565	33,314,054	XXX	191,949,003	0.3	219,661,029	0.4	191,949,002	1
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5		1,018,794				XXX	1,018,794	0.0	504,613	0.0	1,018,794	
3.6 NAIC 6						XXX						
3.7 Totals	210,000	2,103,070	20,199,108	137,141,565	33,314,054	XXX	192,967,797	0.3	220,165,642	0.4	192,967,796	1
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	3,323,854	14,966,078	25,435,001	91,236,964	14,784,210	XXX	149,746,107	0.3	147,402,561	0.3	132,746,108	16,999,999
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	3,323,854	14,966,078	25,435,001	91,236,964	14,784,210	XXX	149,746,107	0.3	147,402,561	0.3	132,746,108	16,999,999
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	266,375,088	1,428,391,880	1,365,216,334	2,620,819,476	3,143,365,751	XXX	8,824,168,529	15.0	8,300,971,097	14.1	8,261,507,517	562,661,012
5.2 NAIC 2	14,855,079	23,390,248	19,571,540	175,517,147	119,114,135	XXX	352,448,149	0.6	364,502,688	0.6	222,798,976	129,649,173
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	281,230,167	1,451,782,128	1,384,787,874	2,796,336,623	3,262,479,886	XXX	9,176,616,678	15.6	8,665,473,785	14.7	8,484,306,493	692,310,185

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	2,569,767,033	8,832,819,799	5,116,918,423	3,504,048,436	4,959,619,237	XXX	24,983,172,928	42.5	24,831,904,103	42.2	9,330,839,318	15,652,333,610
6.2 NAIC 2	1,070,607,781	3,853,432,576	4,825,072,164	2,131,013,739	5,828,280,470	XXX	17,708,406,730	30.1	17,756,293,477	30.2	8,520,890,561	9,187,516,169
6.3 NAIC 3	137,078,483	475,739,597	723,952,976	78,621,816	23,966,581	XXX	1,439,359,453	2.4	1,964,970,761	3.3	328,597,105	1,110,762,348
6.4 NAIC 4	8,207,339	162,674,539	44,042,887	5,969,322	16,535,359	XXX	237,429,446	0.4	209,495,658	0.4	80,469,644	156,959,802
6.5 NAIC 5	2,115,025	4,313,357	317,015	6,117		XXX	6,751,514	0.0	6,297,760	0.0	5,111,524	1,639,990
6.6 NAIC 6	481,954	14,444,904	393,171		1,139,492	XXX	16,459,521	0.0	37,665,762	0.1	2,153,626	14,305,895
6.7 Totals	3,788,257,615	13,343,424,772	10,710,696,636	5,719,659,430	10,829,541,139	XXX	44,391,579,592	75.5	44,806,627,521	76.1	18,268,061,778	26,123,517,814
7. Hybrid Securities												
7.1 NAIC 1					28,952,000	XXX	28,952,000	0.0	28,952,000	0.0		28,952,000
7.2 NAIC 2	52,914,814	61,426,690	60,827,287	13,713,210	208,739,241	XXX	397,621,242	0.7	451,785,840	0.8	289,190,342	108,430,900
7.3 NAIC 3		4,999,122	20,234,229		14,191,999	XXX	39,425,350	0.1	66,743,681	0.1	19,191,121	20,234,229
7.4 NAIC 4						XXX			3,647,864	0.0		
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals	52,914,814	66,425,812	81,061,516	13,713,210	251,883,240	XXX	465,998,592	0.8	551,129,385	0.9	308,381,463	157,617,129
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
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							
10. Unaffiliated Bank Loans												
10.1 NAIC 1		153,476,711				XXX	153,476,711	0.3	12,622,779	0.0	34,000,000	119,476,711
10.2 NAIC 2	24,248,062	291,319,557	21,763,354			XXX	337,330,973	0.6	367,188,684	0.6		337,330,973
10.3 NAIC 3	24,870,859	1,228,222,271	160,621,743			XXX	1,413,714,873	2.4	1,107,416,336	1.9		1,413,714,873
10.4 NAIC 4	19,814,507	107,674,088	3,670,549		1,208,244	XXX	132,367,388	0.2	154,855,914	0.3		132,367,388
10.5 NAIC 5		506,262	1,065,025			XXX	1,571,287	0.0	13,270,221	0.0		1,571,287
10.6 NAIC 6	7,139,421					XXX	7,139,421	0.0				7,139,421
10.7 Totals	76,072,849	1,781,198,889	187,120,671		1,208,244	XXX	2,045,600,653	3.5	1,655,353,934	2.8	34,000,000	2,011,600,653
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) 3,545,665,805	10,629,379,956	6,788,584,213	6,597,122,181	8,929,151,025		36,489,903,180	62.1	XXX	XXX	20,002,185,935	16,487,717,245
12.2 NAIC 2	(d) 1,162,796,061	4,261,176,915	4,946,111,470	2,335,513,012	6,255,649,235		18,961,246,693	32.3	XXX	XXX	9,184,074,352	9,777,172,341
12.3 NAIC 3	(d) 161,949,342	1,713,355,131	907,234,759	80,010,664	56,962,855		2,919,512,751	5.0	XXX	XXX	374,801,300	2,544,711,451
12.4 NAIC 4	(d) 28,021,846	270,348,627	47,713,436	5,969,322	17,743,603		369,796,834	0.6	XXX	XXX	80,469,644	289,327,190
12.5 NAIC 5	(d) 2,115,025	5,838,413	1,382,040	6,117			(c) 9,341,595	0.0	XXX	XXX	6,130,318	3,211,277
12.6 NAIC 6	(d) 7,621,375	14,444,904	393,171		1,139,492		(c) 23,598,942	0.0	XXX	XXX	2,153,626	21,445,316
12.7 Totals	4,908,169,454	16,894,543,946	12,691,419,089	9,018,621,296	15,260,646,210		(b) 58,773,399,995	100.0	XXX	XXX	29,649,815,175	29,123,584,820
12.8 Line 12.7 as a % of Col. 7	8.4	28.7	21.6	15.3	26.0		100.0	XXX	XXX	XXX	50.4	49.6
13. Total Bonds Prior Year												
13.1 NAIC 1	3,895,666,885	9,762,674,811	7,784,756,430	6,199,658,718	8,501,924,496		XXX	XXX	36,144,681,341	61.4	20,994,977,063	15,149,704,278
13.2 NAIC 2	717,593,990	3,717,968,343	5,675,502,565	2,676,485,761	6,321,514,636		XXX	XXX	19,109,065,295	32.5	10,346,554,175	8,762,511,120
13.3 NAIC 3	160,891,601	1,825,652,537	1,063,779,111	46,351,838	83,348,007		XXX	XXX	3,180,023,094	5.4	749,585,264	2,430,437,830
13.4 NAIC 4	11,372,903	159,856,951	113,595,719	59,388,243	23,785,620		XXX	XXX	367,999,436	0.6	19,207,066	348,792,370
13.5 NAIC 5	504,613	18,080,221		1,487,760			XXX	XXX	(c) 20,072,594	0.0	504,613	19,567,981
13.6 NAIC 6	4,659,039	31,894,912	561		1,111,250		XXX	XXX	(c) 37,665,762	0.1	36,695	37,629,067
13.7 Totals	4,790,689,032	15,516,127,776	14,637,634,385	8,983,372,320	14,931,684,009		XXX	XXX	(b) 58,859,507,522	100.0	32,110,864,876	26,748,642,646
13.8 Line 13.7 as a % of Col. 9	8.1	26.4	24.9	15.3	25.4		XXX	XXX	100.0	XXX	54.6	45.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	1,496,568,552	4,299,964,783	3,103,687,217	3,981,540,293	7,120,425,089		20,002,185,934	34.0	20,994,977,063	35.7	20,002,185,934	XXX
14.2 NAIC 2	222,282,556	1,140,810,037	1,531,771,861	1,236,481,148	5,052,728,750		9,184,074,352	15.6	10,346,554,175	17.6	9,184,074,352	XXX
14.3 NAIC 3	47,495,662	83,993,175	176,102,806	16,915,755	50,293,903		374,801,301	0.6	749,585,264	1.3	374,801,301	XXX
14.4 NAIC 4	702,989	56,608,931	10,411,576	357,433	12,388,716		80,469,645	0.1	19,207,066	0.0	80,469,645	XXX
14.5 NAIC 5	751,285	5,332,151	40,765	6,117			6,130,318	0.0	504,613	0.0	6,130,318	XXX
14.6 NAIC 6	480,751	1,279,708	393,167				2,153,626	0.0	36,695	0.0	2,153,626	XXX
14.7 Totals	1,768,281,795	5,587,988,785	4,822,407,392	5,235,300,746	12,235,836,458		29,649,815,176	50.4	32,110,864,876	54.6	29,649,815,176	XXX
14.8 Line 14.7 as a % of Col. 7	6.0	18.8	16.3	17.7	41.3		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	3.0	9.5	8.2	8.9	20.8		50.4	XXX	XXX	XXX	50.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	2,049,097,253	6,329,415,173	3,684,896,996	2,615,581,888	1,808,725,936		16,487,717,246	28.1	15,149,704,278	25.7	XXX	16,487,717,246
15.2 NAIC 2	940,513,505	3,120,366,878	3,414,339,609	1,099,031,864	1,202,920,485		9,777,172,341	16.6	8,762,511,120	14.9	XXX	9,777,172,341
15.3 NAIC 3	114,453,680	1,629,361,956	731,131,953	63,094,909	6,668,952		2,544,711,450	4.3	2,430,437,830	4.1	XXX	2,544,711,450
15.4 NAIC 4	27,318,857	213,739,696	37,301,860	5,611,889	5,354,887		289,327,189	0.5	348,792,370	0.6	XXX	289,327,189
15.5 NAIC 5	1,363,740	506,262	1,341,275				3,211,277	0.0	19,567,981	0.0	XXX	3,211,277
15.6 NAIC 6	7,140,624	13,165,196	4		1,139,492		21,445,316	0.0	37,629,067	0.1	XXX	21,445,316
15.7 Totals	3,139,887,659	11,306,555,161	7,869,011,697	3,783,320,550	3,024,809,752		29,123,584,819	49.6	26,748,642,646	45.4	XXX	29,123,584,819
15.8 Line 15.7 as a % of Col. 7	10.8	38.8	27.0	13.0	10.4		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	5.3	19.2	13.4	6.4	5.1		49.6	XXX	XXX	XXX	XXX	49.6

(a) Includes $ 135,324,958 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 676,126,102 current year of bonds with Z designations and $ 648,569,014 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 $ 119,096,758 current year, $ .... prior year of bonds with 5GI designations and $ 21,445,305 current year, $ 37,628,059 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 $ 819,665,873 ; NAIC 2 $ 522,858,717 ; 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	690,690,453	154,640,536	99,788,157	51,883,455	602,685,324	XXX	1,599,687,925	2.7	2,059,825,269	3.5	1,599,687,926	(1)
1.02 Residential Mortgage-Backed Securities	11,089,066	38,424,637	53,022,742	122,175,257	21,928,275	XXX	246,639,977	0.4	206,018,941	0.4	246,639,977	
1.03 Commercial Mortgage-Backed Securities			6,013,144	14,471,148	13,134,041	XXX	33,618,333	0.1	33,591,221	0.1	33,618,333	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	701,779,519	193,065,173	158,824,043	188,529,860	637,747,640	XXX	1,879,946,235	3.2	2,299,435,431	3.9	1,879,946,236	(1)
2. All Other Governments												
2.01 Issuer Obligations	4,380,636	41,578,025	123,294,239	72,003,643	229,687,796	XXX	470,944,339	0.8	513,919,264	0.9	349,405,302	121,539,037
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	4,380,636	41,578,025	123,294,239	72,003,643	229,687,796	XXX	470,944,339	0.8	513,919,264	0.9	349,405,302	121,539,037
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	210,000	2,103,070	20,199,108	137,141,565	33,314,054	XXX	192,967,797	0.3	220,165,642	0.4	192,967,796	1
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	210,000	2,103,070	20,199,108	137,141,565	33,314,054	XXX	192,967,797	0.3	220,165,642	0.4	192,967,796	1
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	3,323,854	14,966,078	25,435,001	91,236,964	14,784,210	XXX	149,746,107	0.3	147,402,561	0.3	132,746,108	16,999,999
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	3,323,854	14,966,078	25,435,001	91,236,964	14,784,210	XXX	149,746,107	0.3	147,402,561	0.3	132,746,108	16,999,999
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	67,351,990	713,439,037	695,235,994	1,848,851,633	2,970,501,579	XXX	6,295,380,233	10.7	6,301,167,560	10.7	5,849,147,218	446,233,015
5.02 Residential Mortgage-Backed Securities	206,379,213	667,485,070	636,025,709	753,582,247	180,627,497	XXX	2,444,099,736	4.2	2,013,219,169	3.4	2,444,099,736	
5.03 Commercial Mortgage-Backed Securities	4,768,059	54,987,601	32,927,271	26,679,829	39,803,058	XXX	159,165,818	0.3	186,057,742	0.3	80,891,661	78,274,157
5.04 Other Loan-Backed and Structured Securities	2,730,905	15,870,420	20,598,899	167,222,914	71,547,752	XXX	277,970,890	0.5	165,029,310	0.3	110,167,877	167,803,013
5.05 Totals	281,230,167	1,451,782,128	1,384,787,873	2,796,336,623	3,262,479,886	XXX	9,176,616,677	15.6	8,665,473,781	14.7	8,484,306,492	692,310,185
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,792,474,196	4,993,237,971	6,573,418,590	4,528,900,073	10,253,772,949	XXX	28,141,803,779	47.9	29,973,719,924	50.9	14,023,325,304	14,118,478,475
6.02 Residential Mortgage-Backed Securities	264,791,918	994,740,952	626,290,586	733,714,717	220,130,692	XXX	2,839,668,865	4.8	2,585,631,270	4.4	99,094,343	2,740,574,522
6.03 Commercial Mortgage-Backed Securities	200,059,051	2,249,852,470	1,295,468,218		1,029,985	XXX	3,746,409,724	6.4	3,888,432,837	6.6	3,536,913,323	209,496,401
6.04 Other Loan-Backed and Structured Securities	1,530,932,451	5,105,593,380	2,215,519,241	457,044,640	354,607,513	XXX	9,663,697,225	16.4	8,358,843,488	14.2	608,728,808	9,054,968,417
6.05 Totals	3,788,257,616	13,343,424,773	10,710,696,635	5,719,659,430	10,829,541,139	XXX	44,391,579,593	75.5	44,806,627,519	76.1	18,268,061,778	26,123,517,815
7. Hybrid Securities												
7.01 Issuer Obligations	22,914,814	66,425,812	60,827,287	13,713,210	236,883,240	XXX	400,764,363	0.7	484,272,520	0.8	308,381,463	92,382,900
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities	30,000,000		20,234,229		15,000,000	XXX	65,234,229	0.1	66,856,865	0.1		65,234,229
7.05 Totals	52,914,814	66,425,812	81,061,516	13,713,210	251,883,240	XXX	465,998,592	0.8	551,129,385	0.9	308,381,463	157,617,129
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	7,139,421	325,618,340	29,091,280			XXX	361,849,041	0.6	266,606,468	0.5	34,000,000	327,849,041
10.02 Unaffiliated Bank Loans - Acquired	68,933,428	1,455,580,547	158,029,391		1,208,244	XXX	1,683,751,610	2.9	1,388,747,466	2.4		1,683,751,610
10.03 Totals	76,072,849	1,781,198,887	187,120,671		1,208,244	XXX	2,045,600,651	3.5	1,655,353,934	2.8	34,000,000	2,011,600,651
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	2,581,345,943	5,986,390,529	7,598,198,376	6,743,730,543	14,341,629,152	XXX	37,251,294,543	63.4	XXX	XXX	22,455,661,117	14,795,633,426
12.02 Residential Mortgage-Backed Securities	482,260,197	1,700,650,659	1,315,339,037	1,609,472,221	422,686,464	XXX	5,530,408,578	9.4	XXX	XXX	2,789,834,056	2,740,574,522
12.03 Commercial Mortgage-Backed Securities	204,827,110	2,304,840,071	1,334,408,633	41,150,977	53,967,084	XXX	3,939,193,875	6.7	XXX	XXX	3,651,423,317	287,770,558
12.04 Other Loan-Backed and Structured Securities	1,563,663,356	5,121,463,800	2,256,352,369	624,267,554	441,155,265	XXX	10,006,902,344	17.0	XXX	XXX	718,896,685	9,288,005,659
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans	76,072,849	1,781,198,887	187,120,671		1,208,244	XXX	2,045,600,651	3.5	XXX	XXX	34,000,000	2,011,600,651
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	4,908,169,455	16,894,543,946	12,691,419,086	9,018,621,295	15,260,646,209		58,773,399,991	100.0	XXX	XXX	29,649,815,175	29,123,584,816
12.10 Line 12.09 as a % of Col. 7	8.4	28.7	21.6	15.3	26.0		100.0	XXX	XXX	XXX	50.4	49.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	2,833,619,164	6,538,191,589	8,848,268,905	7,090,910,468	14,389,482,614	XXX	XXX	XXX	39,700,472,740	67.4	25,041,030,965	14,659,441,775
13.02 Residential Mortgage-Backed Securities	496,443,330	1,439,744,383	1,177,593,904	1,363,459,298	327,628,465	XXX	XXX	XXX	4,804,869,380	8.2	2,310,937,654	2,493,931,726
13.03 Commercial Mortgage-Backed Securities	181,520,860	1,936,411,545	1,887,236,257	49,880,427	53,032,711	XXX	XXX	XXX	4,108,081,800	7.0	3,867,658,459	240,423,341
13.04 Other Loan-Backed and Structured Securities	1,267,288,302	4,221,491,905	2,469,572,376	479,122,125	153,254,955	XXX	XXX	XXX	8,590,729,663	14.6	891,237,797	7,699,491,866
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans	11,817,376	1,380,288,352	254,962,942		8,285,264	XXX	XXX	XXX	1,655,353,934	2.8		1,655,353,934
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	4,790,689,032	15,516,127,774	14,637,634,384	8,983,372,318	14,931,684,009		XXX	XXX	58,859,507,517	100.0	32,110,864,875	26,748,642,642
13.10 Line 13.09 as a % of Col. 9	8.1	26.4	24.9	15.3	25.4		XXX	XXX	100.0	XXX	54.6	45.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	1,086,924,906	2,309,338,375	2,861,136,994	4,179,490,701	12,018,770,140	XXX	22,455,661,116	38.2	25,041,030,965	42.5	22,455,661,116	XXX
14.02 Residential Mortgage-Backed Securities	233,050,685	746,169,812	713,013,729	894,697,539	202,902,290	XXX	2,789,834,055	4.7	2,310,937,654	3.9	2,789,834,055	XXX
14.03 Commercial Mortgage-Backed Securities	186,958,514	2,214,326,496	1,219,689,263	16,285,017	14,164,026	XXX	3,651,423,316	6.2	3,867,658,459	6.6	3,651,423,316	XXX
14.04 Other Loan-Backed and Structured Securities	261,347,690	284,154,102	28,567,405	144,827,487		XXX	718,896,684	1.2	891,237,797	1.5	718,896,684	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans		34,000,000				XXX	34,000,000	0.1			34,000,000	XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	1,768,281,795	5,587,988,785	4,822,407,391	5,235,300,744	12,235,836,456		29,649,815,171	50.4	32,110,864,875	54.6	29,649,815,171	XXX
14.10 Line 14.09 as a % of Col. 7	6.0	18.8	16.3	17.7	41.3		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	3.0	9.5	8.2	8.9	20.8		50.4	XXX	XXX	XXX	50.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,494,421,037	3,677,052,154	4,737,061,382	2,564,239,842	2,322,859,012	XXX	14,795,633,427	25.2	14,659,441,775	24.9	XXX	14,795,633,427
15.02 Residential Mortgage-Backed Securities	249,209,512	954,480,847	602,325,308	714,774,682	219,784,174	XXX	2,740,574,523	4.7	2,493,931,726	4.2	XXX	2,740,574,523
15.03 Commercial Mortgage-Backed Securities	17,868,596	90,513,575	114,719,370	24,865,960	39,803,058	XXX	287,770,559	0.5	240,423,341	0.4	XXX	287,770,559
15.04 Other Loan-Backed and Structured Securities	1,302,315,666	4,837,309,698	2,227,784,964	479,440,067	441,155,265	XXX	9,288,005,660	15.8	7,699,491,866	13.1	XXX	9,288,005,660
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	76,072,849	1,747,198,887	187,120,671		1,208,244	XXX	2,011,600,651	3.4	1,655,353,934	2.8	XXX	2,011,600,651
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	3,139,887,660	11,306,555,161	7,869,011,695	3,783,320,551	3,024,809,753		29,123,584,820	49.6	26,748,642,642	45.4	XXX	29,123,584,820
15.10 Line 15.09 as a % of Col. 7	10.8	38.8	27.0	13.0	10.4		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	5.3	19.2	13.4	6.4	5.1		49.6	XXX	XXX	XXX	XXX	49.6

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	174,865,393	174,865,393			
2. Cost of short-term investments acquired	206,052,384	206,052,384			
3. Accrual of discount	2,684,835	2,684,835			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	(6,894)	(6,894)			
6. Deduct consideration received on disposals	259,444,247	259,444,247			
7. Deduct amortization of premium					
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)	124,151,471	124,151,471			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	124,151,471	124,151,471			

(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)		1,080,040,857
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	97,336,279	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	2,797,365	100,133,644
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	879,641,419	
	3.2 Section 2, Column 19	(638,548,568)	241,092,851
4.	SSAP No. 108 Adjustments		(259,029,255)
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(20,782,994)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		(161,984,434)
7.	Amortization:		
	7.1 Section 1, Column 19	(439,341)	
	7.2 Section 2, Column 21	(26,202)	(465,543)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23	(1,949,400)	(1,949,400)
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	(45,371,544)	
	9.2 Section 2, Column 20	(977,221)	(46,348,765)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		1,254,675,830
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		1,254,675,830

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
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	(20,619,870)			
	3.14 Section 1, Column 18, prior year	12,976,425	(33,596,296)	(33,596,296)	
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	(17,001,586)			
	3.24 Section 1, Column 19, prior year plus	13,426,715			
	3.25 SSAP No. 108 Adjustments	(3,167,994)	(33,596,296)	(33,596,296)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(59,927,989)		
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)	(69,130,385)			
	4.23 SSAP No. 108 Adjustments	9,202,396	(59,927,989)		
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)				0
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

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
02005NB*0	Synthetic, Ally Financial INC	2	10,000,000	10,958,714	10,004,491	03/08/2022	12/20/2026	CREDIT DEFAULT SWAP	958,711	940,189	P4400@-AA-7	GM HOLDINGS S.A.	2PL	10,000,003	9,064,302
042735D@6	Synthetic, Arrow Electronics, INC	2	10,000,000	10,036,527	9,331,825	03/09/2022	12/20/2026	CREDIT DEFAULT SWAP	36,537	131,834	Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2FE	9,999,990	9,199,991
053807D*1	Synthetic, Avnet, INC	2	10,000,000	10,000,003	9,182,069	03/09/2022	12/20/2026	CREDIT DEFAULT SWAP		117,767	P4400@-AA-7	GM HOLDINGS S.A.	2PL	10,000,003	9,064,302
06051GS@9	Synthetic, Bank of America Corp	1	20,000,000	20,092,177	18,429,521	04/27/2020	06/20/2025	CREDIT DEFAULT SWAP	92,178	151,921	42241@-AM-1	HEARST COMMUNICATIONS INC	1	20,000,000	18,277,600
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1	300,000,000	20,250,000	12,809,459	02/22/2023	02/26/2035	INTEREST RATE SWAP		(4,817,356)	001814-D@-8	ANR PIPELINE COMPANY	2	20,250,000	17,626,815
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		26,595,966	21,684,489			INTEREST RATE SWAP			04052A-DY-9	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	26,595,966	21,684,489
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		5,000,000	4,145,300			INTEREST RATE SWAP			05073*-AE-1	AUDAX GROUP LP	1PL	5,000,000	4,145,300
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		4,000,000	3,902,360			INTEREST RATE SWAP			05073*-AH-4	AUDAX GROUP LP	1PL	4,000,000	3,902,360
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		42,359,102	34,321,039			INTEREST RATE SWAP			05682*-AC-8	BAIN CAPITAL HOLDINGS LP	1PL	42,359,102	34,321,039
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		5,000,000	4,218,950			INTEREST RATE SWAP			05682*-AF-1	BAIN CAPITAL HOLDINGS LP	1PL	5,000,000	4,218,950
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		10,500,000	8,686,230			INTEREST RATE SWAP			12656*-AT-9	CSLB HOLDINGS INC	1	10,500,000	8,686,230
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		3,750,000	3,346,275			INTEREST RATE SWAP			210518-G*-1	CONSUMERS ENERGY COMP	1	3,750,000	3,346,275
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		1,000,000	954,010			INTEREST RATE SWAP			41242*-BN-1	HARDWOOD FUNDING LLC	1FE	1,000,000	954,010
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		10,841,708	9,324,194			INTEREST RATE SWAP			41242*-BT-8	HARDWOOD FUNDING LLC	1FE	10,841,708	9,324,194
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		5,000,000	4,497,900			INTEREST RATE SWAP			41242*-BX-9	HARDWOOD FUNDING LLC	1FE	5,000,000	4,497,900
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		839,776	725,440			INTEREST RATE SWAP			41242*-CB-6	HARDWOOD FUNDING LLC	1FE	839,776	725,440
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		1,000,000	811,040			INTEREST RATE SWAP			41242*-CE-0	HARDWOOD FUNDING, LLC	1FE	1,000,000	811,040
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		3,000,000	2,795,850			INTEREST RATE SWAP			42251#-AX-2	HEB GROCERY CO. LP	1	3,000,000	2,795,850
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		14,471,989	12,126,751			INTEREST RATE SWAP			46672#-AA-4	HP GATEWAY UNIT TWO OWNER LLC	2PL	14,471,989	12,126,751
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		8,500,000	7,766,535			INTEREST RATE SWAP			56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST	1FE	8,500,000	7,766,535
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		9,599,439	8,352,856			INTEREST RATE SWAP			57169*-BA-4	MARS INC	1	9,599,439	8,352,856
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		1,500,000	1,403,805			INTEREST RATE SWAP			57169*-BL-0	MARS INC	1	1,500,000	1,403,805
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		10,000,000	8,053,600			INTEREST RATE SWAP			674003-C@-5	OAKTREE CAPITAL MANAGEMENT LP	1FE	10,000,000	8,053,600
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		5,000,000	4,048,800			INTEREST RATE SWAP			87124V-D@-5	SOUTHERN CROSS AIRPORTS CORP H	2	5,000,000	4,048,800
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		20,000,000	16,723,600			INTEREST RATE SWAP			91863@-AC-7	VHG CAPITAL LP	1PL	20,000,000	16,723,600
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		16,198,878	12,468,114			INTEREST RATE SWAP			92203#-AV-0	VANGUARD GROUP INC/THE	1	16,198,878	12,468,114
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		38,718,205	31,793,454			INTEREST RATE SWAP			93401*-AD-2	WARBURG PINCUS LLC	1PL	38,718,205	31,793,454
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		15,750,000	14,742,473			INTEREST RATE SWAP			E1000*-AA-1	ACCIONA ENERGIA FINANCIA	2FE	15,750,000	14,742,473
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		5,250,000	5,641,493			INTEREST RATE SWAP			G7997@-AC-5	SANCTUARY HOUSING ASSOC.	1FE	5,250,000	5,641,493
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		1,000,000	1,001,610			INTEREST RATE SWAP			L7598*-AC-4	PILI 1 PORTFOLIO SCSP	1PL	1,000,000	1,001,610
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		14,000,000	11,282,880			INTEREST RATE SWAP			Q7794#-AN-3	QPH FINANCE CO PTY LIMITED	2FE	14,000,000	11,282,880
12656*AU6	Synthetic, 12 Year Floating Rate Bond	1		1,000,000	838,660			INTEREST RATE SWAP			Q9609*-AC-2	WESTCONNEX FINANCE COMPANY PTY	2FE	1,000,000	838,660
29250NG*0	Synthetic, Engridge, Inc.	2	10,000,000	10,019,119	9,707,498	05/10/2022	06/20/2027	CREDIT DEFAULT SWAP	19,110	130,490	018522-M@-8	ALLETE INC	2	10,000,009	9,577,009
35671DK#1	Synthetic, Freeport-Mcmoran Inc	2	20,000,000	11,973,671	11,289,881	05/10/2022	06/20/2027	CREDIT DEFAULT SWAP	(336,857)	153,345	03980@-AB-2	ARDENT MILLS LLC	2YE	12,310,528	11,136,536

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
35671DK#1	Synthetic, Freeport-Mcmoran Inc	2		8,200,691	7,275,407			CREDIT DEFAULT SWAP			G3198@-AG-2	ESSENTRA PLC	2Z	8,200,691	7,275,407
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1	400,000,000	43,143,246	38,857,316	11/21/2022	11/23/2029	INTEREST RATE SWAP		(2,891,540)	00392#-AA-0	ABTEEN VENTURES LLC	1PL	43,143,246	41,748,856
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		15,228,121	13,106,387			INTEREST RATE SWAP			05682*-AA-2	BAIN CAPITAL HOLDINGS LP	1PLGI	15,228,121	13,106,387
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		18,170,735	16,231,009			INTEREST RATE SWAP			10240*-AA-7	BOWIE ACQUISITIONS LLC	2PL	18,170,735	16,231,009
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		12,068,123	11,366,482			INTEREST RATE SWAP			19123#-AA-6	COCA-COLA SOUTHWEST BEVERAGE L	1FE	12,068,123	11,366,482
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		25,816,050	21,918,859			INTEREST RATE SWAP			30306V-A#-6	FLNG LIQUEFACTION 3 LLC	2FE	25,816,050	21,918,859
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		17,217,000	16,989,563			INTEREST RATE SWAP			315413-A*-5	FERROCARRIL CENTRAL URUGUAY IS	2	17,217,000	16,989,563
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		29,867,235	26,327,370			INTEREST RATE SWAP			34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC	2PL	29,867,235	26,327,370
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		42,000,000	36,580,740			INTEREST RATE SWAP			36901@-AA-0	GENERAL ATLANTIC PARTNERS LP	1PL	42,000,000	36,580,740
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		23,000,000	22,586,460			INTEREST RATE SWAP			42241@-AK-5	HEARST COMMUNICATIONS INC	1	23,000,000	22,586,460
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		36,000,000	35,323,560			INTEREST RATE SWAP			449282-AA-0	ICHTHYS LNG PTY LTD	1PL	36,000,000	35,323,560
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		19,778,990	17,539,613			INTEREST RATE SWAP			46659*-AG-2	JM FAMILY ENTERPRISES INC	2	19,778,990	17,539,613
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		23,399,474	21,468,660			INTEREST RATE SWAP			57169*-BK-2	MARS INC	1	23,399,474	21,468,660
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		16,000,000	13,216,960			INTEREST RATE SWAP			617700-A*-0	MORNINGSTAR INC	2	16,000,000	13,216,960
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		16,000,000	13,488,320			INTEREST RATE SWAP			711123-F*-5	PEOPLES GAS LIGHT AND COKE COM	1	16,000,000	13,488,320
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		6,436,332	6,678,145			INTEREST RATE SWAP			K7802#-BF-5	ROYAL GREENLAND A/S	2	6,436,332	6,678,145
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		26,150,218	26,813,332			INTEREST RATE SWAP			L9031*-AC-5	TERMINAL INVESTMENT LIMITED HO	2PL	26,150,218	26,813,332
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		18,500,000	15,509,660			INTEREST RATE SWAP			Q3647#-AB-7	EVOLUTION MINING FINANCE PTY L	2PL	18,500,000	15,509,660
36901@AB8	Synthetic, 7 Year Floating Rate Bond	1		11,174,188	10,004,921			INTEREST RATE SWAP			Q8562*-AF-2	SONIC HEALTHCARE SERVICES PTY	2	11,174,188	10,004,921
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1	190,000,000	10,000,000	6,468,409	02/22/2023	02/24/2038	INTEREST RATE SWAP		(2,527,691)	0010EP-B*-8	AEP TEXAS CENTRAL CO	2	10,000,000	8,996,100
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		10,500,000	9,155,790			INTEREST RATE SWAP			0010EQ-B*-6	AEP TEXAS NORTH CO	2	10,500,000	9,155,790
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		17,641,550	13,217,050			INTEREST RATE SWAP			04052A-CE-4	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	17,641,550	13,217,050
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		21,000,000	17,062,920			INTEREST RATE SWAP			05682*-AD-6	BAIN CAPITAL HOLDINGS LP	1PLGI	21,000,000	17,062,920
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		5,000,000	4,188,100			INTEREST RATE SWAP			05682*-AG-9	BAIN CAPITAL HOLDINGS LP	1PL	5,000,000	4,188,100
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		25,000,000	19,642,250			INTEREST RATE SWAP			37941*-AD-6	GLOBAL INFRASTRUCTURE MANAGEME	1PL	25,000,000	19,642,250
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		1,000,000	817,020			INTEREST RATE SWAP			41242*-BU-5	HARDWOOD FUNDING LLC	1FE	1,000,000	817,020
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		3,000,000	2,778,990			INTEREST RATE SWAP			42251#-AY-0	HEB GROCERY CO. LP	1	3,000,000	2,778,990
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		3,000,000	2,778,390			INTEREST RATE SWAP			42251#-AZ-7	HEB GROCERY CO. LP	1	3,000,000	2,778,390
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		5,000,000	4,576,300			INTEREST RATE SWAP			42251#-BA-1	HEB GROCERY CO. LP	1	5,000,000	4,576,300
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		6,000,000	5,463,120			INTEREST RATE SWAP			42251#-BB-9	HEB GROCERY CO. LP	1	6,000,000	5,463,120
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		5,000,000	4,550,900			INTEREST RATE SWAP			42251#-BC-7	HEB GROCERY CO. LP	1	5,000,000	4,550,900

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
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		6,000,000	5,475,300			INTEREST RATE SWAP			42251#-BD-5	HEB GROCERY CO. LP	1	6,000,000	5,475,300
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		1,000,000	797,390			INTEREST RATE SWAP			450636-E@-0	ITR CONCESSION CO LLC	2FE	1,000,000	797,390
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		6,909,578	5,946,915			INTEREST RATE SWAP			54143M-AA-4	AMAZON NATIONAL LOGISTICS CTL	1FE	6,909,578	5,946,915
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		19,198,878	17,526,080			INTEREST RATE SWAP			57169*-BM-8	MARS INC	1	19,198,878	17,526,080
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		9,000,000	6,586,200			INTEREST RATE SWAP			67755#-AG-7	OHIO STATE ENERGY PARTNERS LLC	1PL	9,000,000	6,586,200
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		3,000,000	2,807,220			INTEREST RATE SWAP			74837H-A#-3	QUESTAR GAS CO	1	3,000,000	2,807,220
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		15,000,000	11,063,400			INTEREST RATE SWAP			92203#-AW-8	VANGUARD GROUP INC/THE	1	15,000,000	11,063,400
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		9,750,000	10,015,200			INTEREST RATE SWAP			L7598*-AD-2	PILI 1 PORTFOLIO SCSP	1PL	9,750,000	10,015,200
42251#BE3	Synthetic, 15 Year Floating Rate Bond	1		8,000,000	7,398,720			INTEREST RATE SWAP			Q9326#-AD-8	UNIVERSITY OF MELBOURNE, THE	1FE	8,000,000	7,398,720
526057C@1	Synthetic, Lennar Corporation	2	10,000,000	11,043,994	10,997,833	05/10/2022	06/20/2027	CREDIT DEFAULT SWAP	1,043,985	1,420,824	018522-M@-8	ALLETE INC	2	10,000,009	9,577,009
534187K@7	Synthetic, Lincoln National Corporation	2	10,000,000	9,991,603	9,341,337	03/09/2022	12/20/2026	CREDIT DEFAULT SWAP	(8,387)	(107,353)	Q6568@-AA-9	NETWORK FINANCE COMPANY	2	9,999,990	9,448,691
560904G*9	Synthetic, Federation of Malaysia	1	20,000,000	19,962,748	19,658,569	04/27/2020	06/20/2025	CREDIT DEFAULT SWAP	(37,252)	237,369	T1890*-AA-8	BARILLA INIZIATIVE SPA	2YE	20,000,000	19,421,200
61747YQ@7	Synthetic, Morgan Stanley	1	20,000,000	20,051,994	19,334,891	04/27/2020	06/20/2025	CREDIT DEFAULT SWAP	52,002	187,099	Q7794#-AG-8	QPH FINANCE CO PTY LIMITED	2FE	19,999,992	19,147,792
681919A#3	Synthetic, Omnicom Group Inc	2	20,000,000	8,700,915	6,808,426	04/27/2020	06/20/2025	CREDIT DEFAULT SWAP	180,464	243,675	04052A-BR-6	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	8,520,451	6,564,752
681919A#3	Synthetic, Omnicom Group Inc	2		11,478,327	11,110,674			CREDIT DEFAULT SWAP			87124V-AF-6	SYDNEY AIRPORT FINANCE CO PTY	2FE	11,478,327	11,110,674
783549X*4	Synthetic, Ryder System INC	2	10,000,000	9,986,034	9,377,501	03/08/2022	12/20/2026	CREDIT DEFAULT SWAP	(13,986)	177,483	Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2FE	10,000,020	9,200,018
783549X@2	Synthetic, Ryder System INC	2	10,000,000	9,890,128	9,623,096	05/05/2022	06/20/2027	CREDIT DEFAULT SWAP	(109,862)	174,405	Q6568@-AA-9	NETWORK FINANCE COMPANY	2	9,999,990	9,448,691
824348C#1	Synthetic, The Sherwin-Williams Company	2	10,000,000	10,028,571	9,652,556	05/09/2022	06/20/2027	CREDIT DEFAULT SWAP	28,581	203,866	Q6568@-AA-9	NETWORK FINANCE COMPANY	2	9,999,990	9,448,691
824348C@3	Synthetic, The Sherwin-Williams Company	2	10,000,000	10,081,896	9,387,738	03/01/2022	12/20/2026	CREDIT DEFAULT SWAP	81,906	187,747	Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2FE	9,999,990	9,199,991
91863@AD5	Synthetic, 10 Year Floating Rate Bond	1	300,000,000	13,502,561	10,559,831	11/21/2022	11/23/2032	INTEREST RATE SWAP		(1,793,257)	04052A-BN-5	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	13,502,561	12,353,088
91863@AD5	Synthetic, 10 Year Floating Rate Bond	1		22,739,495	21,730,316			INTEREST RATE SWAP			04052A-BP-0	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	22,739,495	21,730,316
91863@AD5	Synthetic, 10 Year Floating Rate Bond	1		19,252,772	14,258,026			INTEREST RATE SWAP			04052A-BV-7	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	19,252,772	14,258,026
91863@AD5	Synthetic, 10 Year Floating Rate Bond	1		18,000,000	16,396,920			INTEREST RATE SWAP			19123#-AB-4	COCA-COLA SOUTHWEST BEVERAGE L	1FE	18,000,000	16,396,920
91863@AD5	Synthetic, 10 Year Floating Rate Bond	1		58,983,252	50,869,570			INTEREST RATE SWAP			46674@-AA-4	JLL SECURITIES CREDIT LEASE BA	1	58,983,252	50,869,570
91863@AD5	Synthetic, 10 Year Floating Rate Bond	1		32,990,544	29,369,832			INTEREST RATE SWAP			74352*-AA-7	AMZN PROJECT BONDURANT IA CTL	1	32,990,544	29,369,832
91863@AD5	Synthetic, 10 Year Floating Rate Bond	1		39,999,090	32,444,462			INTEREST RATE SWAP			91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL	1PL	39,999,090	32,444,462
91863@AD5	Synthetic, 10 Year Floating Rate Bond	1		29,000,000	24,716,410			INTEREST RATE SWAP			91863@-AB-9	VHG CAPITAL LP	1PL	29,000,000	24,716,410
91863@AD5	Synthetic, 10 Year Floating Rate Bond	1		30,096,150	25,824,002			INTEREST RATE SWAP			92783#-AB-2	VIRGINIA INTERNATIONAL GATEWAY	1PL	30,096,150	25,824,002
91863@AD5	Synthetic, 10 Year Floating Rate Bond	1		36,133,311	27,896,940			INTEREST RATE SWAP			G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC	1PL	36,133,311	27,896,940
92343VA#1	Synthetic, Verizon Communications Inc 5yr	2	10,000,000	2,540,255	2,375,850	04/27/2020	06/20/2025	CREDIT DEFAULT SWAP	20,928	73,487	42241@-AM-1	HEARST COMMUNICATIONS INC	1	2,519,327	2,302,363
92343VA#1	Synthetic, Verizon Communications Inc 5yr	2		4,599,986	4,169,565			CREDIT DEFAULT SWAP			P4400@-AA-7	GM HOLDINGS S.A.	2PL	4,599,986	4,169,565
92343VA#1	Synthetic, Verizon Communications Inc 5yr	2		1,929,559	1,847,341			CREDIT DEFAULT SWAP			Q7794#-AG-8	QPH FINANCE CO PTY LIMITED	2FE	1,929,559	1,847,341
92343VA#1	Synthetic, Verizon Communications Inc 5yr	2		951,125	923,600			CREDIT DEFAULT SWAP			T1890*-AA-8	BARILLA INIZIATIVE SPA	2YE	951,125	923,600

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
92343VB*4	Synthetic, Verizon Communications Inc 10yr	2	10,000,000	267,332	420,303	04/27/2020	06/20/2030	CREDIT DEFAULT SWAP	(132,677)	57,722	P4400@-AA-7	GM HOLDINGS S.A.	2PL	400,010	362,581
92343VB*4	Synthetic, Verizon Communications Inc 10yr	2		9,600,000	9,052,800			CREDIT DEFAULT SWAP			Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD	2FE	9,600,000	9,052,800
9999999999 - Totals				1,413,157,326	1,234,159,266	XXX	XXX	XXX	1,875,382	(7,547,974)	XXX	XXX	XXX	1,411,281,943	1,241,707,241

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	20	973,963,572	22	1,463,467,701	21	1,414,069,567	21	1,413,380,050	20	973,963,572
2. Add: Opened or Acquired Transactions	2	490,154,276							2	490,154,276
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	675,951	XXX	804,176	XXX	24,855	XXX	29,278	XXX	1,534,261
4. Less: Closed or Disposed of Transactions			1	49,946,404					1	49,946,404
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,326,098	XXX	255,905	XXX	714,373	XXX	252,003	XXX	2,548,378
7. Ending Inventory	22	1,463,467,701	21	1,414,069,567	21	1,413,380,050	21	1,413,157,326	21	1,413,157,326

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	1,254,675,839	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		1,254,675,839
4.	Part D, Section 1, Column 6	3,281,868,408	
5.	Part D, Section 1, Column 7	(2,027,192,570)	
6.	Total (Line 3 minus Line 4 minus Line 5)		1
		Fair Value Check	
7.	Part A, Section 1, Column 16	1,234,859,924	
8.	Part B, Section 1, Column 13	719,645	
9.	Total (Line 7 plus Line 8)		1,235,579,570
10.	Part D, Section 1, Column 9	3,313,427,367	
11.	Part D, Section 1, Column 10	(2,078,567,443)	
12	Total (Line 9 minus Line 10 minus Line 11)		719,645
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	959,704,475	
14.	Part B, Section 1, Column 20	48,604,315	
15.	Part D, Section 1, Column 12	1,008,308,789	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,577,675,959	1,268,192,172	1,309,483,787	
2. Cost of cash equivalents acquired	93,796,269,228	79,715,389,697	14,080,879,531	
3. Accrual of discount	58,211,875	58,211,875		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	2,161	2,161		
6. Deduct consideration received on disposals	93,805,498,110	79,823,422,788	13,982,075,322	
7. Deduct amortization of premium				
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)	2,626,661,113	1,218,373,117	1,408,287,996	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	2,626,661,113	1,218,373,117	1,408,287,996	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
567079 711 High Street (C1)		Des Moines	IA	07/01/1940	12/31/2023	199,999,809		135,259,672	135,259,672	6,044,043			(6,044,043)		10,857,476	5,314,849
567080 655 9th Street (C2)		Des Moines	IA	01/01/1986	12/31/2023	127,532,561		61,185,985	61,185,985	4,050,916			(4,050,916)		7,898,587	4,236,172
567081 710 9th Street (C3)		Des Moines	IA	01/01/1980	12/31/2023	27,839,062		12,566,251	12,566,251	650,276			(650,276)		1,597,242	1,091,605
567082 750 Park Street		Des Moines	IA	01/01/1994	12/31/2023	145,604,379		75,127,377	75,127,377	4,064,240			(4,064,240)		8,409,942	4,799,783
567083 575 7th Street (C5)		Des Moines	IA	01/01/1966	12/31/2023	10,696,107		844,558	844,558	30,379			(30,379)		129,522	99,143
567084 Corporate 6 Principal Park		Des Moines	IA	01/01/1987	12/31/2023	4,429,511		3,085,357	3,085,357	18,955			(18,955)		182,225	163,270
567086 801 Grand		Des Moines	IA	05/01/2001	12/31/2023	201,780,249		82,512,126	82,512,126	6,824,950			(6,824,950)		21,601,461	8,335,020
567085 680 8th Street		Des Moines	IA	12/31/1997	12/31/2023	2,969,604		2,791,213	2,791,213	54,889			(54,889)		157,972	103,083
567089 Child Development Center		Des Moines	IA	06/01/2007	12/31/2023	10,655,748		6,801,568	6,801,568	289,667			(289,667)		1,024,472	750,578
3858902 Fiber Hut		Des Moines	IA	07/01/2007	12/31/2023	40,000		33,300	33,300	404			(404)		3,435	3,031
567087 Hangar		Des Moines	IA	10/01/2003	12/31/2023	4,795,072		2,290,659	2,290,659	321,375			(321,375)		599,448	279,915
567090 Ramp 1		Des Moines	IA	01/01/1984	12/31/2023	13,438,042		3,545,973	3,545,973	443,148			(443,148)		966,258	540,549
567091 Ramp 2		Des Moines	IA	01/01/1988	12/31/2023	13,698,991		3,856,360	3,856,360	343,731			(343,731)		1,044,398	712,183
567092 Ramp 3		Des Moines	IA	01/01/1993	12/31/2023	35,618,723		23,556,803	23,556,803	881,283			(881,283)		1,804,225	1,033,509
567099 Lot 2		Des Moines	IA	12/28/2001	12/31/2023	2,705,161		1,623,792	1,623,792	72,594			(72,594)		252,315	179,721
567096 Lot B		Des Moines	IA	06/01/1995	12/31/2023	1,603,804		1,321,518	1,321,518	8,527			(8,527)		109,262	104,700
567095 Lot C		Des Moines	IA	07/01/1974	12/31/2023	432,600		399,393	399,393	6,558			(6,558)		122,014	73,837
567093 Lot F		Des Moines	IA	01/01/1973	12/31/2023	1,479,636		946,408	946,408	30,986			(30,986)		233,238	224,568
567097 Lot I		Des Moines	IA	10/30/1998	12/31/2023	2,691,724		2,626,353	2,626,353	2,125			(2,125)		195,272	198,871
567098 901 Grand		Des Moines	IA	05/01/2001	12/31/2023	15,597,681		4,535,760	4,535,760	370,538			(370,538)		1,609,057	485,482
605159 Corporate Campus Wide		Des Moines	IA	01/01/2013	12/31/2023	11,105,781		7,898,175	7,898,175	539,936			(539,936)		677,635	137,699
605157 Guest Lot		Des Moines	IA	04/01/1999	12/31/2023	410,886		410,886	410,886						100,695	100,695
0299999. Property occupied by the reporting entity - Administrative						835,125,131		433,219,488	433,219,488	25,049,522			(25,049,522)		59,576,152	28,968,265
0399999. Total Property occupied by the reporting entity						835,125,131		433,219,488	433,219,488	25,049,522			(25,049,522)		59,576,152	28,968,265
567158 Grand Island		Grand Island	NE	01/01/1982	07/22/2014	2,836,798		1,822,688	1,822,688	338,037			(338,037)		402,346	
100710 Retail-Single Tenant		MORRISTOWN	TN	07/30/1999	12/31/2015	5,865,932		1,195,391	2,000,000	204,059			(204,059)		849,997	312,954
0499999. Properties held for the production of income						8,702,730		3,018,079	3,822,688	542,095			(542,095)		1,252,342	312,954
0699999 - Totals						843,827,861		436,237,567	437,042,176	25,591,617			(25,591,617)		60,828,494	29,281,219

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
567079 711 High Street (C1)	Des Moines	IA	07/01/1940	Various				123,072
567080 655 9th Street (C2)	Des Moines	IA	01/01/1986	Various				243,357
567081 710 9th Street (C3)	Des Moines	IA	01/01/1980	Various				282,898
567082 750 Park Street	Des Moines	IA	01/01/1994	Various				853,428
567083 575 7th Street (C5)	Des Moines	IA	01/01/1966	Various				1,799
567086 801 Grand	Des Moines	IA	05/01/2001	Various				4,992,665
567087 Hangar	Des Moines	IA	10/01/2003	Various				79,322
567090 Ramp 1	Des Moines	IA	01/01/1984	Various				347,248
567091 Ramp 2	Des Moines	IA	01/01/1988	Various				222,233
567092 Ramp 3	Des Moines	IA	01/01/1993	Various				400,474
567095 Lot C	Des Moines	IA	07/01/1974	Various				(450)
567098 901 Grand	Des Moines	IA	05/01/2001	Various				442,567
605159 Corporate Campus Wide	Des Moines	IA	01/01/2013	Various				702,283
0199999. Acquired by Purchase								8,690,895
0399999 - Totals								8,690,895

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
730001	C	VARIOUS	US		08/15/2022	8.680	98,026,018		689,592				135,463,645	09/01/2023
730002	C	Spring	TX		12/20/2022	7.090	50,000,000						92,100,000	09/28/2022
730003	C	VARIOUS	US		12/29/2022	15.400	95,400,664		6,745,434				119,696,552	12/31/2023
730004	C	VARIOUS	US		12/30/2022	10.240	65,707,888		1,171,380				82,654,378	08/01/2023
730005	C	VARIOUS	CA		01/11/2023	9.630	31,836,325		66,325				56,025,000	10/04/2022
730007	C	VARIOUS	US		06/28/2023	13.930	71,196,371		681,223				1,198,650,130	07/14/2023
750624	C	Washington	DC		03/28/1995	3.350	18,492,101						200,700,000	11/01/2023
750994	C	Washington	DC		02/14/1996	2.720	5,065,823						47,100,000	12/01/2023
752932		Glen Cove	NY		08/28/2001	8.570	93,910						538,244	06/01/2023
753454		Pikesville	MD		03/14/2003	7.310	2,798,262						12,300,000	05/01/2023
753624	C	Waltham	MA		09/09/2003	5.260	717,728		(181)				6,760,000	06/01/2023
753768		Riverview	FL		12/22/2003	6.290	17,992						4,000,000	05/01/2023
754007	CF	Ft Lauderdale	FL		06/22/2004	6.400	135,533		(101)				5,900,000	05/01/2023
754110	CF	Minnetonka	MN		12/14/2004	5.800	2,884,592		(1,251)				18,650,000	02/01/2023
754194	C	West Melbourne	FL		01/27/2005	5.560	1,475,293		(584)				9,400,000	06/01/2023
754212		Marietta	GA		01/31/2005	5.880	3,680,983		(636)				15,300,000	03/01/2023
754310	C	Schertz	TX		04/05/2005	5.430	456,000		(398)				11,500,000	12/01/2023
754427	C	Dallas	TX		12/07/2005	6.050	2,657,906		(675)				8,500,000	12/01/2023
754443		Grand Blanc	MI		06/03/2005	5.610	4,261,083		(147)				10,100,000	06/01/2023
754444		Grand Blanc	MI		06/03/2005	5.610	3,651,743		(78)				8,400,000	06/01/2023
754571	CF	Rockaway	NJ		09/13/2005	5.490	1,519,432						5,340,000	06/01/2023
754630	CF	Pittsburgh	PA		09/30/2005	5.750	166,391						2,600,000	06/01/2023
754758	C	Glen Burnie	MD		12/16/2005	5.810	409,986						6,600,000	06/01/2023
754759	C	Glen Burnie	MD		12/16/2005	5.810	327,987						5,000,000	06/01/2023
754762		Columbia	MD		12/16/2005	5.860	329,153						4,400,000	12/01/2023
754763		Lutherville	MD		12/16/2005	5.860	246,865						2,900,000	12/01/2023
754773	C	Brighton	MI		02/03/2006	6.190	1,557,060		(405)				4,400,000	02/01/2023
754829		Virginia Beach	VA		01/20/2006	5.890	479,144						6,400,000	06/01/2023
754892	C	Franklin	TN		11/20/2006	5.750	946,332		(510)				8,200,000	03/01/2023
754976		Carrollton	TX		10/27/2006	5.790	6,380,247		(1,926)				27,500,000	06/01/2023
755113	CF	East Meadow	NY		06/20/2006	6.200	637,606						6,400,000	06/01/2023
755167		La Porte	TX		07/25/2006	6.890	8,864,247						38,200,000	07/01/2023
755619	C	Los Angeles	CA		09/25/2007	6.070	12,079,252						75,300,000	06/01/2023
755717		Scott Township	PA		04/23/2007	6.200	5,185,333						11,000,000	06/01/2023
755740	C	Hudson	WI		04/04/2007	5.950	2,467,201		(985)				11,000,000	05/01/2023
755746		Evans	GA		04/20/2007	5.960	664,091		(297)				7,400,000	06/01/2023
755756	C	Alexandria	VA		04/19/2007	5.970	2,189,845						13,100,000	08/01/2023
755790		Greenville	SC		07/27/2007	5.780	1,605,344		(537)				4,902,746	06/01/2023
755791		Fort Mill	SC		06/22/2007	5.780	1,348,103		(448)				4,117,254	06/01/2023
755939		Gambrills	MD		06/07/2007	6.260	1,478,048						14,900,000	05/01/2023
756061		Baltimore	MD		07/13/2007	6.540	11,360,524						16,700,000	12/01/2023
756063		Ware	MA		08/24/2007	6.770	3,003,539						7,000,000	06/01/2023
756202	CF	Houston	TX		12/03/2007	6.410	4,521,883						21,500,000	12/01/2023
756236		New York	NY		11/07/2007	6.860	8,900,952						30,200,000	12/01/2023
756286		Lakewood	OH		11/15/2007	6.760	637,040						3,200,000	05/01/2023
756326	C	Annapolis	MD		11/27/2007	6.630	1,162,779		(1,032)				7,900,000	05/01/2023
756341	C	Pittsburgh	PA		01/18/2008	6.910	1,494,987						3,200,000	06/01/2023
756531		New York	NY		01/12/2009	7.440	30,018,668						94,400,000	12/01/2023
756627		Santa Monica	CA		03/24/2010	6.960	5,295,042		(1,828)				16,600,000	12/01/2023
756637		Santa Clara	CA		07/01/2010	6.380	9,092,364		(648)				50,100,000	12/01/2023
756647	CF	Towson	MD		12/09/2010	6.320	11,368,437		(3,444)				24,300,000	03/01/2023
756675	C	Bethesda	MD		10/08/2010	5.200	7,449,924		(999)				15,820,260	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
756676	C	Bethesda	MD		10/08/2010	5.210	7,117,789		(846)				29,800,000	12/01/2023
756677	C	Washington	DC		10/08/2010	5.350	10,019,564		(2,168)				19,200,000	11/01/2023
756700		Wayne	NJ		12/01/2010	4.730	559,565		(856)				19,300,000	06/01/2023
756918		Edison	NJ		03/31/2011	2.340	11,067,579						219,000,000	06/01/2023
756923		Santa Ana	CA		08/01/2011	5.800	5,733,908		(2,877)				22,312,821	06/01/2023
756926		Portland	OR		05/02/2011	4.880	1,313,481		(614)				17,355,000	12/01/2023
756943	C	Midlothian	VA		07/01/2011	4.720	1,808,853		(1,428)				31,800,000	06/01/2023
756953		Washington	DC		06/23/2011	5.550	46,046,281		(13,612)				106,000,000	12/01/2023
756957		Kent	WA		07/01/2011	4.610	1,180,075		(917)				29,590,909	06/01/2023
756958	C	New York	NY		06/30/2011	5.050	7,007,794		(2,848)				15,500,000	06/01/2023
756961		Beverly Hills	CA		07/08/2011	4.310	1,211,729		(1,380)				32,200,000	12/01/2023
756976		Lexington	MA		07/27/2011	5.020	3,581,846		(1,291)				14,820,000	06/01/2023
757001	C	Nashville	TN		10/05/2011	4.240	4,584,121		(1,447)				16,300,000	03/01/2023
757006	CF	Severna Park	MD		09/23/2011	4.330	24,486,644		(10,509)				53,800,000	03/01/2023
757032		Toms River	NJ		02/01/2012	4.860	30,593,622		(7,986)				68,521,560	06/01/2023
757069	C	Hialeah	FL		01/27/2012	3.920	4,261,933		(2,427)				82,000,000	06/01/2023
757070	C	Miami	FL		01/27/2012	3.920	5,352,524		(3,120)				104,900,000	06/01/2023
757078		Seattle	WA		03/27/2012	3.750	24,288,009		(14,926)				106,801,847	05/01/2023
757079	C	Nashville	TN		08/01/2012	4.550	5,912,354		(2,025)				24,400,000	09/01/2023
757081	C	Issaquah	WA		04/10/2012	3.670	3,064,257		(1,825)				42,000,000	04/01/2023
757087	C	White Plains	NY		03/23/2012	4.070	9,151,877						25,300,000	06/01/2023
757088	C	Bronxville	NY		08/23/2013	4.070	3,111,127						13,300,000	06/01/2023
757110		Fairfield	NJ		11/05/2012	4.290	10,215,549		(4,034)				54,000,000	06/01/2023
757119	C	Old Bridge Township	NJ		06/27/2012	3.670	17,490,983		(11,129)				164,800,000	05/01/2023
757137		West Nyack	NY		08/01/2012	3.660	1,935,093		(1,381)				18,980,000	06/01/2023
757139		North Brunswick	NJ		08/30/2012	3.410	1,509,276		(1,513)				17,200,000	06/01/2023
757153	C	Seattle	WA		10/05/2012	3.030	4,785,745		(2,302)				81,300,000	04/01/2023
757155		Littleton	CO		10/01/2012	3.430	1,804,346		(1,230)				12,520,000	03/01/2023
757156		Redmond	WA		10/01/2012	3.450	2,705,706		(1,435)				18,780,000	06/01/2023
757170	CF	Woodbridge	NJ		10/04/2012	3.230	6,202,293		(4,312)				57,200,000	06/01/2023
757171		Keasbey	NJ		10/04/2012	3.250	4,563,394		(2,855)				50,700,000	06/01/2023
757179		Piscataway	NJ		11/05/2012	3.330	3,496,563		(1,751)				29,000,000	06/01/2023
757208		Iselin	NJ		12/27/2012	3.480	24,794,690		(14,464)				79,400,000	12/01/2023
757210		Malibu	CA		12/26/2012	3.750	11,232,013		(4,759)				96,500,000	06/01/2023
757218		New York	NY		01/03/2013	3.820	3,980,886		(1,483)				83,200,000	06/01/2023
757226		Northvale	NJ		01/16/2013	3.030	1,663,934		(1,590)				32,500,000	06/01/2023
757232		Santa Monica	CA		02/01/2013	3.150	10,443,658		(9,543)				51,000,000	10/01/2023
757245	C	Falls Church	VA		02/01/2013	3.770	23,824,440		(10,087)				47,300,000	05/01/2023
757250		Boulder	CO		04/11/2013	4.730	3,179,168		(1,675)				7,300,000	06/01/2023
757253		Denver	CO		04/11/2013	4.670	1,990,968		(1,650)				6,850,000	03/01/2023
757264		Bridgewater	NJ		04/11/2013	3.030	5,288,582		(3,433)				48,300,000	06/01/2023
757265		Raritan	NJ		04/11/2013	3.040	3,582,865		(2,200)				37,100,000	06/01/2023
757269		Seattle	WA		07/01/2013	3.880	2,456,632		(1,629)				13,100,000	06/01/2023
757273	CF	Palo Alto	CA		04/24/2013	3.830	9,436,360		(2,999)				34,500,000	12/01/2023
757277		Secaucus	NJ		05/23/2013	3.390	31,699,570		(16,613)				82,600,000	06/01/2023
757278		Baltimore	MD		10/10/2013	3.880	7,564,042		(2,518)				19,400,000	06/01/2023
757289		New York	NY		06/28/2013	4.190	3,923,478		(1,223)				74,700,000	06/01/2023
757290		Manhattan	NY		06/03/2013	3.470	6,102,470		(3,131)				22,200,000	06/01/2023
757298		Franconia	VA		05/23/2013	2.860	1,385,614		(502)				26,900,000	05/01/2023
757299		New York	NY		06/03/2013	3.950	4,348,873		(1,501)				94,200,000	06/01/2023
757306		New Bedford	MA		06/20/2013	3.620	1,845,545		(1,662)				7,900,000	06/01/2023
757307		Arlington	VA		06/07/2013	2.830	5,465,357		(3,282)				53,100,000	05/01/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
757313		Bellingham	MA		05/31/2013	3.080	3,389,063		(1,369)				25,000,000	06/01/2023
757315	CF	Cambridge	MA		05/30/2013	3.260	10,020,002		(3,331)				41,000,000	06/01/2023
757319		Cambridge	MA		06/12/2013	3.890	8,496,849		(2,971)				20,100,000	06/01/2023
757324	CF	Virginia Beach	VA		07/30/2013	4.340	12,678,284		(463)				48,001,448	03/01/2023
757325	CF	Virginia Beach	VA		07/30/2013	4.340	5,569,840		(190)				21,091,939	03/01/2023
757326	CF	Virgina Beach	VA		07/30/2013	4.080	4,596,954		(451)				17,306,613	03/01/2023
757328		Chesapeake	VA		07/22/2013	4.140	3,206,748		(189)				16,900,000	03/01/2023
757351		Panorama City	CA		10/01/2013	4.740	5,500,573		(2,306)				18,800,000	06/01/2023
757360		Branchburg	NJ		10/31/2013	5.420	21,795,468		(3,463)				44,000,000	06/01/2023
757377		Santa Monica	CA		12/02/2013	4.400	7,276,659		(3,537)				16,000,000	06/01/2023
757381		Lexington	MA		12/23/2013	5.030	5,709,140		(495)				18,100,000	06/01/2023
757396	C	New York	NY		02/04/2014	4.830	9,358,483		(3,159)				16,350,000	06/01/2023
757398	CF	Downey	CA		04/01/2014	5.060	15,238,374		(2,583)				87,700,000	06/01/2023
757403		Studio City	CA		01/24/2014	4.930	5,453,415		(1,791)				16,200,000	12/01/2023
757407		San Francisco	CA		01/17/2014	5.290	14,843,312		(1,931)				24,000,000	06/01/2023
757410		Washington	DC		02/03/2014	4.840	10,128,003		(2,565)				30,900,000	05/01/2023
757415		Rockville	MD		04/17/2014	5.070	43,630,525		(10,537)				62,100,000	11/01/2023
757417		New York	NY		02/20/2014	5.290	15,061,535		(1,691)				73,836,478	06/01/2023
757418		New York	NY		02/20/2014	4.650	8,850,000						43,563,522	06/01/2023
757423	C	Greenwood Village	CO		05/09/2014	4.820	15,984,738		(4,053)				49,900,000	12/01/2023
757424		Boulder	CO		03/26/2014	5.050	4,571,293		(1,628)				13,400,000	12/01/2023
757426		Tempe	AZ		06/05/2014	5.350	11,167,345		(1,622)				29,000,000	05/01/2023
757428	CF	Palo Alto	CA		05/30/2014	5.050	25,195,421		(8,323)				80,848,146	12/01/2023
757435		Addison	TX		03/19/2014	4.910	44,391,933		(11,050)				55,600,000	12/01/2023
757436	CF	Houston	TX		04/16/2014	4.720	56,008,424		(15,089)				108,109,297	12/01/2023
757438	CF	Palo Alto	CA		07/23/2014	5.230	20,870,103		(5,398)				47,500,000	12/01/2023
757442		Los Angeles	CA		10/31/2014	4.380	5,181,153		(2,778)				11,700,000	06/01/2023
757448		New York	NY		04/21/2014	4.010	75,014,983		(43,787)				99,600,000	12/01/2023
757451		Richmond	VA		06/11/2014	4.880	4,506,545		(1,885)				7,900,000	06/01/2023
757452		King of Prussia	PA		06/20/2014	4.290	21,505,891		(11,417)				37,500,000	06/01/2023
757455		Baltimore	MD		06/27/2014	4.670	35,491,483						50,610,000	12/31/2023
757457		Sherman Oaks	CA		05/01/2014	4.180	5,624,912		(4,556)				10,600,000	10/01/2023
757470		East Brunswick	NJ		06/24/2014	3.600	7,525,305						45,000,000	06/01/2023
757488		Westlake Village	CA		07/31/2014	4.200	12,021,705		(3,548)				36,500,000	06/01/2023
757489		New York	NY		07/25/2014	4.490	15,063,952		(3,742)				297,400,000	06/01/2023
757491		New York	NY		08/07/2014	4.490	14,763,697		(3,045)				239,295,361	05/01/2023
757497		New York	NY		12/11/2014	4.780	58,640,466		(49,931)				45,700,000	12/01/2023
757498		Sacramento	CA		08/27/2014	3.810	4,594,356		(3,312)				14,000,000	12/01/2023
757501		Matthews	NC		09/04/2014	4.020	5,594,903		(2,242)				17,500,000	05/01/2023
757504		Newport News	VA		09/29/2014	3.650	5,010,466		(4,426)				20,500,000	03/01/2023
757509	CF	Mountain View	CA		09/30/2014	4.480	14,812,884		(1,337)				63,800,000	12/01/2023
757515	C	Arlington	VA		10/10/2014	3.680	10,168,129		(6,956)				24,400,000	06/01/2023
757517	C	Washington	DC		02/20/2015	5.170	14,668,659						24,700,000	05/01/2023
757518		Hillsborough	NJ		11/03/2014	3.320	3,689,759		(2,050)				31,800,000	06/01/2023
757520	CF	Parsippany-Troy Hills	NJ		11/19/2014	3.200	20,758,604						61,000,000	06/01/2023
757521		Seattle	WA		11/06/2014	3.820	2,261,477						9,954,766	05/01/2023
757524	CF	North Haven	CT		11/17/2014	4.470	15,192,220		(5,191)				31,900,000	06/01/2023
757526		Washington	DC		12/04/2014	5.260	25,020,386		(25,645)				21,861,233	11/01/2023
757527		Chicago	IL		10/30/2014	4.040	10,452,368		(3,271)				23,000,000	04/01/2023
757529		Double Oak	TX		11/13/2014	3.900	2,694,600		(1,918)				18,500,000	06/01/2023
757533		Spring	TX		11/03/2014	3.970	4,206,808		(1,875)				13,500,000	12/01/2023
757536	CF	Colorado Springs	CO		11/20/2014	3.760	18,246,559		(8,411)				66,000,000	03/01/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
757540		Woodbridge	NJ		12/22/2014	3.300	5,599,888		(3,121)				22,400,000	06/01/2023
757541		Washington	DC		11/17/2014	3.540	16,856,839		(7,217)				29,000,000	11/01/2023
757542		Huntington Beach	CA		01/07/2015	3.850	6,914,457		(3,197)				13,700,000	06/01/2023
757544		Los Alto	CA		12/11/2014	3.850	24,320,904		(2,707)				49,677,147	12/31/2023
757545		San Leandro	CA		01/14/2015	3.500	8,255,948		(3,808)				40,600,000	06/01/2023
757548	C	Davie	FL		12/12/2014	3.750	9,305,437		(4,956)				30,500,000	06/01/2023
757559		Renton	WA	S	01/05/2015	3.030	9,225,000						26,300,000	06/01/2023
757560	CF	St Louis Park	MN		01/13/2015	3.590	53,030,138		(26,815)				91,200,000	03/01/2023
757561		Warminster	PA		01/09/2015	3.290	607,581		(1,258)				10,800,000	06/01/2023
757572		Virginia Beach	VA		02/06/2015	3.400	1,694,495		(2,830)				15,300,000	03/01/2023
757577	CF	Decatur	GA		03/09/2015	4.510	24,382,746						45,500,000	03/01/2023
757582		Boston	MA		03/09/2015	3.710	4,017,535		(1,207)				11,500,000	09/01/2023
757586		New York	NY		04/01/2015	4.330	42,054,637		(2,541)				478,600,000	06/01/2023
757587		Burlington	NJ		02/27/2015	3.480	8,014,568		(5,521)				67,500,000	06/01/2023
757589		Woodbridge	NJ		04/01/2015	3.200	2,665,208		(2,803)				11,600,000	06/01/2023
757590	CF	Los Altos	CA		07/08/2015	3.710	18,141,765		(4,907)				42,600,000	03/01/2023
757593	CF	Chicago	IL		03/11/2015	3.720	65,154,076		(22,218)				86,815,000	11/01/2023
757595		Washington	DC		02/06/2015	4.960	32,026,776		(33,225)				27,982,379	11/01/2023
757596	C	Allston	MA		03/23/2015	3.500	4,883,579		(1,466)				15,000,000	06/01/2023
757600		Seattle	WA		03/16/2015	3.480	3,170,783		(2,228)				14,300,000	06/01/2023
757603	CF	Emeryville	CA		04/09/2015	3.610	59,602,338		(18,053)				261,264,023	12/01/2023
757606	CF	Seattle	WA		05/01/2015	3.670	7,120,753		(2,283)				20,200,000	06/01/2023
757607		Riverdale	NY		06/01/2015	3.680	4,622,184		(1,431)				43,300,000	06/01/2023
757608		Los Altos	CA		10/09/2015	3.820	6,029,215		(1,449)				15,700,000	12/01/2023
757609	C	New York	NY		04/30/2015	3.190	12,012,674		(3,550)				36,650,000	06/01/2023
757610		Clifton	NJ		04/01/2015	3.340	5,319,492		(3,102)				15,000,000	06/01/2023
757611	CF	Watchung	NJ		04/01/2015	3.340	21,358,439		(12,361)				42,600,000	06/01/2023
757613		New York	NY		04/20/2015	3.800	7,956,433		(1,610)				97,715,074	08/01/2023
757617		Seattle	WA		04/07/2015	3.490	17,012,171		(12,730)				37,000,000	06/01/2023
757625		New York	NY		06/01/2015	4.030	6,754,458		(1,127)				61,700,000	06/01/2023
757627		New York	NY		05/29/2015	4.230	27,099,201		(2,817)				93,104,633	06/01/2023
757628		New York	NY		05/29/2015	3.940	14,873,672		(3,751)				51,095,367	06/01/2023
757629		Manhattan Beach	CA		10/05/2015	3.940	8,021,795		(1,584)				55,400,000	06/01/2023
757634		Burbank	CA		04/29/2015	4.500	24,563,249						44,100,000	12/01/2023
757661	C	Davidson	NC		07/23/2015	4.190	10,585,138		(4,632)				21,200,000	11/01/2023
757683		Littleton	CO		08/28/2015	4.230	7,674,118		(2,769)				15,700,000	12/01/2023
757690		Sacramento	CA		10/08/2015	4.460	6,905,076		(2,609)				15,100,000	12/01/2023
757691		New York	NY		09/01/2015	3.840	7,016,981		(2,199)				97,600,000	06/01/2023
757692		New York	NY		09/01/2015	3.720	4,543,253		(2,101)				100,657,612	06/01/2023
757693	CF	Palm Beach Gardens	FL		10/28/2015	3.760	7,119,489		(3,114)				20,100,000	05/01/2023
757695		New York	NY		09/02/2015	3.180	4,651,547						15,900,000	12/01/2023
757703		Owings Mills	MD		10/07/2015	3.650	4,743,622		(2,789)				9,800,000	05/01/2023
757705		Jeffersonville	IN		10/13/2015	3.430	5,446,533		(2,922)				22,077,932	07/01/2023
757706		Louisville	KY		02/03/2016	3.640	5,166,503		(2,823)				20,942,068	07/01/2023
757707		Los Angeles	CA		10/13/2015	3.800	8,335,252		(2,097)				40,500,000	03/01/2023
757708		New York	NY		10/30/2015	3.940	4,685,086		(1,085)				45,013,010	06/01/2023
757711	C	Portland	OR		10/19/2015	3.530	15,363,983		(6,279)				32,800,000	12/01/2023
757712	C	St Augustine	FL		10/23/2015	3.810	11,419,507		(5,478)				21,700,000	06/01/2023
757720		Washington	DC		12/21/2015	4.020	34,033,649		(15,855)				58,300,000	11/01/2023
757723		New York	NY		11/30/2015	3.970	12,026,684		(3,297)				87,949,527	06/01/2023
757725		New York	NY		02/02/2016	3.920	7,584,173		(2,258)				139,000,000	06/01/2023
757732		Cary	NC		11/30/2015	3.670	3,515,720		(2,487)				15,000,000	04/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
757744	CF	Claymont	DE		01/04/2016	4.100	7,736,780		(3,035)				30,100,000	06/01/2023
757746		Houston	TX		01/11/2016	4.330	10,731,995		(3,379)				28,500,000	06/01/2023
757750		Forest Hill	MD		02/02/2016	4.200	6,624,922		(1,429)				15,200,000	05/01/2023
757751	CF	Eldersburg	MD		02/10/2016	4.330	26,193,473		(5,307)				42,700,000	03/01/2023
757755	CF	Palo Alto	CA		04/05/2016	3.980	16,346,852		(3,986)				88,500,000	12/01/2023
757758		Carteret	NJ		02/10/2016	3.590	11,018,058		(6,714)				41,400,000	06/01/2023
757761	C	San Francisco	CA		02/22/2016	4.350	11,805,206						37,000,000	12/01/2023
757762	CF	Durham	NC		02/19/2016	4.050	28,459,616		(9,617)				45,900,000	09/01/2023
757763		New York	NY		03/07/2016	4.550	20,444,476		(4,723)				919,000,000	06/01/2023
757766	CF	Berkeley	CA		03/03/2016	4.150	32,892,534		(9,539)				116,100,000	12/01/2023
757770	CF	North Brunswick	NJ		04/01/2016	3.340	13,810,655		(7,373)				83,500,000	06/01/2023
757774		Hillsborough	NJ		04/01/2016	3.390	3,326,599		(2,675)				17,200,000	06/01/2023
757775		Burbank	CA		04/08/2016	4.240	42,130,146		(9,595)				71,600,000	04/01/2023
757781		Roswell	GA		03/31/2016	3.840	3,117,749		(2,459)				8,050,000	01/01/2023
757782		Roswell	GA		03/21/2016	4.010	6,481,579		(2,192)				13,700,000	09/01/2023
757786		Cambridge	MA		04/27/2016	4.060	32,108,151		(6,193)				105,300,000	06/01/2023
757788	CF	Chula Vista	CA		04/05/2016	4.260	47,741,918		(13,346)				85,100,000	06/01/2023
757790		New York	NY		05/02/2016	4.190	20,063,842		(3,893)				135,920,000	06/01/2023
757794	CF	Durham	NC		09/01/2016	3.860	19,643,462		(7,238)				36,400,000	02/01/2023
757797		New York	NY		06/02/2016	3.560	4,153,190		(1,027)				75,931,917	06/01/2023
757805	C	Oviedo	FL		06/17/2016	3.600	4,271,744		(1,861)				11,100,000	06/01/2023
757808	CF	Orlando	FL		06/10/2016	3.590	22,929,206		(7,176)				72,400,000	06/01/2023
757812	CF	Irvine	CA		06/09/2016	3.820	28,021,767		(10,004)				32,000,000	12/01/2023
757813	C	New York	NY		06/21/2016	3.360	29,037,987		(14,338)				64,000,000	06/01/2023
757815		King of Prussia	PA		06/24/2016	3.320	3,988,737		(2,685)				21,800,000	12/01/2023
757821	CF	Edison	NJ		07/05/2016	3.060	24,212,906		(12,260)				82,117,601	06/01/2023
757822	C	Nashville	TN		08/04/2016	3.430	54,938,823		(22,093)				102,300,000	09/01/2023
757824		Cerritos	CA		06/30/2016	3.460	66,086,208		(32,483)				149,700,000	06/01/2023
757830		New York	NY		06/24/2016	3.160	6,665,644		(1,925)				27,800,000	05/01/2023
757832	C	New York	NY		07/14/2016	3.600	125,320,072		(38,315)				306,000,000	12/01/2023
757834	CF	Philadelphia	PA		11/10/2016	4.190	36,328,863		(7,641)				59,600,000	06/01/2023
757836		Columbus	OH		07/05/2016	3.370	7,525,497		(3,556)				22,067,019	05/01/2023
757837		Dublin	OH		07/05/2016	3.360	10,413,585		(5,283)				30,532,981	05/01/2023
757842	CF	Alexandria	VA		09/01/2016	3.420	17,886,191		(7,208)				50,300,000	04/01/2023
757847	CF	New York	NY		10/03/2016	3.340	19,925,397		(5,627)				369,603,186	05/01/2023
757850		New York	NY		08/01/2016	3.510	16,146,045		(47)				25,900,000	06/01/2023
757853	CF	Katy	TX		08/04/2016	3.650	6,369,198		(2,425)				11,000,000	10/01/2023
757861	CF	Coral Springs	FL		09/01/2016	3.670	18,082,575		(2,389)				28,300,000	05/01/2023
757864		Piscataway	NJ		09/06/2016	3.560	3,612,387		(2,815)				9,500,000	06/01/2023
757873		Torrance	CA		09/08/2016	3.500	4,372,054		(3,381)				23,800,000	06/01/2023
757887		E Brunswick	NJ		10/05/2016	3.670	4,273,054		(3,388)				12,000,000	06/01/2023
757893	C	Falls Church	VA		10/14/2016	3.660	27,194,293		(6,774)				55,100,000	06/01/2023
757897		Toms River	NJ		11/22/2016	3.850	19,137,702		(4,270)				41,500,000	06/01/2023
757904		New York	NY		10/28/2016	3.700	10,389,615		(1,635)				109,600,000	06/01/2023
757917	C	Cincinnati	OH		11/15/2016	3.970	19,873,824		(10,148)				24,300,000	12/01/2023
757928	CF	Severna Park	MD		06/21/2017	4.160	21,981,397		(4,774)				47,800,000	05/01/2023
757941		New York	NY		01/24/2017	4.810	11,244,087						23,102,260	11/01/2023
757947	C	Douglasville	GA		01/11/2017	4.100	5,571,811		(4,868)				8,300,000	09/01/2023
757950	CF	Columbia	MD		01/19/2017	4.540	22,931,678		(3,521)				34,000,000	05/01/2023
757961		Boulder	CO	S	02/10/2017	6.360	34,400,000						74,600,000	02/01/2023
757967		Long Island City	NY		03/31/2017	4.870	15,855,760		(3,110)				29,600,000	06/01/2023
757977		Cranford	NJ		03/10/2017	4.190	4,159,121		(3,120)				17,600,000	06/01/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
757978	CF	Boston	MA		03/30/2017	4.200	18,026,277		(3,819)				34,600,000	06/01/2023
757981	CF	Staten Island	NY		05/05/2017	4.440	36,457,057		(6,647)				69,300,000	05/01/2023
757982		Alexandria	VA		04/03/2017	3.980	7,429,657		(2,613)				31,700,000	03/01/2023
757983	C	New York	NY		03/10/2017	3.910	83,996,942		(28,120)				115,500,000	06/01/2023
757985		Memphis	TN		06/30/2017	4.340	16,761,572		(4,195)				34,900,000	03/01/2023
757997		Totowa	NJ		05/03/2017	4.060	14,266,037		(4,670)				46,500,000	06/01/2023
757999		New York	NY		05/08/2017	4.430	24,609,843		(17,606)				34,700,000	09/01/2023
758000		New York	NY		05/11/2017	4.270	65,099,178		(27,362)				87,000,000	06/01/2023
758001		Menlo Park	CA		08/09/2018	5.290	21,586,871						50,700,000	12/01/2023
758003		Fairview	OR		06/30/2017	4.090	7,362,847		(3,364)				17,000,000	04/01/2023
758004	CF	Los Gatos	CA		05/26/2017	3.410	35,752,366		(28,150)				164,500,000	12/01/2023
758005		Cumming	GA		04/21/2017	4.010	9,801,700		(4,523)				17,804,348	02/01/2023
758014		VARIOUS	CA		05/08/2017	3.720	24,787,654		(10,160)				97,500,000	06/01/2023
758017		Cary	NC		10/10/2017	3.690	8,682,371		(3,804)				29,700,000	03/01/2023
758018		Raleigh	NC		10/10/2017	3.740	6,587,662		(3,372)				18,600,000	03/01/2023
758019	CF	Chino Hills	CA		06/12/2017	3.780	18,184,197		(5,457)				65,900,000	07/01/2023
758023		Portland	OR		06/23/2017	4.020	15,862,548		(5,431)				24,627,976	06/01/2023
758024	C	Virginia Beach	VA		10/24/2017	4.110	9,944,725		(4,736)				16,200,000	09/01/2023
758025	CF	VARIOUS	KY		06/26/2017	3.890	32,151,307		(17,094)				47,580,000	12/01/2023
758027		VARIOUS	CA		06/29/2017	3.900	39,785,512		(18,292)				130,372,770	06/01/2023
758035		San Antonio	TX		06/28/2017	3.890	27,856,126		(14,282)				46,000,000	06/01/2023
758036	C	Buffalo Grove	IL		09/01/2017	3.760	31,931,746		(13,219)				78,300,000	04/01/2023
758037		Sunnyvale	CA	S	08/01/2017	7.480	159,713,392		(70,270)				465,000,000	06/01/2023
758041		Lake Grove	NY		09/07/2017	3.940	8,641,231						23,600,000	06/01/2023
758043	CF	Riverdale	MD		08/10/2017	4.010	16,267,094		(6,201)				26,300,000	05/01/2023
758048		Rockville	MD		07/27/2017	3.740	7,614,482		(1,459)				17,800,000	11/01/2023
758049		Bayside	NY		07/31/2017	4.020	16,493,887		(4,049)				62,700,000	06/01/2023
758051		N Brunswick	NJ		09/01/2017	3.640	6,638,340		(2,752)				17,500,000	06/01/2023
758052		Bayside	NY		09/13/2017	4.210	16,551,275		(4,174)				56,900,000	06/01/2023
758053	C	Melbourne	FL		08/01/2017	3.740	17,460,910		(5,828)				78,700,000	06/01/2023
758056	C	Naperville	IL		07/31/2017	3.760	38,073,581		(18,772)				78,700,000	04/01/2023
758060		Westerville	OH		09/15/2017	3.790	8,498,448		(2,884)				23,500,000	06/01/2023
758061		Northbrook	IL	S	09/01/2017	5.360	55,000,000						71,450,000	06/01/2023
758063		San Diego	CA		08/22/2017	3.540	9,214,412		(3,716)				21,100,000	06/01/2023
758069		Fort Lee	NJ		12/29/2017	3.520	12,026,490		(6,070)				57,400,000	06/01/2023
758070	CF	Redwood City	CA		08/30/2017	4.390	81,067,084		(12,713)				160,800,000	12/01/2023
758071	CF	Cary	NC		08/25/2017	3.750	15,394,830		(5,507)				25,700,000	03/01/2023
758072		Seattle	WA		09/15/2017	3.760	23,039,961		(11,363)				101,243,386	05/01/2023
758073	C	Mount Laurel	NJ		09/15/2017	3.860	11,793,012		(5,094)				18,800,000	06/01/2023
758075		Brooklyn	NY		09/07/2017	4.080	8,832,802		(1,212)				16,200,000	06/01/2023
758078	CF	Draper	UT		10/06/2017	3.710	28,516,507		(22,880)				68,700,000	12/01/2023
758080	C	Richardson	TX		09/28/2017	3.340	29,016,557		(20,781)				64,400,000	12/01/2023
758081	C	Murfreesboro	TN		10/16/2017	3.470	10,598,930		(5,158)				29,300,000	03/01/2023
758083		Bethesda	MD		10/03/2017	3.240	44,626,990		(31,454)				78,000,000	11/01/2023
758084		Austin	TX		10/06/2017	3.520	47,696,233		(23,075)				90,600,000	08/01/2023
758087		New York	NY		11/10/2017	3.860	7,274,043		(1,961)				99,300,000	06/01/2023
758088	CF	South Brunswick	NJ		11/27/2017	5.890	17,501,629						146,300,000	06/01/2023
758089	CF	Edison	NJ		11/27/2017	5.890	26,252,444						244,750,000	06/01/2023
758090	CF	Madison	NJ		09/24/2018	4.670	33,504,030		(6,317)				51,600,000	06/01/2023
758092		Gresham	OR		11/15/2017	3.840	4,222,909		(2,086)				11,700,000	06/01/2023
758093		Portland	OR		11/15/2017	3.840	4,222,909		(2,086)				13,000,000	06/01/2023
758099	C	Rancho Cucamonga	CA		12/01/2017	3.690	13,922,540		(655)				55,000,000	06/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
758102	CF	Santa Monica	CA		11/17/2017	3.750	43,364,657		(15,547)				69,192,257	12/01/2023
758103	CF	Santa Monica	CA		11/17/2017	8.780	7,062,964						11,307,743	12/01/2023
758105	C	Greenwood Village	CO		12/14/2017	3.570	70,675,000		(61,157)				80,000,000	12/31/2023
758111	CF	Los Angeles	CA		01/31/2018	3.790	22,149,019		(4,056)				46,300,000	02/01/2023
758113		Davie	FL		12/20/2017	4.000	5,322,855		(1,093)				18,600,000	05/01/2023
758116	CF	North Bergen	NJ		01/12/2018	3.650	23,017,891		(15,910)				56,800,000	06/01/2023
758117		Concord	NC		02/02/2018	4.000	31,621,400		(10,728)				73,800,000	06/01/2023
758123	C	Hamden	CT		02/15/2018	3.940	28,106,123		(11,821)				46,700,000	06/01/2023
758124		Bellevue	WA		02/13/2018	3.720	8,826,452		(1,399)				14,055,556	06/01/2023
758127		Edison	NJ		02/20/2018	3.760	8,872,333		(5,108)				30,082,399	06/01/2023
758128	C	Ontario	CA		02/15/2018	3.870	13,359,636		(2,086)				65,700,000	05/01/2023
758136	C	Coral Springs	FL		03/09/2018	3.870	35,001,379		(8,328)				87,800,000	06/01/2023
758141		Tigard	OR	S	03/21/2018	2.860	14,600,000						42,200,000	06/01/2023
758142	CF	North Brunswick	NJ		03/27/2018	3.680	15,460,671		(7,674)				61,000,000	06/01/2023
758143		Burbank	CA		03/14/2018	3.830	49,400,000						76,700,000	12/01/2023
758146		New York	NY		03/30/2018	4.290	18,549,871		(4,333)				31,600,000	06/01/2023
758147		Los Alto	CA		04/06/2018	4.500	8,777,561		(1,380)				17,922,853	12/31/2023
758148		New York	NY		04/10/2018	4.250	10,020,679		(1,790)				59,300,000	06/01/2023
758150	CF	Seattle	WA		05/11/2018	4.370	16,426,449		(3,811)				20,000,000	11/01/2023
758151		Evanston	IL		04/26/2018	4.090	6,268,939		(3,375)				8,875,000	11/01/2023
758156	C	New York	NY		04/18/2018	4.610	12,016,689		(4,537)				36,650,000	06/01/2023
758157		Washington	DC		04/30/2018	4.120	35,096,745		(8,365)				61,500,000	11/01/2023
758158		New York	NY		05/01/2018	4.440	10,635,923		(1,700)				119,500,000	06/01/2023
758159	CF	Arcadia	CA		05/01/2018	4.190	54,644,781		(11,970)				102,000,000	04/01/2023
758161		New York	NY		05/31/2018	4.240	4,802,116		(1,651)				71,813,340	11/01/2023
758163	CF	Herndon	VA		04/30/2018	4.250	38,822,632		(5,854)				74,800,000	04/01/2023
758164		New York	NY		05/31/2018	4.190	6,020,918		(1,782)				73,840,000	06/01/2023
758167		Secaucus	NJ		05/16/2018	3.930	125,139,634		(94,076)				311,600,000	06/01/2023
758168		Burlington	NJ		05/18/2018	6.150	11,122,035						34,900,000	06/01/2023
758170	CF	Nashville	TN		05/17/2018	3.890	13,396,981		(9,068)				25,700,000	09/01/2023
758172		Boston	MA		06/28/2018	4.020	27,458,330		(11,616)				54,300,000	06/01/2023
758176		Jackson Heights	NY		08/31/2018	4.080	11,562,166		(2,632)				82,200,000	06/01/2023
758177	CF	Minneapolis	MN		05/31/2018	4.030	26,164,885		(5,871)				48,800,000	02/01/2023
758180		VARIOUS	CA		07/24/2018	4.140	26,028,857		(17,292)				80,400,000	06/01/2023
758184	CF	Cinnaminson	NJ		10/01/2018	4.220	34,477,783		(5,692)				78,000,000	06/01/2023
758187		New York	NY		07/23/2018	4.230	72,245,038		(18,070)				80,800,000	12/01/2023
758192	C	New York	NY		07/17/2018	4.290	28,084,919		(7,046)				76,200,000	06/01/2023
758193	C	VARIOUS	CA		07/11/2018	4.170	11,129,255		(3,999)				46,100,000	06/01/2023
758196	CF	New York	NY		08/10/2018	4.300	14,762,969		(1,873)				281,200,000	06/01/2023
758197		Santa Monica	CA		07/26/2018	4.100	10,367,164		(1,981)				11,600,000	12/01/2023
758202	CF	Dallas	TX		08/02/2018	4.570	31,891,027		(5,375)				53,700,000	06/01/2023
758210	CF	Houston	TX		08/02/2018	4.640	31,838,091		(23,100)				44,500,000	12/01/2023
758213	CF	Los Angeles	CA		08/30/2018	4.080	44,969,783		(10,069)				78,400,000	04/01/2023
758214	C	Boca Raton	FL		09/07/2018	4.170	23,687,315		(4,249)				71,100,000	06/01/2023
758215		New York	NY		09/14/2018	4.010	20,063,505		(4,402)				44,400,000	12/01/2023
758218		New York	NY		02/01/2019	4.060	33,127,462		(6,046)				522,800,000	06/01/2023
758219	CF	Collierville	TN		08/29/2018	4.200	23,530,766		(4,261)				58,300,000	04/01/2023
758220		Houston	TX		09/13/2018	4.360	80,298,514		(14,226)				137,800,000	06/01/2023
758221	CF	Cincinnati	OH		09/28/2018	4.390	26,027,600		(5,890)				47,200,000	03/01/2023
758223		Charlotte	NC	S	09/28/2018	6.510	14,005,443						23,900,000	09/01/2023
758224		VARIOUS	US		09/21/2018	4.030	124,221,758		(92,293)				220,655,000	06/01/2023
758228	CF	South Brunswick	NJ		10/15/2018	4.120	17,909,477		(1,560)				68,000,000	06/01/2023

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
758229	CF	Blaine	MN		10/19/2018	4.280	13,533,485		(2,360)				23,000,000	12/01/2023
758231	CF	Franklin	TN		10/23/2018	4.320	18,405,228		(4,111)				23,500,000	11/01/2023
758232		Seattle	WA		10/15/2018	4.360	85,213,723		(38,981)				117,500,000	12/01/2023
758233		Monroe Township	NJ		10/15/2018	4.070	30,368,123		(5,849)				45,300,000	06/01/2023
758234	C	Monroe Township	NJ		10/15/2018	4.070	7,378,278		(1,400)				13,200,000	06/01/2023
758235		Elizabeth	NJ		10/15/2018	4.070	25,849,950		(4,949)				38,400,000	06/01/2023
758236		South Brunswick	NJ		10/15/2018	4.070	41,462,746		(8,058)				62,400,000	06/01/2023
758238		Emeryville	CA		12/19/2018	4.150	80,211,313		(37,349)				267,200,000	11/01/2023
758246	C	Tigard	OR		10/22/2018	4.350	32,363,292		(7,979)				75,800,000	06/01/2023
758248		Woodland Hills	CA		01/11/2019	4.260	58,133,784		(23,140)				122,400,000	06/01/2023
758250		New york	NY		11/20/2018	4.470	5,474,625		(1,146)				80,700,000	06/01/2023
758256		Columbus	OH		12/13/2018	4.570	11,560,463		(3,527)				20,100,000	06/01/2023
758260		VARIOUS	US		12/18/2018	4.500	172,749,933		(16,822)				484,900,000	06/01/2023
758261	CF	Orlando	FL		12/18/2018	4.470	6,402,919		(1,169)				12,100,000	06/01/2023
758262		West Chester	PA		12/28/2018	4.440	19,069,320		(4,362)				32,300,000	06/01/2023
758263		New York	NY		12/17/2018	4.540	14,918,798		(3,248)				169,900,000	06/01/2023
758266		New York	NY		12/13/2018	4.380	45,954,824		(10,578)				178,396,585	06/01/2023
758267		New York	NY		12/13/2018	4.380	36,318,396		(8,088)				141,003,415	06/01/2023
758268	C	Santa Monica	CA		12/17/2018	4.590	15,290,145		(5,049)				17,200,000	11/01/2023
758270	CF	Brooklyn	NY		12/28/2018	4.570	27,511,889		(5,432)				502,400,000	06/01/2023
758271		Campbell	CA		01/08/2019	4.670	8,432,321		(2,064)				14,200,000	06/01/2023
758280	CF	Douglasville	GA		01/18/2019	4.640	13,608,935		(2,945)				27,000,000	03/01/2023
758284		New York	NY		01/25/2019	4.800	8,139,512		(917)				59,450,473	06/01/2023
758285		VARIOUS	US		02/07/2019	4.490	192,078,157		(18,382)				553,000,000	06/01/2023
758286	CF	VARIOUS	US		12/28/2018	4.220	60,063,068		(29,630)				170,450,000	06/01/2023
758289	C	Las Vegas	NV		02/28/2019	4.200	23,787,486		(11,938)				49,000,000	12/01/2023
758291	CF	Carrollton	TX		05/03/2019	4.590	58,341,792		(21,408)				72,800,000	08/01/2023
758293	CF	Mansfield	NJ		03/08/2019	3.990	8,805,702		(3,483)				71,500,000	06/01/2023
758294	C	Tacoma	WA		05/31/2019	4.340	10,350,937		(2,599)				22,300,000	06/01/2023
758296	CF	Florham Park	NJ		03/26/2019	4.060	60,180,722		(34,629)				177,000,000	06/01/2023
758297		Secaucus	NJ		03/28/2019	3.900	15,503,683		(14,383)				40,100,000	06/01/2023
758298	C	Tukwila	WA		04/08/2019	4.050	9,612,255		(5,091)				26,000,000	04/01/2023
758302	CF	New York	NY		04/30/2019	4.390	35,322,225		(15,634)				35,400,000	12/01/2023
758303	CF	Scottsdale	AZ		04/15/2019	4.180	12,164,135		(2,422)				53,300,000	04/01/2023
758304		Basking Ridge	NJ		04/15/2019	4.130	7,981,552		(1,736)				22,800,000	06/01/2023
758305	C	Renton	WA		04/01/2019	3.950	7,609,876		(4,106)				17,900,000	04/01/2023
758308		Brea	CA		04/18/2019	4.020	20,052,209		(8,626)				70,100,000	07/01/2023
758311		Hasbrouck Heights	NJ		04/29/2019	3.870	9,202,616		(7,651)				27,500,000	06/01/2023
758312	CF	Plano	TX		04/18/2019	4.110	77,225,234		(31,951)				111,200,000	08/01/2023
758313	C	Nashville	TN		06/21/2019	4.430	33,084,141		(14,089)				45,000,000	06/01/2023
758315		Long Island City	NY		04/11/2019	5.170	52,028,341		(33,657)				69,945,432	12/01/2023
758316		Santa Ana	CA		06/14/2019	5.370	20,026,643		(53,270)				25,148,148	12/01/2023
758317	CF	Redwood City	CA		05/01/2019	3.930	54,763,204		(26,629)				90,000,000	12/01/2023
758318	CF	Seattle	WA		04/25/2019	4.080	83,494,830		(26,072)				88,000,000	12/01/2023
758321		Compton	CA		05/17/2019	3.890	22,818,510		(5,424)				48,400,000	06/01/2023
758322	C	Chicago	IL		05/07/2019	3.830	7,578,708		(1,500)				10,350,000	11/01/2023
758324	C	Miami	FL		11/20/2019	3.860	5,583,011		(962)				11,900,000	06/01/2023
758326		Washington	DC		05/30/2019	3.690	140,242,307		(94,228)				181,000,000	12/01/2023
758327	CF	Franklin	NJ		07/01/2019	3.770	13,309,359		(3,458)				37,000,000	06/01/2023
758328	CF	San Diego	CA		07/24/2019	3.860	37,428,488		(10,313)				84,200,000	06/01/2023
758330		Fairfield	NJ		06/10/2019	3.860	100,267,068		(42,855)				226,800,000	06/01/2023
758333	CF	San Antonio	TX		06/03/2019	4.120	17,082,958		(4,044)				22,000,000	12/01/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
758335	C	New York	NY		06/27/2019	4.120	30,582,402		(13,113)				33,100,000	11/01/2023
758336		New York	NY		05/31/2019	3.910	123,541,404		(17,146)				421,300,000	06/01/2023
758338	C	Corona	CA		07/19/2019	3.700	9,661,684		(6,899)				21,400,000	06/01/2023
758345		Woodinville	WA		07/17/2019	4.630	69,000,000						143,000,000	06/01/2023
758346		Austin	TX		06/11/2019	3.550	142,571,912		(140,110)				228,300,000	09/01/2023
758348		New York	NY		07/19/2019	4.290	5,012,957		(491)				91,668,083	06/01/2023
758350	CF	Denver	CO		08/16/2019	3.940	51,010,110		(12,086)				64,750,000	12/01/2023
758355	C	New York	NY		07/31/2019	3.450	7,845,921		(3,866)				17,300,000	06/01/2023
758356		New York	NY		07/31/2019	3.900	8,010,336		(1,123)				148,796,814	05/01/2023
758360		Edison	NJ		08/09/2019	3.810	24,552,414		(7,456)				64,900,000	12/01/2023
758362		Saint Paul	MN		08/30/2019	3.670	8,530,523		(1,705)				14,800,000	05/01/2023
758363		Baltimore	MD		08/23/2019	3.480	14,949,256		(6,328)				33,300,000	05/01/2023
758364		Pittsburgh	PA		08/27/2019	3.620	2,120,045		(1,953)				22,200,000	12/01/2023
758365	C	Friendswood	TX		08/23/2019	3.710	14,244,319		(4,868)				24,000,000	12/01/2023
758377	C	Los Angeles	CA		09/06/2019	3.590	31,278,535		(8,152)				56,500,000	01/01/2023
758381		New York	NY		09/20/2019	3.920	5,011,994		(745)				33,980,000	06/01/2023
758382	C	Leesburg	VA		09/30/2019	3.490	9,374,285		(1,913)				25,500,000	04/01/2023
758383	CF	Eagan	MN		11/15/2019	3.620	23,096,995		(5,406)				43,700,000	03/01/2023
758386	C	Carlsbad	CA		10/01/2019	3.430	43,620,751		(12,856)				110,800,000	06/01/2023
758387	CF	Los Altos	CA		10/25/2019	3.170	27,914,740		(19,553)				48,500,000	04/01/2023
758389		Spring Valley	NY		11/06/2019	3.520	989,317		(2,717)				38,400,000	06/01/2023
758390	C	Lakewood	CO		09/30/2019	3.070	17,055,504		(4,820)				73,800,000	06/01/2023
758393	CF	Pasadena	CA		10/04/2019	3.090	18,284,206		(11,639)				39,500,000	06/01/2023
758394	C	Miami	FL		09/30/2019	3.250	24,716,111		(5,928)				59,800,000	06/01/2023
758395		Bainbridge Island	WA		10/31/2019	3.070	9,053,085		(4,993)				21,300,000	12/01/2023
758399		Mountain View	CA		09/27/2019	3.040	132,951,429		(86,070)				190,469,871	12/01/2023
758408	CF	Everett	WA		11/26/2019	3.360	40,237,402		(10,456)				102,000,000	06/01/2023
758411	C	Bethesda	MD		11/12/2019	3.550	7,772,040		(7,231)				16,479,740	12/01/2023
758420		Wheaton	MD		12/10/2019	3.360	5,927,764		(1,222)				11,675,676	04/01/2023
758428	CF	Mamaroneck	NY		01/24/2020	3.670	38,885,806		(12,839)				57,400,000	05/01/2023
758430		San Jose	CA		02/03/2020	4.390	36,267,359						57,000,000	06/01/2023
758432	CF	Dublin	OH		12/31/2019	3.560	34,531,484		(8,681)				67,100,000	06/01/2023
758434	CF	San Diego	CA		01/30/2020	3.360	81,304,954		(20,063)				165,100,000	06/01/2023
758436	C	Oxnard	CA		12/13/2019	3.330	9,124,393		(1,718)				29,600,000	06/01/2023
758441		Thousand Oaks	CA		02/21/2020	6.840	39,000,000						82,800,000	12/01/2023
758444		Friendswood	TX		02/21/2020	3.530	4,665,684		(3,815)				8,750,000	06/01/2023
758446	CF	Folsom	CA		01/27/2020	3.100	30,066,086		(20,132)				65,600,000	06/01/2023
758451		Richfield	MN		04/28/2020	8.810	40,340,000						46,000,000	07/01/2023
758455		New York	NY		02/07/2020	3.470	7,883,536		(1,640)				112,900,000	06/01/2023
758457		Chicago	IL		02/07/2020	3.450	15,581,586		(5,750)				26,900,000	04/01/2023
758460		New York	NY		03/24/2020	3.500	40,159,120		(7,182)				416,900,000	06/01/2023
758461		Secaucus	NJ		02/28/2020	3.220	25,845,874		(10,288)				60,264,243	06/01/2023
758462	CF	Laurel	MD		03/31/2020	3.190	26,689,429		(6,589)				78,600,000	03/01/2023
758467	CF	Los Angeles	CA		03/20/2020	2.940	28,085,451		(12,244)				42,100,000	04/01/2023
758469	CF	Melrose	MA		03/30/2020	2.790	51,010,544		(23,124)				101,400,000	06/01/2023
758472	CF	Arcadia	CA		04/14/2020	2.920	13,872,687		(4,170)				39,200,000	04/01/2023
758473	CF	Jackson Heights	NY		05/11/2020	3.180	90,299,342		(33,064)				115,500,000	12/01/2023
758475		VARIOUS	MN		03/19/2020	3.140	22,119,349		(9,887)				46,150,000	04/01/2023
758476	CF	Broomfield	CO		04/14/2020	2.860	23,964,278		(15,446)				44,600,000	11/01/2023
758484		Houston	TX		07/02/2020	2.780	21,418,205		(9,324)				74,965,188	06/01/2023
758485		South River	NJ		07/02/2020	2.780	58,838,203		(25,729)				205,934,813	06/01/2023
758493		Bellevue	WA		05/05/2020	5.710	44,541,294		65,476				47,819,491	10/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
758495		New York	NY		07/02/2020	3.270	3,013,778		(7,800)				66,542,388	06/01/2023
758497		New York	NY		07/30/2020	3.680	13,596,286		(2,048)				99,500,000	06/01/2023
758498		Palo Alto	CA		07/23/2020	3.500	9,030,236		(2,162)				21,000,000	12/01/2023
758500	CF	Shoreline	WA		09/30/2020	3.280	22,942,089		(5,925)				45,200,000	06/01/2023
758501	C	Orlando	FL		07/30/2020	2.990	52,158,920		(21,556)				120,000,000	06/01/2023
758502	CF	Perth Amboy	NJ		09/02/2020	3.080	21,526,717		(7,155)				52,900,000	06/01/2023
758503	CF	Carlsbad	CA		09/03/2020	3.390	22,584,191		(5,715)				40,500,000	04/01/2023
758505		Kirkland	WA		11/13/2020	4.180	68,762,898		(54,475)				107,203,271	12/01/2023
758506	CF	Randolph	NJ		09/04/2020	2.930	33,264,110		(12,995)				81,600,000	06/01/2023
758507	CF	Cupertino	CA		09/25/2020	2.780	26,102,381		(17,835)				43,800,000	12/01/2023
758508	CF	Plymouth	MN		09/14/2020	2.890	12,771,527		(4,557)				29,250,000	02/01/2023
758509	CF	Marietta	GA		09/30/2020	2.360	16,025,647		(13,991)				36,000,000	03/01/2023
758511		VARIOUS	CA		10/01/2020	2.950	7,536,296		(9,252)				24,627,230	06/01/2023
758513		Seattle	WA		09/30/2020	2.990	7,318,081		(2,004)				20,200,000	06/01/2023
758514	CF	Lynnwood	WA		09/30/2020	3.000	13,260,001		(3,385)				31,500,000	06/01/2023
758515	C	Seattle	WA		09/30/2020	3.000	19,205,995		(5,017)				43,600,000	06/01/2023
758516	CF	South Brunswick	NJ		10/14/2020	3.080	45,877,493		(16,426)				109,700,000	06/01/2023
758517		Everett	WA		09/30/2020	3.000	10,975,614		(2,913)				29,250,000	06/01/2023
758519		Alexandria	VA		09/02/2020	2.900	34,874,636		(7,400)				85,600,000	06/01/2023
758520		San Leandro	CA		01/06/2021	2.470	60,001,360		(98,028)				104,742,857	12/01/2023
758522	C	Mountain View	CA		11/06/2020	2.750	11,506,440		(4,818)				17,800,000	06/01/2023
758523	C	New York	NY		03/12/2021	2.710	18,202,925		(9,081)				65,600,000	12/01/2023
758525		Montgomeryville	PA		11/19/2020	2.470	16,392,588		(14,867)				48,200,000	06/01/2023
761552		Menlo Park	CA	S	11/12/2020	2.270	181,044,776						311,277,864	11/01/2023
761554		Philadelphia	PA		11/03/2020	2.280	24,813,236		(22,533)				45,921,599	06/01/2023
761582	C	Falls Church	VA		10/21/2020	2.840	28,062,283		(5,795)				72,300,000	06/01/2023
761586	C	Savage	MD		10/30/2020	2.910	7,163,162		(1,428)				23,500,000	03/01/2023
761587		Savage	MD		11/30/2020	2.900	5,413,589		(1,431)				27,700,000	03/01/2023
761589		Carlsbad	CA		01/04/2021	2.590	8,020,787		(3,157)				15,533,333	06/01/2023
761601		San Diego	CA		10/21/2020	8.860	32,435,000						92,082,997	11/20/2023
761604		Savage	MD		11/13/2020	3.180	2,077,150		(1,392)				10,100,000	03/01/2023
761605		Nashville	TN		11/25/2020	4.090	42,300,000						86,746,300	05/31/2023
761609	C	San Bernardino	CA		12/03/2020	3.070	16,558,865		(4,582)				67,000,000	06/01/2023
761615		Secaucus	NJ		10/29/2020	2.520	18,030,448		(16,031)				55,300,000	06/01/2023
761622		Duarte	CA		01/22/2021	9.690	67,000,000						140,141,667	05/11/2023
761656		Redmond	WA		12/22/2020	8.810	29,000,000						52,476,190	12/01/2023
761660		South Jordan	UT		08/15/2022	9.750	34,800,000						69,000,000	06/22/2023
761671		St Paul	MN		12/11/2020	10.350	44,050,000						50,900,000	12/14/2023
761680		Laguna Hills	CA		01/04/2021	2.910	8,276,548		(3,332)				18,700,000	06/01/2023
761691	C	Centennial	CO		12/04/2020	2.040	19,034,567		(16,768)				47,200,000	03/01/2023
761732	C	New York	NY		12/01/2020	2.930	51,198,795		(10,449)				336,500,000	06/01/2023
761784		VARIOUS	NJ		12/07/2020	2.650	38,946,378		(28,332)				78,325,909	06/01/2023
761800	CF	Jackson	NJ		02/17/2021	2.970	56,667,565		(19,375)				119,300,000	06/01/2023
761803		Kissimmee	FL		05/21/2021	9.840	42,000,000						107,613,333	06/30/2023
761874		New York	NY		12/15/2020	3.100	15,053,058		(2,346)				191,470,588	06/01/2023
761875		Nashville	TN		07/09/2021	4.150	52,000,000						98,702,942	03/30/2023
761878	CF	New York	NY		12/30/2020	2.990	28,228,834		(7,212)				236,700,000	06/01/2023
762023	C	New York	NY		12/21/2020	3.280	20,084,349		(1,925)				275,100,000	06/01/2023
762074		VARIOUS	US		01/14/2021	2.170	160,382,400		(88,649)				608,440,000	12/01/2023
762111		Denver	CO		03/05/2021	9.130	16,054,400						33,280,000	12/07/2023
762133		New York	NY		01/29/2021	2.930	8,025,829		(1,463)				74,100,000	06/01/2023
762138		Redlands	CA		09/29/2021	9.610	63,447,922						128,600,000	06/26/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
762144	CF	Sayreville	NJ		01/22/2021	2.990	25,819,715		(4,886)				51,000,000	06/01/2023
762147		Plantation	FL		12/21/2021	9.350	36,308,852						77,386,364	11/28/2023
762157		Culver City	CA		04/01/2021	9.610	38,250,000						69,578,571	11/22/2023
762201		Manassas	VA		02/10/2021	2.720	5,488,799		(2,480)				13,400,000	03/01/2023
762228	C	Chicago	IL		04/16/2021	2.950	6,645,048		(2,417)				10,900,000	04/01/2023
762229		Franklin	MA		12/29/2020	2.630	10,808,712		(4,377)				19,600,000	06/01/2023
762265		Huntington Beach	CA		04/01/2021	2.770	25,108,458		(6,159)				48,900,000	06/01/2023
762311		Dallas	TX		01/20/2021	2.140	28,053,778		(24,984)				44,856,000	12/01/2023
762352		Mountain View	CA		07/08/2021	1.940	81,572,859		(136,811)				124,699,454	12/01/2023
762353	C	Austin	TX		02/16/2021	2.590	18,139,505		(7,470)				45,000,000	06/01/2023
762358	C	Memphis	TN		04/13/2021	2.120	32,573,599		(30,456)				66,000,000	03/01/2023
762363		VARIOUS	US		03/05/2021	2.780	20,041,120		(7,872)				33,093,976	06/01/2023
762381		Mountain View	CA		05/28/2021	3.370	172,307,645		(208,622)				240,800,000	06/01/2023
762388	CF	Colorado Springs	CO		04/14/2021	2.120	43,097,465		(40,332)				71,300,000	06/01/2023
762394		East Patchogue	NY		05/20/2021	3.240	18,069,866		(4,533)				31,800,000	12/01/2023
762419	C	Wilmington	MA		05/05/2021	2.330	17,138,841		(4,780)				41,300,000	06/01/2023
762454	C	Fontana	CA		04/14/2021	2.570	7,434,325		(4,808)				27,700,000	06/01/2023
762456	C	Chino	CA		04/19/2021	2.570	5,587,345		(4,808)				19,100,000	06/01/2023
762464		Philadelphia	PA	S	07/08/2021	2.710	45,500,000						69,300,000	06/01/2023
762485		Manchester	CT		04/19/2021	2.660	9,285,240		(3,537)				22,000,000	06/01/2023
762501		Old Bridge	NJ		05/20/2021	2.960	1,817,497		(712)				4,966,667	06/01/2023
762510		Flushing	NY		04/26/2021	3.040	10,021,316		(1,407)				146,900,000	06/01/2023
762528		O'Fallon	MO		01/27/2022	2.730	21,197,025		(5,949)				45,100,000	06/01/2023
762565		Dripping Springs	TX		04/26/2021	3.040	2,717,286		(936)				5,469,231	03/01/2023
762581		Carson	CA		04/23/2021	2.880	16,253,879		(6,517)				36,600,000	06/01/2023
762585	CF	Kenmore	WA		06/09/2021	2.940	8,646,091		(4,550)				14,000,000	06/01/2023
762597		Greenfield	IN		04/20/2021	2.190	24,956,027		(23,157)				38,099,140	11/01/2023
762598	C	Rosedale	MD		06/18/2021	2.540	45,135,537		(28,028)				81,600,000	06/01/2023
762599	C	Davie	FL		07/09/2021	2.840	44,156,072		(14,098)				125,600,000	06/01/2023
762653		Aurora	IL		09/29/2021	9.350	54,800,000						95,100,000	08/14/2023
762657		Durham	NC		05/04/2021	7.690	20,300,000						30,329,644	09/01/2023
762658		Vernon Hills	IL		09/16/2021	9.340	63,400,000						106,000,000	12/06/2023
762660	C	Ontario	CA		06/23/2021	2.860	15,552,319		(6,168)				54,800,000	06/01/2023
762726		Phoenix	AZ		06/14/2021	3.020	11,034,826		(4,083)				43,600,000	06/01/2023
762732		Cary	NC		08/28/2023	4.160	7,395,068						104,400,000	03/29/2023
762754	C	Simsbury	CT		06/30/2021	3.340	61,765,186		(15,442)				108,600,000	06/01/2023
762758		Fairfax	VA		12/01/2021	3.330	72,976,337		(17,195)				123,000,000	04/01/2023
762805	C	New York	NY		07/07/2021	3.100	26,074,219		(8,566)				59,150,000	06/01/2023
762813		Broomfield	CO		06/23/2021	6.310	42,000,000						67,126,316	12/01/2023
762817	CF	Morris Plains	NJ		06/01/2021	2.370	20,546,061		(18,310)				35,100,000	06/01/2023
762833		Kirkland	WA		08/13/2021	3.170	190,737,733		(48,004)				420,600,000	12/01/2023
762838	CF	Dayton	NJ		11/03/2021	2.230	47,825,792		(12,109)				266,300,000	06/01/2023
762842	CF	Matthews	NC		09/21/2021	2.760	52,272,827		(30,213)				91,600,000	05/01/2023
762852		Conyers	GA		07/14/2021	3.140	26,321,672		(8,642)				38,800,000	03/01/2023
762857		New York	NY		06/30/2021	3.760	1,904,950		(1,706)				18,086,990	06/01/2023
762867	CF	Woodland Park	NJ		07/26/2021	2.840	45,714,558		(18,610)				149,500,000	06/01/2023
762892		Covina	CA		07/02/2021	2.890	12,004,408		(5,088)				21,700,000	06/01/2023
762895		Lake Forest	CA		07/02/2021	2.620	12,067,915		(7,223)				20,600,000	06/01/2023
762921		Vancouver	WA	S	06/11/2021	6.620	25,675,000						45,500,000	06/01/2023
762962	C	Pembroke Pines	FL		07/02/2021	2.910	10,285,219		(2,346)				22,800,000	06/01/2023
762965	C	Jamaica Estates	NY		08/02/2021	6.170	10,000,000						20,800,000	06/01/2023
762975		Rancho Cucamonga	CA		02/02/2022	3.000	11,580,024		(386)				43,360,000	06/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
763039	C	Long Island City	NY		09/09/2021	2.850	9,032,649		(3,246)				24,200,000	06/01/2023
763040		Baltimore	MD		12/17/2021	4.140	41,735,268						68,900,000	11/27/2023
763055	CF	Perth Amboy	NJ		01/04/2022	2.710	26,973,905		(10,258)				54,600,000	06/01/2023
763056	C	Medley	FL		08/19/2021	2.730	13,040,974		(4,748)				41,900,000	06/01/2023
763057		Bay Shore	NY		11/15/2021	2.790	12,048,205		(1,771)				21,800,000	06/01/2023
763095		Denver	CO		09/13/2021	3.050	20,036,061		(7,543)				29,900,000	06/01/2023
763104	C	Fontana	CA		09/10/2021	2.750	14,811,458		(6,537)				36,500,000	06/01/2023
763127		Long Island	NY		11/24/2021	2.810	7,785,253		(385)				14,500,000	06/01/2023
763137	CF	Placentia	CA		09/10/2021	3.030	15,057,498		(3,308)				30,400,000	06/01/2023
763202	C	New Braunfels	TX		10/14/2021	2.870	13,862,431		(3,501)				28,300,000	12/01/2023
763214		Palm Beach Gardens	FL		10/19/2021	2.950	8,632,749		(1,917)				14,800,000	12/01/2023
763256		Plano	TX	S	06/07/2022	8.390	60,077,342						104,400,000	10/25/2023
763285	CF	Salt Lake City	UT		10/29/2021	3.020	15,711,087		(3,349)				25,900,000	12/01/2023
763303	CF	Fontana	CA		01/24/2022	2.990	21,078,730		(8,501)				45,300,000	06/01/2023
763363	CF	Evanston	IL		11/30/2021	3.050	9,922,115		(1,539)				16,200,000	11/01/2023
763365		Chicago	IL		11/30/2021	3.000	4,115,926		(1,487)				6,500,000	03/01/2023
763366	CF	Chicago	IL		11/30/2021	3.050	5,668,914		(1,481)				8,950,000	03/01/2023
763409		Austin	TX	S	11/03/2021	6.000	56,730,000						78,700,000	05/01/2023
763411		Mesquite	TX		05/25/2023	8.950	53,100,000						93,088,889	11/16/2023
763418		Bay Shore	NY		03/28/2022	3.060	19,289,116		(3,995)				36,750,000	06/01/2023
763422	CF	Redondo Beach	CA		12/29/2021	2.610	28,095,728		(17,284)				44,700,000	02/01/2023
763423	CF	Cherry Hill	NJ		12/29/2021	2.720	38,463,596		(18,752)				66,100,000	05/01/2023
763428	CF	Pittsburgh	PA		01/05/2022	2.910	36,139,874		(16,630)				58,500,000	05/01/2023
763436	CF	North Brunswick	NJ		12/02/2021	2.360	18,543,998		(7,027)				43,600,000	06/01/2023
763447	CF	Tampa	FL		12/22/2021	2.910	38,026,736		(10,296)				80,100,000	05/01/2023
763461	CF	Pomona	CA		01/20/2022	2.910	27,608,565		(7,226)				52,800,000	06/01/2023
763464	CF	El Monte	CA		01/20/2022	2.920	10,533,234		(2,211)				21,900,000	06/01/2023
763466		Los Angeles	CA		12/28/2021	3.010	16,879,423		(4,554)				29,800,000	06/01/2023
763468	CF	Pittsburgh	PA		01/19/2022	3.060	40,157,203		(18,311)				63,300,000	06/01/2023
763473	CF	Tampa	FL		01/12/2022	2.610	27,595,399		(16,473)				58,700,000	06/01/2023
763476		Bloomington	MN		12/30/2021	3.020	39,040,562		(6,620)				65,900,000	05/01/2023
763488	CF	Columbus	OH		01/11/2022	2.610	23,580,408		(13,884)				49,400,000	06/01/2023
763507		Oxnard	CA		12/20/2021	3.010	5,518,842		(1,706)				10,790,476	02/01/2023
763591	CF	Denver	CO		03/04/2022	3.290	20,266,541		(8,014)				40,000,000	09/01/2023
763604		Lebanon	TN	S	03/11/2022	6.260	40,495,000						83,000,000	03/01/2023
763606		Novato	CA		01/07/2022	2.970	34,023,658		(18,300)				60,400,000	06/01/2023
763650		Tustin	CA		03/14/2022	3.360	25,099,001		(8,989)				38,900,000	06/01/2023
763651		North Brunswick	NJ		02/11/2022	2.890	10,149,515		(5,054)				22,600,000	06/01/2023
763659		Brooklyn	NY		04/08/2022	3.210	7,003,693		(396)				14,000,000	06/01/2023
763664	CF	Ewing	NJ		04/05/2022	2.850	14,319,800		(4,279)				24,700,000	06/01/2023
763680		Industry	CA		04/08/2022	3.350	19,323,270		(7,579)				40,800,000	06/01/2023
763726		Las Vegas	NV		04/22/2022	3.500	23,359,551		(7,056)				42,200,000	06/01/2023
763760		San Jose	CA		03/17/2022	3.040	7,025,899		(2,726)				17,926,829	06/01/2023
763789		Metuchen	NJ		03/14/2022	2.990	6,589,062		(3,352)				17,000,000	06/01/2023
763792		Atlanta	GA		04/27/2022	3.360	120,478,544		(49,006)				225,000,000	04/01/2023
763813	CF	Marysville	WA		05/03/2022	3.350	25,348,519		(8,793)				52,000,000	06/01/2023
763846	CF	San Diego	CA		05/10/2022	3.630	25,102,783		(4,426)				48,200,000	08/01/2023
763936		Bellevue	WA		05/12/2022	4.730	20,078,754		(3,846)				31,944,444	06/01/2023
763959		New York	NY		04/26/2022	3.820	16,062,959		(1,223)				74,300,000	06/01/2023
763965		Minneapolis	MN	S	03/29/2022	4.130	55,426,684		(22,685)				79,400,000	05/01/2023
763970		Toms River	NJ		05/27/2022	4.340	32,437,540		(11,413)				72,578,440	06/01/2023
764056		New York	NY		04/13/2023	6.110	3,522,107		(393)				56,904,639	05/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
764078	CF	Chicago	IL		05/26/2022	3.800	27,337,026		(11,027)				49,300,000	05/01/2023
764111	CF	Fontana	CA		07/11/2022	4.630	39,968,219		(8,476)				73,500,000	06/01/2023
764121		Provo	UT		08/02/2022	6.920	46,756,412						67,100,000	12/13/2023
764140		New York	NY		05/27/2022	4.750	2,023,594		(891)				25,529,412	06/01/2023
764193		New York	NY		06/21/2022	5.230	1,526,745		(2,157)				18,460,000	06/01/2023
764198	CF	Missouri City	TX		05/17/2022	4.340	18,412,966		(11,271)				37,800,000	12/01/2023
764297		New York	NY		07/14/2022	4.860	3,815,868		(256)				62,837,681	06/01/2023
764299		Menlo Park	CA	S	06/08/2022	4.990	121,379,352		(67,011)				207,822,136	11/01/2023
764430	CF	Towson	MD		08/15/2022	5.170	10,248,979		(4,381)				23,200,000	11/01/2023
764442		West Valley	UT		10/26/2023	9.170	5,908,142						93,050,000	06/22/2023
764444		San Leandro	CA		12/04/2023	9.160	4,435,741						127,500,000	12/31/2022
764457		Clarkstown	NY		12/16/2022	9.330	20,515,965						74,400,000	05/29/2023
764724		Forney	TX	S	10/10/2023	8.570	29,493,204						184,400,000	06/26/2023
764729	CF	Corona	CA		09/19/2022	5.150	17,030,363		(3,160)				28,700,000	06/01/2023
764734	CF	Emeryville	CA		08/31/2022	5.120	10,034,076		(4,454)				43,935,977	12/01/2023
764742		New York	NY		08/30/2022	4.860	8,809,263		(481)				110,400,000	06/01/2023
764744		Rialto	CA		08/18/2023	9.750	30,288,024						173,500,000	12/31/2022
764780		Secaucus	NJ		09/15/2022	5.060	10,563,932		(3,592)				24,635,757	06/01/2023
764793		Durham	NC		11/28/2023	9.190	4,521,862						46,100,000	03/29/2023
764802		Round Rock	TX	S	09/09/2022	5.280	40,672,626		(15,222)				79,200,000	05/01/2023
764809		Durham	NC	S	09/14/2022	5.540	45,193,238		(16,822)				64,100,000	09/01/2023
764814		City of Industry	CA	S	09/13/2022	5.260	94,915,022		(36,638)				238,300,000	06/01/2023
764815		City of Industry	CA	S	12/14/2022	6.710	60,267,578		(21,238)				278,400,000	06/01/2023
764879		Hialeah	FL		05/23/2023	9.360	34,852,219						108,800,000	11/28/2023
764991		Livermore	CA	S	12/22/2022	6.930	103,000,000						185,500,000	06/01/2023
764993		Dunwoody	GA	S	12/14/2022	6.990	34,147,777		(11,564)				84,200,000	03/01/2023
764999		Riverdale	NY		02/01/2023	5.960	69,943,132		(6,465)				378,500,000	11/01/2022
765015		Shakopee	MN		07/21/2023	7.560	7,522,903						58,100,000	12/13/2023
765024		Hamilton	NJ		03/31/2023	9.740	32,861,573						102,700,000	12/31/2022
765113		East Rutherford	NJ		05/03/2023	9.740	9,574,039						57,700,000	12/01/2023
765168		San Francisco	CA		08/01/2023	8.500	55,000,000						80,500,000	12/01/2023
765208		New York	NY		08/31/2023	5.930	32,132,621		(2,379)				173,700,000	11/01/2023
765212		Irwindale	CA		09/29/2023	5.890	66,559,875		(6,375)				114,300,000	08/01/2023
765213		Irwindale	CA		09/29/2023	5.890	61,032,928		(5,822)				105,400,000	08/01/2023
765288		Miami	FL		09/14/2023	6.090	20,100,000						49,400,000	09/01/2023
765353		Sun Valley	CA		08/29/2023	7.750	30,500,000						111,000,000	08/01/2023
765359	CF	Nashville	TN		06/07/2023	5.550	38,368,780		(12,220)				61,600,000	12/01/2023
765401		Piscataway	NJ		07/06/2023	5.330	4,981,765		(663)				16,700,000	07/01/2023
765560		New York	NY		07/17/2023	6.010	3,492,834		(525)				42,784,926	08/01/2023
765570		Carson	CA	S	09/26/2023	6.430	43,501,877		(4,623)				105,600,000	10/01/2023
765572		Fullerton	CA	S	09/26/2023	6.430	42,798,456		(4,544)				123,600,000	10/01/2023
765573		New York	NY		09/29/2023	6.060	8,531,865		(635)				23,500,000	09/01/2023
765575		Arvada	CO		07/28/2023	6.260	20,087,039		(2,961)				32,200,000	08/01/2023
765577		City of Industry	CA	S	09/26/2023	6.380	60,584,962		(6,538)				162,900,000	10/01/2023
765582		Norwalk	CA	S	09/26/2023	6.910	69,528,618		(7,382)				232,500,000	10/01/2023
765592		Duluth	GA	S	09/26/2023	6.690	48,224,902		(5,098)				106,000,000	10/01/2023
765604		Beltsville	MD		09/11/2023	5.870	18,073,162		(1,838)				38,700,000	10/01/2023
765632		Fair Lawn	NJ		10/11/2023	10.180	2,318,227						63,500,000	12/31/2022
765693		New York	NY		09/18/2023	6.340	4,019,360		(507)				8,197,740	11/01/2023
765694		Lakewood	NJ		10/11/2023	5.850	55,207,590		(5,162)				109,600,000	12/01/2023
765706		Elmont	NY		11/10/2023	6.080	23,591,482		(1,018)				65,100,000	11/01/2023
765731		Arlington	VA		10/31/2023	6.390	74,180,809		(5,441)				144,800,000	12/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
765753		New York	NY		11/20/2023	6.600	2,019,881		(119)				30,086,660	11/01/2023
765772		Redmond	WA		12/14/2023	6.590	50,198,238		(1,762)				97,000,000	11/01/2023
765798		Haltom City	TX		12/22/2023	6.710	12,301,567		(183)				26,200,000	11/01/2023
765871		Edison	NJ		12/27/2023	6.820	16,064,863		(137)				31,100,000	12/31/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							16,537,967,722		3,893,027				47,121,823,314	XXX
757194		Omaha	NE		10/03/2012	7.060	13,199,684						15,767,460	12/01/2023
758042		Stamford	CT		06/16/2017	6.370	11,888,527		(13,752)				10,601,478	12/01/2023
758269		St Louis	MO		12/07/2018	6.530	4,729,458						4,898,951	12/01/2023
758366		The Woodlands	TX		07/31/2019	5.550	25,559,010		(41,587)				35,606,509	12/01/2023
762771		Palo Alto	CA		06/30/2021	4.130	8,925,225		(6,356)				28,551,854	12/01/2023
0699999. Mortgages in good standing - Mezzanine Loans							64,301,905		(61,695)				95,426,253	XXX
0899999. Total Mortgages in good standing							16,602,269,627		3,831,332				47,217,249,567	XXX
757109		Cheektowaga	NY		05/09/2012	5.520	34,133,853		(65,408)		(5,084,090)		20,543,403	12/01/2023
1499999. Restructured mortgages - Mezzanine Loans							34,133,853		(65,408)		(5,084,090)		20,543,403	XXX
1699999. Total - Restructured Mortgages							34,133,853		(65,408)		(5,084,090)		20,543,403	XXX
758118		Florham Park	NJ		01/19/2018	6.710	7,905,514						4,637,389	12/01/2023
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans							7,905,514						4,637,389	XXX
2499999. Total - Mortgages with overdue interest over 90 days							7,905,514						4,637,389	XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							16,644,308,994		3,765,924		(5,084,090)		47,242,430,358	XXX

General Interrogatory:

1. Mortgages in good standing $ 7,434 unpaid taxes $ .... interest due and unpaid.
2. Restructured mortgages $ .... unpaid taxes $ .... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .... unpaid taxes $ 7,905,514 interest due and unpaid.
4. Mortgages in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
730004	VARIOUS	US		12/30/2022	10.242		320,139	14,008,137
730005	VARIOUS	CA		01/11/2023	9.631	31,770,000		33,000,000
730007	VARIOUS	US		06/28/2023	13.931	69,630,617	1,250,337	494,400,000
758037	Sunnyvale	CA	S	08/01/2017	7.482		785,000	465,000,000
758519	Alexandria	VA		09/02/2020	2.905		1,500,000	85,600,000
761605	Nashville	TN		11/25/2020	4.086		10,483,582	86,746,300
761622	Duarte	CA		01/22/2021	9.689		14,597,986	140,141,667
761656	Redmond	WA		12/22/2020	8.809		5,158,904	52,476,190
761660	South Jordan	UT		08/15/2022	9.751		23,676,997	69,000,000
761671	St Paul	MN		12/11/2020	10.348		1,442,862	50,900,000
761803	Kissimmee	FL		05/21/2021	9.839		28,538,443	107,613,333
761875	Nashville	TN		07/09/2021	4.146		51,991,317	98,702,942
762111	Denver	CO		03/05/2021	9.127		4,182,159	33,280,000
762138	Redlands	CA		09/29/2021	9.614		33,912,142	128,600,000
762147	Plantation	FL		12/21/2021	9.347		8,842,590	77,386,364
762157	Culver City	CA		04/01/2021	9.605		35,812,624	69,578,571
762374	VARIOUS	IL		08/05/2021	8.380		976,162	111,050,000
762653	Aurora	IL		09/29/2021	9.352		18,790,157	95,100,000
762658	Vernon Hills	IL		09/16/2021	9.341		38,030,241	106,000,000
762732	Cary	NC		08/28/2023	4.164	2,221,656	5,173,412	104,400,000
762853	Fairless Hills	PA		08/31/2021	8.090		613,047	49,500,000
763040	Baltimore	MD		12/17/2021	4.143		37,537,419	68,900,000
763256	Plano	TX	S	06/07/2022	8.388		32,336,845	104,400,000
763327	San Bernardino	CA		09/15/2022	8.670		9,455,909	50,630,435
763411	Mesquite	TX		05/25/2023	8.951	427,952	52,672,048	93,088,889
764056	New York	NY		04/13/2023	6.112	3,522,500		56,904,639
764121	Provo	UT		08/02/2022	6.920		31,410,065	67,100,000
764442	West Valley	UT		10/26/2023	9.172	2,120,252	3,787,890	93,050,000
764444	San Leandro	CA		12/04/2023	9.163	794,623	3,641,118	127,500,000
764457	Clarkstown	NY		12/16/2022	9.326		20,221,223	74,400,000
764724	Forney	TX	S	10/10/2023	8.572	5,542,344	23,950,860	184,400,000
764744	Rialto	CA		08/18/2023	9.752	5,105,959	25,182,065	173,500,000
764793	Durham	NC		11/28/2023	9.193	2,117,818	2,404,044	46,100,000
764879	Hialeah	FL		05/23/2023	9.357	2,691,548	32,160,671	108,800,000
764999	Riverdale	NY		02/01/2023	5.960	70,325,000		378,500,000
765015	Shakopee	MN		07/21/2023	7.564	676,331	6,846,572	58,100,000
765024	Hamilton	NJ		03/31/2023	9.743	6,222,356	26,639,216	102,700,000
765113	East Rutherford	NJ		05/03/2023	9.739	4,337,368	5,236,671	57,700,000
765168	San Francisco	CA		08/01/2023	8.505	55,000,000		80,500,000
765208	New York	NY		08/31/2023	5.929	32,135,000		173,700,000
765212	Irwindale	CA		09/29/2023	5.890	66,566,250		114,300,000
765213	Irwindale	CA		09/29/2023	5.890	61,038,750		105,400,000
765288	Miami	FL		09/14/2023	6.094	20,100,000		49,400,000
765353	Sun Valley	CA		08/29/2023	7.748	30,500,000		111,000,000
765359	Nashville	TN		06/07/2023	5.545	38,381,000		61,600,000
765401	Piscataway	NJ		07/06/2023	5.333	5,015,000		16,700,000
765560	New York	NY		07/17/2023	6.014	3,520,000		42,784,926
765570	Carson	CA	S	09/26/2023	6.433	43,506,500		105,600,000
765572	Fullerton	CA	S	09/26/2023	6.433	42,803,000		123,600,000
765573	New York	NY		09/29/2023	6.061	8,532,500		23,500,000
765575	Arvada	CO		07/28/2023	6.262	20,090,000		32,200,000
765577	City of Industry	CA	S	09/26/2023	6.379	60,591,500		89,600,000
765582	Norwalk	CA	S	09/26/2023	6.770	69,536,000		232,500,000
765592	Duluth	GA	S	09/26/2023	6.686	48,230,000		106,000,000
765604	Beltsville	MD		09/11/2023	5.866	18,075,000		38,700,000
765632	Fair Lawn	NJ		10/11/2023	10.180	1,756,774	561,453	63,500,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
765693	New York	NY		09/18/2023	6.344	4,030,000		8,197,740
765694	Lakewood	NJ		10/11/2023	5.853	55,270,000		109,600,000
765706	Elmont	NY		11/10/2023	6.081	23,592,500		65,100,000
765731	Arlington	VA		10/31/2023	6.391	74,186,250		144,800,000
765753	New York	NY		11/20/2023	6.598	2,020,000		30,086,660
765772	Redmond	WA		12/14/2023	6.588	50,200,000		97,000,000
765798	Haltom City	TX		12/22/2023	6.713	12,301,750		26,200,000
765871	Edison	NJ		12/27/2023	6.816	16,065,000		31,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,070,549,098	600,122,173	6,400,926,794
0899999. Total Mortgages in good standing						1,070,549,098	600,122,173	6,400,926,794
757109	Cheektowaga	NY		05/09/2012	5.515		3,748,854	20,543,403
1499999. Restructured mortgages - Mezzanine Loans							3,748,854	20,543,403
1699999. Total - Restructured Mortgages							3,748,854	20,543,403
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,070,549,098	603,871,027	6,421,470,197

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
819941	LOANS	FL		08/31/1993	08/11/2023	12,454							12,454	12,454			
823963	LOANS	MN		09/30/1993	01/13/2023	14,433							14,433	14,433			
753251	Cypress	CA		09/24/2002	05/31/2023	1,567,511							1,452,387	1,452,387			
753500	St Paul	MN		06/03/2003	06/20/2023	231,615							33,600	33,600			
753542	Chatsworth	CA		06/23/2003	06/29/2023	239,958							34,767	34,767			
753577	Virginia Beach	VA		06/23/2003	07/03/2023	89,261							15,053	15,053			
753578	Virginia Beach	VA		06/23/2003	07/03/2023	78,999							13,321	13,321			
753579	Virginia Beach	VA		06/23/2003	07/03/2023	88,234							14,879	14,879			
753634	Chicago	IL		10/24/2003	10/30/2023	480,498		(46)			(46)		44,766	44,766			
754361	Delafield	WI		04/27/2005	12/18/2023	3,301,007		(1,587)			(1,587)		2,460,755	2,460,755			
756469	Virginia Beach	VA		02/28/2008	02/10/2023	1,185,231		(58)			(58)		1,171,189	1,171,189			
756660	Edison	NJ		07/20/2010	12/27/2023	7,190,990		(11,711)			(11,711)		6,101,330	6,101,330			
757057	Carlstadt	NJ		02/06/2012	12/14/2023	11,518,531		(6,284)			(6,284)		11,003,126	11,003,126			
757058	Carlstadt	NJ		02/06/2012	12/14/2023	2,892,979		(1,550)			(1,550)		2,790,659	2,790,659			
757059	Carlstadt	NJ		02/06/2012	12/14/2023	1,851,507		(992)			(992)		1,786,022	1,786,022			
757126	New York	NY		07/31/2012	05/26/2023	39,822,508		(22,508)			(22,508)		39,550,000	39,550,000			
757181	Manchester	CT		10/31/2012	10/24/2023	9,683,275		(16,497)			(16,497)		8,156,819	8,156,819			
757182	East Rutherford	NJ		12/26/2012	05/03/2023	2,912,986		(791)			(791)		2,874,726	2,874,726			
757214	Fairfield	NJ		04/01/2013	02/23/2023	3,225,722		(1,108)			(1,108)		3,181,305	3,181,305			
757227	New York	NY		12/17/2012	03/30/2023	26,796,941							26,796,941	26,796,941			
757234	Fairfield	NJ		04/01/2013	02/23/2023	2,056,912		(1,111)			(1,111)		2,028,308	2,028,308			
757236	Lakewood	CA		03/12/2013	03/16/2023	12,699,430		(1,856)			(1,856)		12,537,158	12,537,158			
757238	Los Angeles	CA		02/07/2013	02/07/2023	115,006,292		(6,292)			(6,292)		115,000,000	115,000,000			
757242	Denver	CO		01/30/2013	05/09/2023	57,787,569		(1,572)			(1,572)		56,989,384	56,989,384			
757248	Lakewood	CO		04/11/2013	12/20/2023	4,789,549		(13,115)			(13,115)		4,633,896	4,633,896			
757249	Lakewood	CO		04/11/2013	12/20/2023	15,957,993		(36,544)			(36,544)		15,446,323	15,446,323			
757251	Aurora	CO		04/11/2013	12/20/2023	10,638,662		(24,363)			(24,363)		10,297,549	10,297,549			
757252	Denver	CO		04/11/2013	12/20/2023	4,177,183		(13,112)			(13,112)		4,039,808	4,039,808			
757255	Arvada	CO		04/11/2013	12/20/2023	12,193,544		(27,923)			(27,923)		11,802,575	11,802,575			
757258	Houston	TX		03/27/2013	03/22/2023	14,002,079		(2,079)			(2,079)		14,000,000	14,000,000			
757260	Somerset	NJ		04/01/2013	03/31/2023	2,396,252							2,348,728	2,348,728			
757272	Montgomeryville	PA		05/31/2013	05/25/2023	755,668		(138)			(138)		126,667	126,667			
757281	San Francisco	CA		04/24/2013	08/01/2023	40,010,225		(10,225)			(10,225)		40,000,000	40,000,000			
757282	Everett	WA		04/30/2013	05/10/2023	759,467		(130)			(130)		152,469	152,469			
757286	Washington	DC		05/30/2013	05/26/2023	7,444,930		(1,571)			(1,571)		7,337,326	7,337,326			
757304	Florham Park	NJ		06/18/2013	06/30/2023	1,064,786		(223)			(223)		153,172	153,172			
757321	Yonkers	NY		07/31/2013	08/31/2023	5,020,079		(9,765)			(9,765)		4,467,419	4,467,419			
757564	Duluth	GA	S	01/23/2015	09/26/2023	17,989,479							17,551,735	17,551,735			
757583	Boston	MA		03/09/2015	09/06/2023	1,354,274		(14,142)			(14,142)		1,302,745	1,302,745			
757599	Chicago	IL		03/05/2015	11/01/2023	11,612,323		(12,323)			(12,323)		11,600,000	11,600,000			
757767	Aliso Viejo	CA		02/19/2016	04/25/2023	41,505,261		(5,261)			(5,261)		39,696,374	39,696,374			
757799	Hialeah	FL		05/31/2016	05/31/2023	30,009,223		(9,223)			(9,223)		30,000,000	30,000,000			
757828	Marietta	GA		07/11/2016	08/01/2023	10,034,610		(4,597)			(4,597)		9,801,193	9,801,193			
757840	Cottonwood Heights	UT		07/05/2016	08/01/2023	66,811,459		(30,596)			(30,596)		65,637,172	65,637,172			
757899	Denver	CO		10/11/2016	05/09/2023	6,236,847		(458)			(458)		6,208,265	6,208,265			
757900	Palo Alto	CA		10/28/2016	10/04/2023	16,699,623							16,290,051	16,290,051			
757953	Los Angeles	CA		12/29/2016	03/28/2023	35,444,760							35,444,760	35,444,760			
758059	Goodyear	AZ		08/09/2017	09/11/2023	13,127,563		(14,778)			(14,778)		12,892,684	12,892,684			
758154	Bellevue	WA		03/23/2018	03/30/2023	13,227,260		(3,253)			(3,253)		13,148,636	13,148,636			
758173	Corona	CA		06/01/2018	08/15/2023	24,010,038		(10,038)			(10,038)		24,000,000	24,000,000			
758181	New York	NY		06/22/2018	06/07/2023	60,182,192		(182,192)			(182,192)		60,000,000	60,000,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
758203	Sun Valley	CA		07/31/2018	08/29/2023	48,280,411		(30,411)			(30,411)		48,250,000	48,250,000			
758211	Santa Fe Springs	CA		08/10/2018	07/20/2023	38,074,013		(74,013)			(74,013)		38,000,000	38,000,000			
758212	Orland Park	IL		07/31/2018	09/26/2023	42,294,309		(24,309)			(24,309)		42,270,000	42,270,000			
758319	Boston	MA		05/13/2019	07/11/2023	122,000,000							122,000,000	122,000,000			
758380	Brooklyn Park	MN		09/18/2019	04/26/2023	34,980,548							34,980,548	34,980,548			
758396	Bellevue	WA		09/20/2019	02/13/2023	29,200,000							29,200,000	29,200,000			
758452	La Mesa	CA		12/30/2019	08/10/2023	35,880,000							35,880,000	35,880,000			
758474	San Francisco	CA		04/09/2020	08/01/2023	20,009,592		(9,592)			(9,592)		20,000,000	20,000,000			
758510	Oakland	CA		10/16/2020	10/26/2023	55,066,879							55,066,879	55,066,879			
762374	VARIOUS	IL		08/05/2021	07/06/2023	56,187,926							57,164,088	57,164,088			
762680	Nashville	TN		06/22/2021	05/26/2023	17,500,000							17,500,000	17,500,000			
762853	Fairless Hills	PA		08/31/2021	03/28/2023	16,636,953							17,250,000	17,250,000			
763327	San Bernardino	CA		09/15/2022	09/05/2023	8,002,843							17,458,751	17,458,751			
0199999. Mortgages closed by repayment						1,292,303,642		(638,337)			(638,337)		1,287,463,195	1,287,463,195			
730007	VARIOUS	US		06/28/2023				1,019,690			1,019,690		1,385,497	1,385,497			
750624	Washington	DC		03/28/1995									435,930	435,930			
750994	Washington	DC		02/14/1996									229,159	229,159			
752932	Glen Cove	NY		08/28/2001									55,704	55,704			
753251	Cypress	CA		09/24/2002									115,123	115,123			
753454	Pikesville	MD		03/14/2003									532,980	532,980			
753500	St Paul	MN		06/03/2003									198,015	198,015			
753542	Chatsworth	CA		06/23/2003									205,191	205,191			
753577	Virginia Beach	VA		06/23/2003									74,208	74,208			
753578	Virginia Beach	VA		06/23/2003									65,678	65,678			
753579	Virginia Beach	VA		06/23/2003									73,355	73,355			
753624	Waltham	MA		09/09/2003				(8)			(8)		363,784	363,784			
753634	Chicago	IL		10/24/2003									435,686	435,686			
753768	Riverview	FL		12/22/2003									208,920	208,920			
754007	Ft Lauderdale	FL		06/22/2004				(5)			(5)		221,120	221,120			
754110	Minnetonka	MN		12/14/2004				(52)			(52)		535,329	535,329			
754194	West Melbourne	FL		01/27/2005				(24)			(24)		415,293	415,293			
754212	Marietta	GA		01/31/2005				(26)			(26)		475,610	475,610			
754310	Schertz	TX		04/05/2005				(17)			(17)		301,521	301,521			
754361	Delafield	WI		04/27/2005						(9,473)	(9,473)		829,192	829,192			
754427	Dallas	TX		12/07/2005				(28)			(28)		297,599	297,599			
754443	Grand Blanc	MI		06/03/2005				(497)			(497)		462,266	462,266			
754444	Grand Blanc	MI		06/03/2005				(432)			(432)		409,780	409,780			
754571	Rockaway	NJ		09/13/2005									179,356	179,356			
754630	Pittsburgh	PA		09/30/2005									83,827	83,827			
754758	Glen Burnie	MD		12/16/2005									180,306	180,306			
754759	Glen Burnie	MD		12/16/2005									144,245	144,245			
754762	Columbia	MD		12/16/2005									144,645	144,645			
754763	Lutherville	MD		12/16/2005									108,484	108,484			
754773	Brighton	MI		02/03/2006				(17)			(17)		168,339	168,339			
754829	Virginia Beach	VA		01/20/2006									201,874	201,874			
754892	Franklin	TN		11/20/2006				(212)			(212)		281,046	281,046			
754976	Carrollton	TX		10/27/2006				(264)			(264)		619,920	619,920			
755113	East Meadow	NY		06/20/2006									221,411	221,411			
755167	La Porte	TX		07/25/2006									731,181	731,181			
755619	Los Angeles	CA		09/25/2007									1,623,472	1,623,472			
755717	Scott Township	PA		04/23/2007									447,923	447,923			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
755740	Hudson	WI		04/04/2007				(41)			(41)		633,550	633,550			
755746	Evans	GA		04/20/2007				(12)			(12)		170,479	170,479			
755756	Alexandria	VA		04/19/2007									563,086	563,086			
755790	Greenville	SC		07/27/2007				(22)			(22)		139,388	139,388			
755791	Fort Mill	SC		06/22/2007				(18)			(18)		118,494	118,494			
755939	Gambrills	MD		06/07/2007									329,017	329,017			
756061	Baltimore	MD		07/13/2007									489,983	489,983			
756063	Ware	MA		08/24/2007									234,214	234,214			
756202	Houston	TX		12/03/2007									901,362	901,362			
756236	New York	NY		11/07/2007									376,590	376,590			
756286	Lakewood	OH		11/15/2007									134,870	134,870			
756326	Annapolis	MD		11/27/2007				(43)			(43)		226,868	226,868			
756341	Pittsburgh	PA		01/18/2008									114,350	114,350			
756469	Virginia Beach	VA		02/28/2008									13,984	13,984			
756531	New York	NY		01/12/2009									1,055,234	1,055,234			
756627	Santa Monica	CA		03/24/2010				(75)			(75)		646,595	646,595			
756637	Santa Clara	CA		07/01/2010				(4,227)			(4,227)		1,097,314	1,097,314			
756647	Towson	MD		12/09/2010				(139)			(139)		614,035	614,035			
756660	Edison	NJ		07/20/2010									1,077,949	1,077,949			
756675	Bethesda	MD		10/08/2010				(40)			(40)		270,672	270,672			
756676	Bethesda	MD		10/08/2010				(34)			(34)		258,612	258,612			
756677	Washington	DC		10/08/2010				(88)			(88)		358,487	358,487			
756700	Wayne	NJ		12/01/2010				(388)			(388)		246,648	246,648			
756918	Edison	NJ		03/31/2011									1,368,665	1,368,665			
756923	Santa Ana	CA		08/01/2011				(118)			(118)		628,445	628,445			
756926	Portland	OR		05/02/2011				(578)			(578)		873,971	873,971			
756943	Midlothian	VA		07/01/2011				(60)			(60)		642,825	642,825			
756953	Washington	DC		06/23/2011				(550)			(550)		1,516,481	1,516,481			
756957	Kent	WA		07/01/2011				(38)			(38)		420,212	420,212			
756961	Beverly Hills	CA		07/08/2011				(58)			(58)		418,922	418,922			
756976	Lexington	MA		07/27/2011				(52)			(52)		123,778	123,778			
757001	Nashville	TN		10/05/2011				(59)			(59)		477,496	477,496			
757006	Severna Park	MD		09/23/2011				(426)			(426)		1,398,627	1,398,627			
757032	Toms River	NJ		02/01/2012				(323)			(323)		1,027,889	1,027,889			
757057	Carlstadt	NJ		02/06/2012									509,121	509,121			
757058	Carlstadt	NJ		02/06/2012									100,770	100,770			
757059	Carlstadt	NJ		02/06/2012									64,493	64,493			
757069	Hialeah	FL		01/27/2012				(452)			(452)		1,238,576	1,238,576			
757070	Miami	FL		01/27/2012				(597)			(597)		1,555,474	1,555,474			
757078	Seattle	WA		03/27/2012				(1,721)			(1,721)		6,890,649	6,890,649			
757079	Nashville	TN		08/01/2012				(83)			(83)		544,736	544,736			
757081	Issaquah	WA		04/10/2012				(76)			(76)		825,845	825,845			
757110	Fairfield	NJ		11/05/2012				(702)			(702)		920,315	920,315			
757119	Old Bridge Township	NJ		06/27/2012				(2,115)			(2,115)		4,478,402	4,478,402			
757126	New York	NY		07/31/2012									250,000	250,000			
757137	West Nyack	NY		08/01/2012				(74)			(74)		483,549	483,549			
757139	North Brunswick	NJ		08/30/2012				(734)			(734)		369,206	369,206			
757153	Seattle	WA		10/05/2012				(1,092)			(1,092)		1,157,490	1,157,490			
757155	Littleton	CO		10/01/2012				(143)			(143)		442,472	442,472			
757156	Redmond	WA		10/01/2012				(167)			(167)		663,707	663,707			
757170	Woodbridge	NJ		10/04/2012				(179)			(179)		1,459,279	1,459,279			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757171	Keasbey	NJ		10/04/2012				(550)			(550)		1,097,984	1,097,984			
757179	Piscataway	NJ		11/05/2012				(815)			(815)		802,344	802,344			
757181	Manchester	CT		10/31/2012									1,509,959	1,509,959			
757182	East Rutherford	NJ		12/26/2012									37,469	37,469			
757208	Iselin	NJ		12/27/2012				(595)			(595)		3,947,418	3,947,418			
757210	Malibu	CA		12/26/2012				(194)			(194)		1,017,335	1,017,335			
757214	Fairfield	NJ		04/01/2013									43,309	43,309			
757218	New York	NY		01/03/2013				(60)			(60)		98,547	98,547			
757226	Northvale	NJ		01/16/2013				(66)			(66)		367,789	367,789			
757232	Santa Monica	CA		02/01/2013				(386)			(386)		388,300	388,300			
757234	Fairfield	NJ		04/01/2013									27,492	27,492			
757236	Lakewood	CA		03/12/2013									160,417	160,417			
757242	Denver	CO		01/30/2013									796,613	796,613			
757245	Falls Church	VA		02/01/2013				(679)			(679)		594,958	594,958			
757248	Lakewood	CO		04/11/2013									142,538	142,538			
757249	Lakewood	CO		04/11/2013									475,126	475,126			
757250	Boulder	CO		04/11/2013				(738)			(738)		97,462	97,462			
757251	Aurora	CO		04/11/2013									316,751	316,751			
757252	Denver	CO		04/11/2013									124,264	124,264			
757253	Denver	CO		04/11/2013				(760)			(760)		60,913	60,913			
757255	Arvada	CO		04/11/2013									363,045	363,045			
757260	Somerset	NJ		04/01/2013									47,525	47,525			
757264	Bridgewater	NJ		04/11/2013				(142)			(142)		1,099,951	1,099,951			
757265	Raritan	NJ		04/11/2013				(142)			(142)		745,220	745,220			
757269	Seattle	WA		07/01/2013				(67)			(67)		320,459	320,459			
757272	Montgomeryville	PA		05/31/2013									628,863	628,863			
757273	Palo Alto	CA		04/24/2013				(1,309)			(1,309)		815,291	815,291			
757277	Secaucus	NJ		05/23/2013				(1,062)			(1,062)		3,157,089	3,157,089			
757278	Baltimore	MD		10/10/2013				(102)			(102)		287,327	287,327			
757282	Everett	WA		04/30/2013									606,867	606,867			
757286	Washington	DC		05/30/2013									106,032	106,032			
757289	New York	NY		06/28/2013				(50)			(50)		126,610	126,610			
757290	Manhattan	NY		06/03/2013				(198)			(198)		213,853	213,853			
757298	Franconia	VA		05/23/2013				(21)			(21)		284,237	284,237			
757299	New York	NY		06/03/2013				(262)			(262)		76,243	76,243			
757304	Florham Park	NJ		06/18/2013									911,391	911,391			
757306	New Bedford	MA		06/20/2013				(800)			(800)		471,969	471,969			
757307	Arlington	VA		06/07/2013				(136)			(136)		1,098,801	1,098,801			
757313	Bellingham	MA		05/31/2013				(257)			(257)		462,931	462,931			
757315	Cambridge	MA		05/30/2013				(215)			(215)		884,430	884,430			
757319	Cambridge	MA		06/12/2013				(120)			(120)		230,791	230,791			
757321	Yonkers	NY		07/31/2013									542,895	542,895			
757324	Virginia Beach	VA		07/30/2013				(4,000)			(4,000)		671,070	671,070			
757325	Virginia Beach	VA		07/30/2013				(1,646)			(1,646)		294,869	294,869			
757326	Virgina Beach	VA		07/30/2013				(4,387)			(4,387)		245,029	245,029			
757328	Chesapeake	VA		07/22/2013				(1,597)			(1,597)		171,612	171,612			
757351	Panorama City	CA		10/01/2013				(94)			(94)		304,222	304,222			
757360	Branchburg	NJ		10/31/2013				(1,981)			(1,981)		596,961	596,961			
757377	Santa Monica	CA		12/02/2013				(627)			(627)		221,628	221,628			
757381	Lexington	MA		12/23/2013				(322)			(322)		162,031	162,031			
757396	New York	NY		02/04/2014				(796)			(796)		269,008	269,008			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757398	Downey	CA		04/01/2014				(1,906)			(1,906)		421,001	421,001			
757403	Studio City	CA		01/24/2014				(73)			(73)		197,528	197,528			
757407	San Francisco	CA		01/17/2014				(1,106)			(1,106)		405,051	405,051			
757410	Washington	DC		02/03/2014				(380)			(380)		202,707	202,707			
757415	Rockville	MD		04/17/2014				(425)			(425)		923,333	923,333			
757423	Greenwood Village	CO		05/09/2014				(164)			(164)		570,285	570,285			
757424	Boulder	CO		03/26/2014				(930)			(930)		160,289	160,289			
757426	Tempe	AZ		06/05/2014				(926)			(926)		375,485	375,485			
757428	Palo Alto	CA		05/30/2014				(338)			(338)		1,273,023	1,273,023			
757435	Addison	TX		03/19/2014				(446)			(446)		932,145	932,145			
757436	Houston	TX		04/16/2014				(1,807)			(1,807)		2,420,764	2,420,764			
757438	Palo Alto	CA		07/23/2014				(218)			(218)		550,869	550,869			
757442	Los Angeles	CA		10/31/2014				(1,246)			(1,246)		147,381	147,381			
757451	Richmond	VA		06/11/2014				(123)			(123)		188,528	188,528			
757455	Baltimore	MD		06/27/2014									2,959,689	2,959,689			
757457	Sherman Oaks	CA		05/01/2014				(184)			(184)		170,767	170,767			
757470	East Brunswick	NJ		06/24/2014									355,730	355,730			
757489	New York	NY		07/25/2014				(151)			(151)		434,023	434,023			
757491	New York	NY		08/07/2014				(123)			(123)		423,023	423,023			
757497	New York	NY		12/11/2014				(3,030)			(3,030)		153,011	153,011			
757498	Sacramento	CA		08/27/2014				(134)			(134)		208,701	208,701			
757501	Matthews	NC		09/04/2014				(91)			(91)		270,398	270,398			
757504	Newport News	VA		09/29/2014				(179)			(179)		156,877	156,877			
757509	Mountain View	CA		09/30/2014				(99)			(99)		589,164	589,164			
757515	Arlington	VA		10/10/2014				(283)			(283)		742,447	742,447			
757517	Washington	DC		02/20/2015									317,818	317,818			
757518	Hillsborough	NJ		11/03/2014				(948)			(948)		545,759	545,759			
757520	Parsippany-Troy Hills	NJ		11/19/2014									686,818	686,818			
757521	Seattle	WA		11/06/2014									642,262	642,262			
757524	North Haven	CT		11/17/2014				(210)			(210)		637,408	637,408			
757527	Chicago	IL		10/30/2014				(558)			(558)		459,351	459,351			
757529	Double Oak	TX		11/13/2014				(78)			(78)		250,457	250,457			
757533	Spring	TX		11/03/2014				(76)			(76)		298,471	298,471			
757536	Colorado Springs	CO		11/20/2014				(3,906)			(3,906)		547,753	547,753			
757540	Woodbridge	NJ		12/22/2014				(1,442)			(1,442)		816,311	816,311			
757542	Huntington Beach	CA		01/07/2015				(129)			(129)		207,995	207,995			
757544	Los Alto	CA		12/11/2014				(187)			(187)		738,511	738,511			
757545	San Leandro	CA		01/14/2015				(154)			(154)		258,657	258,657			
757548	Davie	FL		12/12/2014				(201)			(201)		414,111	414,111			
757561	Warminster	PA		01/09/2015				(55)			(55)		501,533	501,533			
757564	Duluth	GA	S	01/23/2015									437,744	437,744			
757572	Virginia Beach	VA		02/06/2015				(116)			(116)		236,828	236,828			
757577	Decatur	GA		03/09/2015									885,622	885,622			
757582	Boston	MA		03/09/2015				(1,131)			(1,131)		175,596	175,596			
757583	Boston	MA		03/09/2015									37,387	37,387			
757586	New York	NY		04/01/2015				(79)			(79)		293,025	293,025			
757587	Burlington	NJ		02/27/2015				(230)			(230)		2,286,482	2,286,482			
757589	Woodbridge	NJ		04/01/2015				(1,418)			(1,418)		272,760	272,760			
757590	Los Altos	CA		07/08/2015				(318)			(318)		535,509	535,509			
757596	Allston	MA		03/23/2015				(60)			(60)		344,889	344,889			
757600	Seattle	WA		03/16/2015				(91)			(91)		438,532	438,532			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757603	Emeryville	CA		04/09/2015				(3,169)			(3,169)		1,324,968	1,324,968			
757606	Seattle	WA		05/01/2015				(92)			(92)		215,043	215,043			
757607	Riverdale	NY		06/01/2015				(628)			(628)		58,819	58,819			
757608	Los Altos	CA		10/09/2015				(605)			(605)		126,670	126,670			
757610	Clifton	NJ		04/01/2015				(126)			(126)		167,915	167,915			
757611	Watchung	NJ		04/01/2015				(500)			(500)		674,203	674,203			
757613	New York	NY		04/20/2015				(65)			(65)		236,469	236,469			
757625	New York	NY		06/01/2015				(46)			(46)		104,816	104,816			
757628	New York	NY		05/29/2015				(152)			(152)		431,485	431,485			
757629	Manhattan Beach	CA		10/05/2015				(64)			(64)		226,645	226,645			
757634	Burbank	CA		04/29/2015									835,536	835,536			
757661	Davidson	NC		07/23/2015				(188)			(188)		688,163	688,163			
757683	Littleton	CO		08/28/2015				(112)			(112)		184,618	184,618			
757690	Sacramento	CA		10/08/2015				(106)			(106)		267,980	267,980			
757692	New York	NY		09/01/2015				(958)			(958)		132,937	132,937			
757693	Palm Beach Gardens	FL		10/28/2015				(127)			(127)		464,122	464,122			
757695	New York	NY		09/02/2015									1,071,955	1,071,955			
757703	Owings Mills	MD		10/07/2015				(1,298)			(1,298)		159,325	159,325			
757705	Jeffersonville	IN		10/13/2015				(1,368)			(1,368)		684,340	684,340			
757706	Louisville	KY		02/03/2016				(1,313)			(1,313)		618,437	618,437			
757707	Los Angeles	CA		10/13/2015				(85)			(85)		238,994	238,994			
757708	New York	NY		10/30/2015				(176)			(176)		132,074	132,074			
757711	Portland	OR		10/19/2015				(1,148)			(1,148)		651,457	651,457			
757712	St Augustine	FL		10/23/2015				(221)			(221)		287,405	287,405			
757725	New York	NY		02/02/2016				(91)			(91)		209,961	209,961			
757732	Cary	NC		11/30/2015				(102)			(102)		399,077	399,077			
757744	Claymont	DE		01/04/2016				(123)			(123)		480,042	480,042			
757746	Houston	TX		01/11/2016				(137)			(137)		412,849	412,849			
757750	Forest Hill	MD		02/02/2016				(58)			(58)		257,086	257,086			
757751	Eldersburg	MD		02/10/2016				(215)			(215)		688,061	688,061			
757755	Palo Alto	CA		04/05/2016				(162)			(162)		999,442	999,442			
757758	Carteret	NJ		02/10/2016				(3,492)			(3,492)		1,305,364	1,305,364			
757761	San Francisco	CA		02/22/2016									293,835	293,835			
757762	Durham	NC		02/19/2016				(388)			(388)		376,921	376,921			
757763	New York	NY		03/07/2016				(190)			(190)		1,071,719	1,071,719			
757766	Berkeley	CA		03/03/2016				(1,587)			(1,587)		724,409	724,409			
757767	Aliso Viejo	CA		02/19/2016									1,803,626	1,803,626			
757770	North Brunswick	NJ		04/01/2016				(3,833)			(3,833)		1,630,783	1,630,783			
757774	Hillsborough	NJ		04/01/2016				(1,368)			(1,368)		391,048	391,048			
757775	Burbank	CA		04/08/2016				(388)			(388)		799,668	799,668			
757781	Roswell	GA		03/31/2016				(100)			(100)		192,298	192,298			
757782	Roswell	GA		03/21/2016				(89)			(89)		398,253	398,253			
757788	Chula Vista	CA		04/05/2016				(5,504)			(5,504)		1,255,421	1,255,421			
757794	Durham	NC		09/01/2016				(293)			(293)		529,162	529,162			
757797	New York	NY		06/02/2016				(42)			(42)		166,913	166,913			
757805	Oviedo	FL		06/17/2016				(76)			(76)		262,844	262,844			
757808	Orlando	FL		06/10/2016				(290)			(290)		478,702	478,702			
757812	Irvine	CA		06/09/2016				(405)			(405)		767,422	767,422			
757815	King of Prussia	PA		06/24/2016				(434)			(434)		452,848	452,848			
757821	Edison	NJ		07/05/2016				(6,337)			(6,337)		2,750,778	2,750,778			
757822	Nashville	TN		08/04/2016				(894)			(894)		1,563,701	1,563,701			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
757828	Marietta	GA		07/11/2016									228,820	228,820			
757830	New York	NY		06/24/2016				(78)			(78)		199,319	199,319			
757834	Philadelphia	PA		11/10/2016				(2,974)			(2,974)		926,039	926,039			
757836	Columbus	OH		07/05/2016				(144)			(144)		306,250	306,250			
757837	Dublin	OH		07/05/2016				(214)			(214)		423,742	423,742			
757840	Cottonwood Heights	UT		07/05/2016									1,143,691	1,143,691			
757842	Alexandria	VA		09/01/2016				(293)			(293)		1,097,282	1,097,282			
757847	New York	NY		10/03/2016				(999)			(999)		328,296	328,296			
757850	New York	NY		08/01/2016				(4,050)			(4,050)		372,413	372,413			
757853	Katy	TX		08/04/2016				(313)			(313)		272,270	272,270			
757861	Coral Springs	FL		09/01/2016				(4,414)			(4,414)		611,614	611,614			
757864	Piscataway	NJ		09/06/2016				(538)			(538)		217,077	217,077			
757873	Torrance	CA		09/08/2016				(137)			(137)		122,206	122,206			
757887	E Brunswick	NJ		10/05/2016				(137)			(137)		116,100	116,100			
757893	Falls Church	VA		10/14/2016				(274)			(274)		849,377	849,377			
757897	Toms River	NJ		11/22/2016				(173)			(173)		508,168	508,168			
757899	Denver	CO		10/11/2016									28,125	28,125			
757900	Palo Alto	CA		10/28/2016									409,572	409,572			
757904	New York	NY		10/28/2016				(629)			(629)		159,222	159,222			
757917	Cincinnati	OH		11/15/2016				(410)			(410)		518,800	518,800			
757928	Severna Park	MD		06/21/2017				(193)			(193)		538,755	538,755			
757941	New York	NY		01/24/2017									211,151	211,151			
757947	Douglasville	GA		01/11/2017				(197)			(197)		202,061	202,061			
757950	Columbia	MD		01/19/2017				(1,451)			(1,451)		480,415	480,415			
757961	Boulder	CO	S	02/10/2017									2,600,000	2,600,000			
757967	Long Island City	NY		03/31/2017				(126)			(126)		413,081	413,081			
757977	Cranford	NJ		03/10/2017				(127)			(127)		227,465	227,465			
757978	Boston	MA		03/30/2017				(253)			(253)		368,290	368,290			
757981	Staten Island	NY		05/05/2017				(2,386)			(2,386)		786,870	786,870			
757982	Alexandria	VA		04/03/2017				(106)			(106)		438,204	438,204			
757983	New York	NY		03/10/2017				(12,256)			(12,256)		1,136,709	1,136,709			
757985	Memphis	TN		06/30/2017				(170)			(170)		400,626	400,626			
757997	Totowa	NJ		05/03/2017				(190)			(190)		647,784	647,784			
757999	New York	NY		05/08/2017				(10,203)			(10,203)		304,817	304,817			
758001	Menlo Park	CA		08/09/2018									396,341	396,341			
758003	Fairview	OR		06/30/2017				(136)			(136)		182,114	182,114			
758004	Los Gatos	CA		05/26/2017				(1,159)			(1,159)		5,792,523	5,792,523			
758005	Cumming	GA		04/21/2017				(183)			(183)		247,893	247,893			
758017	Cary	NC		10/10/2017				(154)			(154)		222,076	222,076			
758018	Raleigh	NC		10/10/2017				(136)			(136)		167,023	167,023			
758019	Chino Hills	CA		06/12/2017				(221)			(221)		367,818	367,818			
758023	Portland	OR		06/23/2017				(219)			(219)		308,907	308,907			
758024	Virginia Beach	VA		10/24/2017				(192)			(192)		340,902	340,902			
758025	VARIOUS	KY		06/26/2017				(690)			(690)		600,729	600,729			
758027	VARIOUS	CA		06/29/2017				(739)			(739)		812,125	812,125			
758035	San Antonio	TX		06/28/2017				(577)			(577)		521,416	521,416			
758036	Buffalo Grove	IL		09/01/2017				(3,709)			(3,709)		815,964	815,964			
758037	Sunnyvale	CA	S	08/01/2017				(1,339)			(1,339)		38,000,000	38,000,000			
758041	Lake Grove	NY		09/07/2017									814,189	814,189			
758042	Stamford	CT		06/16/2017				(6,324)			(6,324)		2,962,704	2,962,704			
758043	Riverdale	MD		08/10/2017				(251)			(251)		402,269	402,269			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
758051	N Brunswick	NJ		09/01/2017				(1,248)			(1,248)		241,779	241,779			
758053	Melbourne	FL		08/01/2017				(236)			(236)		450,639	450,639			
758059	Goodyear	AZ		08/09/2017									220,101	220,101			
758060	Westerville	OH		09/15/2017				(117)			(117)		245,561	245,561			
758070	Redwood City	CA		08/30/2017				(4,321)			(4,321)		3,667,776	3,667,776			
758071	Cary	NC		08/25/2017				(223)			(223)		554,795	554,795			
758073	Mount Laurel	NJ		09/15/2017				(206)			(206)		417,493	417,493			
758075	Brooklyn	NY		09/07/2017				(105)			(105)		158,730	158,730			
758078	Draper	UT		10/06/2017				(3,125)			(3,125)		526,456	526,456			
758081	Murfreesboro	TN		10/16/2017				(209)			(209)		389,057	389,057			
758088	South Brunswick	NJ		11/27/2017									327,933	327,933			
758089	Edison	NJ		11/27/2017									491,899	491,899			
758090	Madison	NJ		09/24/2018				(255)			(255)		703,087	703,087			
758092	Gresham	OR		11/15/2017				(85)			(85)		147,102	147,102			
758093	Portland	OR		11/15/2017				(85)			(85)		147,102	147,102			
758099	Rancho Cucamonga	CA		12/01/2017				(3,755)			(3,755)		315,166	315,166			
758102	Santa Monica	CA		11/17/2017				(949)			(949)		1,092,264	1,092,264			
758103	Santa Monica	CA		11/17/2017									98,919	98,919			
758111	Los Angeles	CA		01/31/2018				(1,603)			(1,603)		549,524	549,524			
758113	Davie	FL		12/20/2017				(44)			(44)		129,227	129,227			
758117	Concord	NC		02/02/2018				(373)			(373)		999,432	999,432			
758118	Florham Park	NJ		01/19/2018									388,265	388,265			
758123	Hamden	CT		02/15/2018				(478)			(478)		678,468	678,468			
758127	Edison	NJ		02/20/2018				(2,678)			(2,678)		976,988	976,988			
758128	Ontario	CA		02/15/2018				(779)			(779)		182,431	182,431			
758136	Coral Springs	FL		03/09/2018				(1,370)			(1,370)		423,341	423,341			
758142	North Brunswick	NJ		03/27/2018				(4,045)			(4,045)		1,358,742	1,358,742			
758147	Los Alto	CA		04/06/2018				(205)			(205)		243,302	243,302			
758150	Seattle	WA		05/11/2018				(154)			(154)		135,662	135,662			
758151	Evanston	IL		04/26/2018				(136)			(136)		146,521	146,521			
758154	Bellevue	WA		03/23/2018									75,371	75,371			
758158	New York	NY		05/01/2018				(68)			(68)		200,000	200,000			
758159	Arcadia	CA		05/01/2018				(483)			(483)		545,675	545,675			
758161	New York	NY		05/31/2018				(67)			(67)		60,085	60,085			
758163	Herndon	VA		04/30/2018				(237)			(237)		652,881	652,881			
758168	Burlington	NJ		05/18/2018									423,476	423,476			
758170	Nashville	TN		05/17/2018				(366)			(366)		320,244	320,244			
758176	Jackson Heights	NY		08/31/2018				(418)			(418)		265,357	265,357			
758177	Minneapolis	MN		05/31/2018				(238)			(238)		655,758	655,758			
758184	Cinnaminson	NJ		10/01/2018				(2,044)			(2,044)		771,682	771,682			
758193	VARIOUS	CA		07/11/2018				(162)			(162)		253,879	253,879			
758196	New York	NY		08/10/2018				(76)			(76)		300,000	300,000			
758197	Santa Monica	CA		07/26/2018				(80)			(80)		238,899	238,899			
758202	Dallas	TX		08/02/2018				(217)			(217)		562,183	562,183			
758210	Houston	TX		08/02/2018				(932)			(932)		671,490	671,490			
758213	Los Angeles	CA		08/30/2018				(406)			(406)		193,779	193,779			
758219	Collierville	TN		08/29/2018				(1,586)			(1,586)		531,237	531,237			
758221	Cincinnati	OH		09/28/2018				(861)			(861)		532,191	532,191			
758223	Charlotte	NC	S	09/28/2018									302,527	302,527			
758228	South Brunswick	NJ		10/15/2018				(1,309)			(1,309)		391,091	391,091			
758229	Blaine	MN		10/19/2018				(856)			(856)		18,633	18,633			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
758231	Franklin	TN		10/23/2018				(167)			(167)		571,438	571,438			
758256	Columbus	OH		12/13/2018				(231)			(231)		241,553	241,553			
758261	Orlando	FL		12/18/2018				(47)			(47)		136,325	136,325			
758262	West Chester	PA		12/28/2018				(176)			(176)		357,799	357,799			
758263	New York	NY		12/17/2018				(257)			(257)		313,319	313,319			
758268	Santa Monica	CA		12/17/2018				(204)			(204)		262,989	262,989			
758269	St Louis	MO		12/07/2018									4,175,542	4,175,542			
758270	Brooklyn	NY		12/28/2018				(220)			(220)		575,465	575,465			
758271	Campbell	CA		01/08/2019				(116)			(116)		247,141	247,141			
758280	Douglasville	GA		01/18/2019				(84)			(84)		345,340	345,340			
758284	New York	NY		01/25/2019				(37)			(37)		87,801	87,801			
758289	Las Vegas	NV		02/28/2019				(482)			(482)		518,179	518,179			
758291	Carrollton	TX		05/03/2019				(867)			(867)		2,126,732	2,126,732			
758293	Mansfield	NJ		03/08/2019				(1,543)			(1,543)		276,419	276,419			
758294	Tacoma	WA		05/31/2019				(410)			(410)		218,090	218,090			
758296	Florham Park	NJ		03/26/2019				(2,204)			(2,204)		2,765,820	2,765,820			
758298	Tukwila	WA		04/08/2019				(206)			(206)		212,180	212,180			
758302	New York	NY		04/30/2019				(632)			(632)		907,877	907,877			
758303	Scottsdale	AZ		04/15/2019				(931)			(931)		370,334	370,334			
758304	Basking Ridge	NJ		04/15/2019				(686)			(686)		244,307	244,307			
758313	Nashville	TN		06/21/2019				(569)			(569)		779,832	779,832			
758315	Long Island City	NY		04/11/2019				(21,093)			(21,093)		756,601	756,601			
758317	Redwood City	CA		05/01/2019				(1,076)			(1,076)		1,397,028	1,397,028			
758321	Compton	CA		05/17/2019				(219)			(219)		514,164	514,164			
758322	Chicago	IL		05/07/2019				(602)			(602)		173,346	173,346			
758324	Miami	FL		11/20/2019				(826)			(826)		247,227	247,227			
758327	Franklin	NJ		07/01/2019				(1,470)			(1,470)		419,190	419,190			
758328	San Diego	CA		07/24/2019				(4,392)			(4,392)		1,158,977	1,158,977			
758333	San Antonio	TX		06/03/2019				(645)			(645)		519,962	519,962			
758338	Corona	CA		07/19/2019				(279)			(279)		220,694	220,694			
758350	Denver	CO		08/16/2019				(489)			(489)		995,431	995,431			
758355	New York	NY		07/31/2019				(156)			(156)		186,710	186,710			
758360	Edison	NJ		08/09/2019				(302)			(302)		761,285	761,285			
758363	Baltimore	MD		08/23/2019				(1,163)			(1,163)		396,388	396,388			
758364	Pittsburgh	PA		08/27/2019				(82)			(82)		718,912	718,912			
758365	Friendswood	TX		08/23/2019				(862)			(862)		324,141	324,141			
758366	The Woodlands	TX		07/31/2019				(2,419)			(2,419)		3,678,391	3,678,391			
758377	Los Angeles	CA		09/06/2019				(330)			(330)		721,813	721,813			
758382	Leesburg	VA		09/30/2019				(77)			(77)		166,529	166,529			
758383	Eagan	MN		11/15/2019				(219)			(219)		525,376	525,376			
758386	Carlsbad	CA		10/01/2019				(521)			(521)		1,406,539	1,406,539			
758387	Los Altos	CA		10/25/2019				(791)			(791)		679,577	679,577			
758389	Spring Valley	NY		11/06/2019				(1,390)			(1,390)		1,039,937	1,039,937			
758394	Miami	FL		09/30/2019				(2,598)			(2,598)		599,088	599,088			
758395	Bainbridge Island	WA		10/31/2019				(646)			(646)		946,597	946,597			
758408	Everett	WA		11/26/2019				(1,836)			(1,836)		1,294,051	1,294,051			
758411	Bethesda	MD		11/12/2019				(293)			(293)		327,313	327,313			
758420	Wheaton	MD		12/10/2019				(49)			(49)		92,852	92,852			
758430	San Jose	CA		02/03/2020									628,926	628,926			
758432	Dublin	OH		12/31/2019				(351)			(351)		610,634	610,634			
758436	Oxnard	CA		12/13/2019				(286)			(286)		242,964	242,964			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
758444	Friendswood	TX		02/21/2020				(730)			(730)		104,135	104,135			
758455	New York	NY		02/07/2020				(66)			(66)		180,867	180,867			
758457	Chicago	IL		02/07/2020				(2,603)			(2,603)		253,675	253,675			
758461	Secaucus	NJ		02/28/2020				(418)			(418)		1,185,891	1,185,891			
758462	Laurel	MD		03/31/2020				(530)			(530)		675,481	675,481			
758472	Arcadia	CA		04/14/2020				(168)			(168)		171,739	171,739			
758497	New York	NY		07/30/2020				(83)			(83)		295,312	295,312			
758498	Palo Alto	CA		07/23/2020				(88)			(88)		273,629	273,629			
758500	Shoreline	WA		09/30/2020				(1,045)			(1,045)		704,805	704,805			
758502	Perth Amboy	NJ		09/02/2020				(3,777)			(3,777)		505,002	505,002			
758505	Kirkland	WA		11/13/2020				(3,036)			(3,036)		525,577	525,577			
758506	Randolph	NJ		09/04/2020				(492)			(492)		1,072,314	1,072,314			
758507	Cupertino	CA		09/25/2020				(722)			(722)		640,230	640,230			
758508	Plymouth	MN		09/14/2020				(185)			(185)		578,161	578,161			
758511	VARIOUS	CA		10/01/2020				(374)			(374)		175,594	175,594			
758513	Seattle	WA		09/30/2020				(364)			(364)		232,864	232,864			
758514	Lynnwood	WA		09/30/2020				(610)			(610)		422,067	422,067			
758515	Seattle	WA		09/30/2020				(906)			(906)		611,269	611,269			
758516	South Brunswick	NJ		10/14/2020				(8,632)			(8,632)		1,435,235	1,435,235			
758517	Everett	WA		09/30/2020				(527)			(527)		349,296	349,296			
758519	Alexandria	VA		09/02/2020				(300)			(300)		834,923	834,923			
758522	Mountain View	CA		11/06/2020				(195)			(195)		267,584	267,584			
758523	New York	NY		03/12/2021				(368)			(368)		703,909	703,909			
758525	Montgomeryville	PA		11/19/2020				(610)			(610)		2,106,111	2,106,111			
761552	Menlo Park	CA	S	11/12/2020									6,290,532	6,290,532			
761582	Falls Church	VA		10/21/2020				(235)			(235)		682,374	682,374			
761586	Savage	MD		10/30/2020				(110)			(110)		183,045	183,045			
761587	Savage	MD		11/30/2020				(110)			(110)		137,546	137,546			
761604	Savage	MD		11/13/2020				(105)			(105)		49,677	49,677			
761800	Jackson	NJ		02/17/2021				(10,163)			(10,163)		1,322,088	1,322,088			
761878	New York	NY		12/30/2020				(292)			(292)		664,342	664,342			
762144	Sayreville	NJ		01/22/2021				(198)			(198)		469,685	469,685			
762201	Manassas	VA		02/10/2021				(629)			(629)		373,364	373,364			
762229	Franklin	MA		12/29/2020				(177)			(177)		222,827	222,827			
762363	VARIOUS	US		03/05/2021				(300)			(300)		600,952	600,952			
762394	East Patchogue	NY		05/20/2021				(183)			(183)		400,609	400,609			
762419	Wilmington	MA		05/05/2021				(4,719)			(4,719)		782,969	782,969			
762454	Fontana	CA		04/14/2021				(934)			(934)		239,076	239,076			
762456	Chino	CA		04/19/2021				(941)			(941)		178,676	178,676			
762485	Manchester	CT		04/19/2021				(1,665)			(1,665)		296,744	296,744			
762501	Old Bridge	NJ		05/20/2021				(332)			(332)		77,594	77,594			
762528	O'Fallon	MO		01/27/2022				(1,100)			(1,100)		490,614	490,614			
762565	Dripping Springs	TX		04/26/2021				(38)			(38)		116,060	116,060			
762585	Kenmore	WA		06/09/2021				(184)			(184)		75,532	75,532			
762754	Simsbury	CT		06/30/2021				(699)			(699)		505,335	505,335			
762758	Fairfax	VA		12/01/2021				(695)			(695)		1,192,713	1,192,713			
762771	Palo Alto	CA		06/30/2021				(258)			(258)		480,437	480,437			
762838	Dayton	NJ		11/03/2021				(491)			(491)		1,209,271	1,209,271			
762852	Conyers	GA		07/14/2021				(350)			(350)		781,449	781,449			
762857	New York	NY		06/30/2021				(326)			(326)		53,115	53,115			
762867	Woodland Park	NJ		07/26/2021				(8,736)			(8,736)		1,951,432	1,951,432			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
762892	Covina	CA		07/02/2021				(206)			(206)		277,584	277,584			
762895	Lake Forest	CA		07/02/2021				(292)			(292)		290,617	290,617			
762962	Pembroke Pines	FL		07/02/2021				(2,233)			(2,233)		315,732	315,732			
762975	Rancho Cucamonga	CA		02/02/2022				(3,200)			(3,200)		256,870	256,870			
763055	Perth Amboy	NJ		01/04/2022				(5,304)			(5,304)		623,441	623,441			
763057	Bay Shore	NY		11/15/2021				(72)			(72)		368,337	368,337			
763095	Denver	CO		09/13/2021				(1,356)			(1,356)		443,040	443,040			
763104	Fontana	CA		09/10/2021				(265)			(265)		347,227	347,227			
763127	Long Island	NY		11/24/2021				(16)			(16)		238,335	238,335			
763202	New Braunfels	TX		10/14/2021				(1,587)			(1,587)		580,706	580,706			
763214	Palm Beach Gardens	FL		10/19/2021				(852)			(852)		195,619	195,619			
763363	Evanston	IL		11/30/2021				(770)			(770)		220,626	220,626			
763365	Chicago	IL		11/30/2021				(738)			(738)		91,072	91,072			
763366	Chicago	IL		11/30/2021				(737)			(737)		125,114	125,114			
763418	Bay Shore	NY		03/28/2022				(162)			(162)		557,156	557,156			
763423	Cherry Hill	NJ		12/29/2021				(759)			(759)		892,671	892,671			
763436	North Brunswick	NJ		12/02/2021				(3,595)			(3,595)		806,273	806,273			
763447	Tampa	FL		12/22/2021				(4,681)			(4,681)		1,132,861	1,132,861			
763466	Los Angeles	CA		12/28/2021				(185)			(185)		497,048	497,048			
763476	Bloomington	MN		12/30/2021				(2,820)			(2,820)		866,369	866,369			
763651	North Brunswick	NJ		02/11/2022				(204)			(204)		227,071	227,071			
763664	Ewing	NJ		04/05/2022				(1,966)			(1,966)		321,838	321,838			
763726	Las Vegas	NV		04/22/2022				(285)			(285)		470,850	470,850			
763789	Metuchen	NJ		03/14/2022				(136)			(136)		264,384	264,384			
763813	Marysville	WA		05/03/2022				(355)			(355)		248,898	248,898			
763970	Toms River	NJ		05/27/2022				(462)			(462)		1,147,774	1,147,774			
764078	Chicago	IL		05/26/2022				(1,473)			(1,473)		520,222	520,222			
764111	Fontana	CA		07/11/2022				(341)			(341)		208,845	208,845			
764198	Missouri City	TX		05/17/2022				(493)			(493)		440,007	440,007			
764299	Menlo Park	CA	S	06/08/2022				(2,706)			(2,706)		2,943,018	2,943,018			
764729	Corona	CA		09/19/2022				(127)			(127)		40,412	40,412			
764742	New York	NY		08/30/2022				(71)			(71)		225,000	225,000			
764780	Secaucus	NJ		09/15/2022				(146)			(146)		409,857	409,857			
764999	Riverdale	NY		02/01/2023				(216)			(216)		375,187	375,187			
765401	Piscataway	NJ		07/06/2023				(10)			(10)		32,562	32,562			
765560	New York	NY		07/17/2023				(8)			(8)		26,632	26,632			
765693	New York	NY		09/18/2023				(50)			(50)		10,083	10,083			
765694	Lakewood	NJ		10/11/2023				(43)			(43)		57,206	57,206			
0299999. Mortgages with partial repayments								660,614		(9,473)	651,141		325,696,988	325,696,988			
0599999 - Totals						1,292,303,642		22,277		(9,473)	12,804		1,613,160,183	1,613,160,183			

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	Location: 4 City	Location: 5 State	6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value: 13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
	NEIGHBORHOOD FINANCE CORPORATION		Des Moines	IA			07/20/1995		8,874	8,874	8,874						507		
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated									8,874	8,874	8,874						507		XXX
71706#-10-4	PFG INCOME INVESTORS, LLC		Des Moines	IA		1.E YE	02/01/2003		189,000,987	189,892,358	189,892,358	5,848,026					1,960,000		98.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									189,000,987	189,892,358	189,892,358	5,848,026					1,960,000		XXX
NI1071-10-3	GLOBAL INFRASTRUCTURE PARTNERS FEEDER LP		New York	NY	Credit Suisse First Boston (Cayman) Management Limited		07/26/2007		1,059,938	1,083,835	1,083,835	(29,445)						3,309,040	38.170
NI1068-96-3	BROOKFIELD INFRASTRUCTURE FUND II-B LP		New York	NY	Brookfield Infrastructure Fund GP II LLC		11/19/2013		16,568,449	17,403,107	17,403,107	568,576					2,024,782	1,217,904	1.280
NI1072-85-3	HANCOCK TIMBERLAND FUND XII LP		Boston	MA	John Hancock Timber Resource Corporation		04/07/2014		10,236,171	12,075,506	12,075,506	143,980					518,817		3.790
NI1073-03-3	PINEBRIDGE SECONDARY PARTNERS III LP		New York	NY	Pinebridge Secondary Partners GP, L.P.		06/13/2014	3	7,572,195	6,670,233	6,670,233	(586,894)						5,707,495	7.360
NI1075-87-3	STRATEGIC PARTNERS FUND VI LP		New York	NY	Strategic Partners Fund Solutions Associates VI L.P.		06/24/2014	3	761,475	7,610,827	7,610,827	(2,337,701)					2,033,672	6,865,394	1.040
NI1072-87-3	STARWOOD ENERGY INFRASTRUCTURE FUND II GLOBAL LP		Greenwhich	CT	SEI Management-II, LP		06/25/2014		18,231,940	22,235,622	22,235,622	426,337					134,360	1,000,000	10.860
NI1073-02-3	NORTH HAVEN INFRASTRUCTURE PARTNERS II LP		New York	NY	Morgan Stanley Infrastructure Partners II GP, LP		09/29/2014		5,292,196	5,100,163	5,100,163	(192,033)						2,310,450	1.330
NI1082-13-3	VIRAGE CAPITAL PARTNERS LP-SERIES 2		Houston	TX	Virage LLC		11/01/2014		491,277	492,220	492,220	(344,708)					55		11.620
NI1072-86-3	MACQUARIE INFRASTRUCTURE PARTNERS III LP		New York	NY	Macquarie Infrastructure Partners III GP LLC		02/13/2015		15,326,595	19,705,641	19,705,641	1,733,217					5,371,767	2,167,400	0.700
NI1086-87-3	KKR LENDING PARTNERS II LP		New York	NY	KKR Associates Lending II L.P.		04/27/2015		1,537,512	1,574,430	1,574,430	20,790					87,122	2,934,314	1.820
NI1085-79-3	CRESCENT DIRECT LENDING LEVERED FUND LP		Boston	MA	Crescent Direct Lending Levered, LLC		05/06/2015		1,347,970	1,545,672	1,545,672	(9,760)					334,632	2,286,624	12.110
NI1086-56-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS V LLC		New York	NY	Board of Managers		05/06/2015	3	32,011,997	44,114,946	44,114,946	(4,681,299)					3,919,995	1,009,055	12.070
NI1083-57-3	ARCLIGHT ENERGY PARTNERS FUND VI LP		Wilmington	DE	ArcLight PEF GP VI, LLC		08/14/2015		13,001,991	11,899,577	11,899,577	(4,246,852)					3,144,438	4,903,336	0.620
NI1090-94-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND II LP		New York	NY	Blackstone Tactical Opportunities Associates II, L.L.C.		08/20/2015	3	4,259,890	3,774,004	3,774,004	(451,218)						13,317,475	0.610
NI1078-60-3	MOLPUS WOODLANDS FUND IV LP		Jackson	MS	Molpus Woodlands Fund IV, GP LLC		09/04/2015		27,580,428	33,178,617	33,178,617	2,578,249					1,853,679		8.450
NI1093-46-3	NORTH HAVEN CAPITAL PARTNERS VI LP		George Town	CYM	MS Capital Partners VI GP LP		10/16/2015	3	26,444,501	41,591,851	41,591,851	(5,186,419)					4,624,709	5,772,010	16.790
NI1093-09-3	GLOBAL INFRASTRUTURE PARTNERS CAPITAL SOLUTIONS FUND LP		George Town	CYM	Global Infrastructure Partners Capital Solutions GP, L.P.		11/19/2015		25,422,768	27,577,921	27,577,921	472,614					3,027,018	9,299,781	4.830
NI1089-23-3	CARLYLE US EQUITY OPPORTUNITY FUND II LP		George Town	CYM	CEOF II GP, L.P.		11/27/2015	3	25,491,286	33,913,335	33,913,335	(2,412,353)					10,609,541	6,562,234	2.200
NI1097-10-3	QVT ROIV HLDGS ONSHORE LTD		Grand Cayman	CYM	QVT Associates GP LLC		02/01/2016		74,903	329,252	329,252	261,483					26,058		0.290
NI1104-13-3	VIRAGE CAPITAL PARTNERS LP-SERIES 4		Houston	TX	Virage LLC		06/01/2016		74,551	111,255	111,255	(15,159)					2,587		0.200
NI1097-08-3	STRATEGIC PARTNERS FUND VII LP		New York	NY	Strategic Partners Fund Solutions Associates VII L.P.		06/27/2016	3	972,560	12,422,394	12,422,394	(43,003)						7,033,893	0.340
NI1105-09-3	INCUS CAPITAL IBERIA CREDIT FUND II FEEDER LP		Grand Cayman	CYM	Incus SC GP Limited		08/01/2016		294,183	277,844	277,844	129,995		98,002			828		1.630
NI1088-37-3	BLACKSTONE CAPITAL PARTNERS VII LP		New York	NY	Blackstone Management Associates VII L.L.C.		10/17/2016	3	19,306,951	22,946,821	22,946,821	(727,154)					2,808,188	1,789,693	0.140
NI1110-49-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS VI LLC		New York	NY	Board of Managers		11/02/2016	3	19,571,698	25,765,691	25,765,691	(913,142)					1,229,762	2,093,883	4.280
NI1110-23-3	SPECIALTY LOAN FUND 2016-L LP		Grand Cayman	CYM	HPS GP, Ltd		05/17/2017		25,843,597	28,375,012	28,375,012	(111,640)					1,923,433	12,971,034	10.030
NI1101-99-3	KKR AMERICAS FUND XII LP		George Town	CYM	KKR Associates Americas XII L.P.		10/31/2017	3	20,808,234	30,119,764	30,119,764	806,643					3,444,023	2,979,135	0.200
NI1131-76-3	KKR REVOLVING CREDIT FEEDER II LP		Grand Cayman	CYM	KKR Revolving Credit Partners II Limited		03/16/2018											50,000,000	0.000
NI1125-01-3	CRESCENT DIRECT LENDING LEVERED FUND II LP		Boston	MA	CDL Fund II GP, LLC		03/13/2018		8,475,511	10,263,656	10,263,656	534,445					650,476	14,510,414	6.740
NI1121-32-3	MACQAURIE INFRASTRUCTURE PARTNERS IV LP		New York	NY	Macquarie Infrastructure Partners IV GP LLC		05/17/2018		19,481,313	30,854,341	30,854,341	930,829						1,407,827	0.550
NI1115-96-3	STARWOOD ENERGY INFRASTRUCTURE FUND III GLOBAL LP		Greenwhich	CT	SEI Management-III, LP		12/03/2018		18,530,222	28,270,340	28,270,340	3,846,887						4,750,000	18.760

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
NI1122-62-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP		New York	NY	Blackstone Tactical Opportunities Associates III, L.L.C.		02/08/2019	3	19,637,834	21,784,489	21,784,489	(505,484)					1,271,279	10,459,124	0.710
NI1154-22-3	MILLENNIUM USA LP GG		New York	NY	Millennium Management LLC		01/01/2019	13	99,659,877	126,971,588	126,971,588	11,544,779							0.550
NI1157-28-3	GLOBAL TRANSPORT INCOME FUND MASTER PARTNERSHIP SCSP		Luxembourg	LUX	GTIF (GP) SARL		12/03/2019		49,096,915	49,807,016	49,807,016	(477,176)					4,350,728		1.440
NI1178-07-3	CAYMAN UNIVERSE HOLDING LLC		Grand Cayman	CYM	LLC Board of Managers		09/28/2020		464,030	915,367	915,367	108,497							1.630
NI1174-53-3	JPM ASIAN INFRASTRUCTURE FUND		New York	NY	JP Morgan Investment Management, Inc		09/30/2020	3	1,103,634	2,507,747	2,507,747	216,706						261,375	2.050
NI1174-54-3	JPM VENTURE CAPITAL III		New York	NY	LLC Board of Managers		07/01/2020	3	739,910	1,501,687	1,501,687	(329,041)					251,038	13,697	0.330
NI1174-55-3	JPM US CORPORATE FINANCE III		New York	NY	LLC Board of Managers		07/01/2020	3	279,323	320,278	320,278	(84,158)					54,222	4,924	0.320
NI1174-56-3	JPM EUR CORPORATE FINANCE III		New York	NY	LLC Board of Managers		07/01/2020	3	191,489	144,769	144,769	(47,742)					20,591	188,319	0.980
NI1180-62-3	BLACKROCK SEC LIQUID SOL LP		New York	NY	BlackRock Secondaries & Liquidity Solutions (GenPar) LLC		12/31/2020	3	52,578,292	86,746,222	86,746,222	2,937,566						47,423,874	9.770
NI1180-63-3	BLACKROCK SEC LIQUID SOL C LP		New York	NY	BlackRock Secondaries & Liquidity Solutions (GenPar) LLC		12/31/2020	3	58,489,952	108,533,704	108,533,704	18,848,330						41,457,985	17.600
NI1184-10-3	SILVERPOINT SPEC CREDIT FND II		Greenwich	CT	Silver Point Specialty Credit Fund II General Partner LLC		03/05/2021		40,872,703	41,973,115	41,973,115	1,100,412					3,322,610	3,722,332	3.620
NI1190-19-3	PTNRS GRP DIRECT EQ 2019 A LP		New York	NY	Partners Group Cayman Management I Limited		08/12/2021		53,086,978	63,387,184	63,387,184	6,528,258					263,925	21,000,000	12.760
998521-52-0	FLEXPAK HOLDINGS		Woods Cross	UT	Board of Managers		07/28/2021	3	375,000	1,023,750	1,023,750	344,625							1.790
998546-66-7	CRANE 1 ACQUISITION		Newport Beach	CA	Crane 1 GP, LLC		08/13/2021	3	500,000	663,463	663,463								0.540
998615-90-0	APCT PARENT, L.P.		San Francisco	CA	APCT GP, LLC		10/04/2021	3	879,527	1,345,386	1,345,386	465,859							0.450
998652-34-1	IPC PATH SPV, L.P. EQ		Nashville	TN	IPC Path SPV GP LLC		10/29/2021	3	325,363	324,336	324,336							175,664	0.930
998725-14-7	CEV GROUP HOLDING COMPANY LLC		New York	NY	RCAF VII GP, LLC		12/21/2021	3	1,088,723	1,251,543	1,251,543	0							0.520
998728-20-8	DL VISTRIA ESS HOLDINGS LLC EQ		Chicago	IL	Vistria GP III, LP		12/23/2021	3	200,000	300,000	300,000	100,000							10.000
998750-65-7	WE ARE ROSIE LLC		Dallas	TX	ACP GP II, LP		01/14/2022	3	1,000,000	331,490	331,490	(668,510)							1.050
NI1199-76-3	METLIFE PE PARTNERS LP		Wilmington	DE	MetLife Investment Private Equity Partners GP, LP		03/31/2022	3	19,862,998	20,699,792	20,699,792	(622,759)					1,764,498	7,676,984	1.800
998904-58-5	CERTIFIED COLLISION GROUP HOLD		Reno	NV	Incline Management, L.P.		05/16/2022	3	500,000	500,000	500,000								1.500
998900-49-2	DRIVE ASSURANCE HOLDINGS, LLC		Wilmington	DE	Milestone Partners Management Co., LP		05/17/2022	3	656,600	656,600	656,600								0.600
998900-50-0	DRIVE ASSURANCE HOLDINGS, LLC		Wilmington	DE	Milestone Partners Management Co., LP		05/17/2022	3	13,400	13,400	13,400								0.600
998906-40-8	IPC PAIN CO-INVEST, L.P.		Nashville	TN	IPC Pain Co-Invest GP, LLC		05/17/2022	3	319,882	319,882	319,882								0.600
998904-57-7	Certified Collision Group Hold		Reno	NV	Incline Management, L.P.		05/17/2022	3	11	11	11								1.500
998912-01-8	CATAPULT HOLDCO, LLC		Charlottesville	VA	Quad-C Partners X, L.P.		05/20/2022	3	500,000	420,000	420,000	(80,000)							0.780
998961-77-5	GS AMP TOPCO LLC		San Francisco	CA	GS AMP Management LLC		07/06/2022	3	500,000	149,130	149,130	(350,870)							0.180
998991-99-6	MDME ULTIMATE HOLDINGS, LP		Wilmington	DE	MDME Holdings GP, Inc.,		07/29/2022	3	1,000,000	1,000,000	1,000,000								2.520
998992-95-2	MOONRAKER HOLDCO LLC		Ft. Lauderdale	FL	Board of Managers		08/03/2022	3	1,000,000	1,000,000	1,000,000								0.220
999012-00-8	GC CHAMPION HOLDINGS LLC		San Francisco	CA	Board of Managers		08/18/2022	3	850,000	850,000	850,000								0.180
999023-28-6	GRIDHAWK HOLDINGS LLC		Dallas	TX	Board of Managers		08/30/2022	3	500,001	809,074	809,074	309,073							5.000
999133-38-2	KLC FUND 1022-CI LP		Wilmington	DE	KLC Fund I GP LP		12/01/2022	3	250,000	250,000	250,000								0.080
999152-75-4	FAMILY BAKERY HOLDINGS LLC		Wilmington	DE	Board of Managers		12/15/2022	3	491,300	869,000	869,000	377,700							0.830
999157-84-5	KL STOCKTON INTERMEDIATE LLC		Wilmington	DE	Board of Managers		12/20/2022	3	500,000	500,000	500,000								0.090
999721-86-3	KLC Fund 1222-CI LP		Wilmington	DE	KLC Fund I GP LP		01/26/2023	3	500,000	400,000	400,000	(100,000)							0.820
999227-96-0	EMERALD HOLDINGS PARTNERSHIP		Wilmington	DE	Emerald Holdings GP, LLC		02/27/2023	3	500,000	500,000	500,000								0.220
999247-70-3	KL CHARLIE TOPCO LP		Wilmington	DE	KL Charlie GP, LLC		03/15/2023	3	500,000	500,000	500,000								0.080
999329-22-0	COA NEW HOLDINGS, LLC		Wilmington	DE	Board of Managers		05/01/2023	3	195,197			(195,197)							5.600
999273-93-1	TCI HOLDINGS LP		Wilmington	DE	TCI Holdings GP, LLC		04/12/2023	3	1,000,000	1,000,000	1,000,000								1.820
999384-49-8	TVG-QUAD ECE HOLDINGS, LP		Wilmington	DE	TVG-Quad ECE GP, LLC		06/28/2023	3	1,000,000	1,000,000	1,000,000								0.350
999382-41-9	TVG-QUAD ECE HOLDINGS, LP		Wilmington	DE	TVG-Quad ECE GP, LLC		06/28/2023	3	0										0.350
999418-93-2	IPC YELLOWSTONE CO-INVEST LP		Nashville	TN	IPC Yellowstone Co-Invest GP, LLC		07/28/2023	3	500,000	500,000	500,000								0.600
999426-40-6	MALDIVES HOLDINGS LLC		Wilmington	DE	Board of Managers		08/04/2023	3	475,000	475,000	475,000								0.530

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
999426-41-4	MALDIVES HOLDINGS LLC		Wilmington	DE	Board of Managers		08/04/2023	3	0										0.530
999476-88-0	BARCODING HOLDINGS PARTNERSHIP		Wilmington	DE	Barcodings Holdings GP, LLC		08/30/2023	3	500,000	500,000	500,000								0.840
BHM1CV-9A-3	GRIDIRON CAPITAL FUND III LP	C	New Canaan	CT	Gridiron GP III, LLC		09/29/2023	3	65,295,395	65,295,395	65,295,395						169,942	8,863,137	2.510
999692-61-9	LB NewHoldCo LLC		Atlanta	GA	Willow Tree Credit Partners LP		12/01/2023	3	3,472,301	3,472,301	3,472,301								1.540
NI1217-37-3	MACQUARIE INFRASTRUCT PTNRS VI		New York	NY	Macquarie Infrastructure Partners VI GP LLC		10/27/2023		23,419,579	23,419,579	23,419,579	0						26,555,431	1.040
999605-87-6	CA OPCO HOLDING LLC		Minneapolis	MN	CA Opco Holding, LLC		11/15/2023	3	500,000	500,000	500,000								0.600
NI1220-66-3	ARLINGTON CAPITAL PARTNERS VI	C	Chevy Chase	MD	Arlington Capital Partners		12/21/2023	3	8,401,143	8,401,143	8,401,143							11,744,519	0.600
999721-74-9	GS AMP TOPCO LLC		San Francisco	CA	Genstar Capital Partners, LLC		12/28/2023	3	32,126	32,126	32,126								0.180
NI1220-78-3	DEXTRA STRATEGIC PARTNERS B-5	C	New York	NY	Dextra Strategic Partners B-5 GP, LP		12/28/2023	3	18,954,701	18,954,701	18,954,701							125,041,727	90.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									898,831,479	1,144,104,142	1,144,104,142	29,586,133		98,002			59,238,777	470,787,481	XXX
	AIR LORRAINE, LLC		Des Moines	IA			03/01/2001		49,764,596	49,768,069	49,768,069								100.000
NI1203-09-3	PRCD II VEHICLE LLC		Des Moines	IA			06/30/2022		0										100.000
74255#-10-3	PRINCIPAL HOLDING COMPANY, LLC		Des Moines	IA			09/04/1969		1,106,103,447	1,126,700,279	1,126,700,279	178,707,854					173,750,000	160,636,733	100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									1,155,868,043	1,176,468,348	1,176,468,348	178,707,854					173,750,000	160,636,733	XXX
74260*-10-0	PRINCIPAL REAL ESTATE HOLDING COMPANY LLC		Des Moines	IA			09/30/2005		558,662,352	942,125,256	550,924,894	(84,338,987)					99,695,497		100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									558,662,352	942,125,256	550,924,894	(84,338,987)					99,695,497		XXX
NI1071-07-3	RICHMAN MORTGAGE ASSETS COMPANY I LLC		Greenwich	CT	Richard Paul Richman		11/26/2008		23,000,361	23,000,361	23,000,361						1,550,054		49.360
NI1213-37-3	GOLDEN ROAD IT 1 LLC	C	Wilmington	DE	Sixth Street Golden Road IT Mgr, LLC		08/16/2023		229,043,068	229,043,068	229,043,068						563,462	64,873,629	90.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									252,043,429	252,043,429	252,043,429						2,113,516	64,873,629	XXX
NI1113-70-3	PRINCIPAL REAL ESTATE DEBT FUND II LP		Des Moines	IA	Principal Real Estate Debt Fund II GP, LLC		08/21/2017		2,638,717	2,659,442	2,659,442	(165,862)					210,107	2,122,093	1.870
NI1141-72-3	PRINCIPAL REAL ESTATE PARTICIPATING LOAN FUND LLC		Des Moines	IA			12/17/2018		7,614,569	8,597,457	8,597,457	530,450					285,159	5,413,750	2.500
NI1158-03-3	PRINCIPAL REAL ESTATE DEBT FUND III LP		Des Moines	IA	Principal Real Estate Debt Fund III GP, LLC		05/28/2020		11,785,513	10,744,830	10,744,830	(1,040,683)					109,736	2,202,821	2.580
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									22,038,798	22,001,729	22,001,729	(676,095)					605,002	9,738,664	XXX
NI1072-90-3	AIMS SENIOR LOAN ACCESS LP		New York	NY	AIM Senior Loans Access Advisors LLC		03/21/2014		1	1	1						(23,803)		33.360
2599999. Joint Venture Interests - Other - Unaffiliated									1	1	1						(23,803)		XXX
036734-AA-9	ANTHEM INSURANCE		Indianapolis	IN		1.G FE	03/20/2006		24,813,424	22,008,625	21,591,359		(303,904)				1,536,146		
309588-AC-5	FARMERS EXCHANGE CAPITAL		Wilmington	DE		2.A FE	03/20/2006		20,655,359	21,526,233	20,896,525		24,473				1,639,273		
309601-AA-0	FARMERS INSURANCE EXCHANGE		Wilmington	DE		2.A FE	03/20/2006		4,053,176	3,708,406	3,697,102		(34,840)				282,992		
401378-AC-8	GUARDIAN LIFE INSURANCE CO OF	C	New York	NY		1.D FE	03/03/2022		11,734,900	8,523,014	11,719,042		(9,110)				475,890		
401378-AD-6	GUARDIAN LIFE INSURANCE CO OF	C	New York	NY		1.D FE	01/14/2020		36,432,870	25,657,290	36,446,177		7,281				1,396,631		
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE COMPANY		Wilmington	DE		2.A FE	03/20/2006		18,036,845	16,849,123	16,426,749		(150,560)				1,142,764		
41020V-AA-9	JOHN HANCOCK MUTUAL LIFE INSURANCE SURPLUS NOTES		Boston	MA		1.F FE	11/12/1996		22,419,934	21,366,395	21,351,326		(90,513)				1,483,312		
53079Q-AC-1	LIBERTY MUTUAL INSURANCE		Wilmington	DE		2.A FE	03/20/2006		6,132,241	5,881,495	5,746,111		(36,483)				406,879		
575767-AK-4	MASSACHUSETTS MUTUAL LIFE INSURANCE	C	Springfield	MA		1.D FE	04/08/2015		17,059,763	13,509,384	17,076,367		2,184				782,934		
575767-AN-8	MASSACHUSETTS MUTUAL LIFE INSURANCE		Springfield	MA		1.D FE	10/12/2019		2,085,171	1,690,286	2,093,737		2,172				93,532		
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE	C	Springfield	MA		1.D FE	11/18/2021		9,921,700	6,502,563	9,923,854		1,012				321,012		
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSURANCE	C	Springfield	MA		1.D FE	11/29/2022		20,000,000	20,745,827	20,000,000						1,131,249		
592173-AE-8	METROPOLITAN LIFE INSURANCE COMPANY		Wilmington	DE		1.F FE	03/20/2006		1,420,529	1,310,936	1,280,766		(12,824)				85,066		
604074-AA-2	MINNESOTA LIFE INSURANCE		Wilmington	DE		1.F FE	03/20/2006		12,231,640	10,383,329	10,317,676		(171,487)				653,513		
638671-AC-1	NATIONWIDE MUTUAL INSURANCE COMPANY		Columbus	OH		2.A FE	03/20/2006		51,343,847	56,622,391	50,551,357		(74,279)				4,030,096		
638671-AE-7	NATIONWIDE MUTUAL INSURANCE COMPANY		Columbus	OH		2.A FE	06/05/2019		199,679	158,477	183,310		(3,824)				7,201		
638671-AJ-6	NATIONWIDE MUTUAL INSURANCE COMPANY	C	Columbus	OH		1.G FE	12/31/2008		10,000,000	9,990,145	10,000,000						761,002		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE COMPANY		Columbus	OH		1.G FE	06/05/2019		779,676	641,748	734,828		(10,649)				34,820		
638671-AL-1	NATIONWIDE MUTUAL INSURANCE COMPANY		Columbus	OH		1.G FE	09/17/2019		230,676	177,107	227,843		(706)				9,441		

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
644162-AB-5	NEW ENGLAND MUTUTAL LIFE INSURANCE COMPANY		Wilmington	DE		1.F FE	03/20/2006		4,618,394	3,979,536	3,982,194		(57,486)				255,545		
64952G-AE-8	NEW YORK LIFE INSURANCE		Wilmington	DE		1.C FE	03/20/2006		4,927,247	5,269,523	4,949,438		2,773				467,166		
64952G-AF-5	NEW YORK LIFE INSURANCE		Wilmington	DE		1.C FE	12/12/2016		2,407,269	2,040,632	2,283,366		(22,392)				97,083		
64952G-AQ-1	NEW YORK LIFE INSURANCE		Wilmington	DE		1.C FE	09/22/2021		65,544	43,000	65,208		(152)				2,073		
64952G-AT-5	NEW YORK LIFE INSURANCE		Wilmington	DE		1.C FE	06/03/2020		810,086	578,395	803,009		(2,066)				24,934		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSUR	C	Milwaukee	WI		1.C FE	09/21/2017		15,253,001	12,269,818	15,255,586		338				588,233		
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSUR		Milwaukee	WI		1.C FE	09/22/2021		80,213	52,115	79,863		(156)				2,381		
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSUR	C	Milwaukee	WI		1.C FE	03/15/2021		14,449,540	10,865,427	14,451,868		1,060				501,310		
694475-AA-2	PACIFIC LIFE INSURANCE COMPANY		NewPort Beach	CA		1.F FE	12/12/2016		979,605	847,666	915,318		(10,896)				49,229		
69448F-AA-9	PACIFIC LIFE INSURANCE COMPANY		NewPort Beach	CA		1.F FE	09/17/2019		210,303	162,724	209,839		(117)				8,698		
707567-AE-3	PENN MUTUAL LIFE INSURANCE CO	C	Philadelphia	PA		1.F FE	04/22/2021		20,161,550	13,484,904	20,156,143		(1,891)				758,109		
743917-AH-9	PRUDENTIAL FINANCIAL		Newark	NJ		1.F FE	03/20/2006		41,096,222	38,076,627	37,406,156		(350,622)				3,160,439		
814120-AC-5	SECURITY BENEFIT LIFE INSURANCE COMPANY		Wilmington	DE		2.B FE	03/20/2006		10,094,858	9,390,699	10,052,953		(3,819)				741,181		
878091-BC-0	TEACHERS INSURANCE & ANNUITY ASSOCIATION		New York	NY		1.D FE	12/12/2016		977,757	850,222	933,129		(8,355)				42,061		
878091-BD-8	TEACHERS INSURANCE & ANNUITY ASSOCIATION	C	New York	NY		1.D FE	09/15/2014		32,864,923	30,099,804	32,693,706		(25,330)				1,533,115		
878091-BF-3	TEACHERS INSURANCE & ANNUITY ASSOCIATION	C	New York	NY		1.D FE	05/03/2017		32,287,544	27,394,247	32,240,743		(24,827)				1,313,177		
878091-BG-1	TEACHERS INSURANCE & ANNUITY ASSOCIATION	C	New York	NY		1.D FE	05/04/2020		21,246,260	17,037,851	21,304,108		34,376				793,376		
95765P-AA-7	WESTERN & SOUTHERN LIFE INSURANCE	C	Cincinnati	OH		1.F FE	01/17/2019		25,866,620	24,269,941	25,876,839		2,362				1,341,362		
95765P-AE-9	WESTERN & SOUTHERN LIFE INSURANCE	C	Cincinnati	OH		1.F FE	04/21/2021		7,962,160	5,605,389	7,963,312		443				300,443		
2799999. Surplus Debentures, etc - Unaffiliated									505,910,525	449,571,290	491,886,909		(1,328,816)				28,253,666		XXX
	IOWA FUND VI, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		08/31/2011		10,000,000	760,000	665,116	(168,483)					(168,483)		25.654
	IOWA EQUITY FUND II, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		4,045,537		0	(125,417)					(125,417)		43.372
	OKLAHOMA EQUITY FUND I, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		4,555,669	(20,000)									33.787
	KANSAS FUND VI, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		4,468,882	50,000	149,956	(72,336)					(72,336)		44.882
	IOWA EQUITY FUND III, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		7,305,790	440,000	394,585	(39,861)					(39,861)		39.600
	IOWA EQUITY FUND IV, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		6,498,029	290,000	265,787	(33,193)					(33,193)		37.732
	OKLAHOMA EQUITY FUND II, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		8,827,859	670,000	610,390	(71,496)					(71,496)		24.998
	EQUITY FUND OF NEBRASKA XII, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		7,131,441	130,000	213,473	(39,839)					(39,839)		24.512
	NEBRASKA FUND XIII, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		4,958,355	310,000	275,281	(30,365)					(30,365)		32.605
	GARNET LIHTC FUND XXIV, LLC		Cedar Rapids	IA	Garnet Community Investments XXVI, LLC		02/28/2012		19,045,018	700,000	547,279	(394,811)					(394,811)	806,242	31.492
	COMMUNITY EQUITY FUND XIX, L.P.		Raleigh	NC	CAHEC Fund GP, LLC		07/02/2014		14,654,303	3,580,000	3,334,511	(1,280,773)					(1,280,773)	239,515	13.888
	USA INSTITUTIONAL TAX CREDIT FUND XCVIII		Greenwich	CT	Richman USA Tax Credit XCVIII LLC		12/12/2014		24,932,471	6,890,000	6,340,941	(2,344,096)					(2,344,096)	1	9.888
	GARNET LIHTC FUND XLI, LLC		Cedar Rapids	IA	Garnet Community Investments XLI, LLC		04/13/2015		14,049,397	3,780,000	3,689,512	(1,296,739)					(1,296,739)	869,226	18.748
	CREA CORPORATE TAX CREDIT FUND 43, LLC		Boston	MA	City Real Estate Advisors Inc		07/01/2015		19,650,984	6,030,000	6,041,002	(1,732,815)					(1,732,815)	256,269	8.531
	RAYMOND JAMES TAX CREDIT FUND 41 LLC		St. Petersburg	FL	Raymond James Tax Credit Funds, Inc.		09/01/2015		24,121,298	8,120,000	9,343,425	(2,250,653)					(2,250,653)	1,078,702	8.758
	RAYMOND JAMES TAX CREDIT FUND 42 LLC		St. Petersburg	FL	Raymond James Tax Credit Funds, Inc.		09/27/2016		23,584,923	8,760,000	9,983,515	(2,092,806)					(2,092,806)	915,077	11.681
	MIDWEST HOUSING EQUITY GROUP 48		Omaha	NE	Midwest Housing Equity Group, Inc.		11/08/2017		24,593,199	11,610,000	12,535,720	(2,205,989)					(2,205,989)	406,801	18.160
	CREA CORPORATE TAX CREDIT FUND 74, LLC		Indianapolis	IN	CREA, LLC.		01/06/2020		26,999,533	17,080,000	18,625,329	(2,762,340)					(2,762,340)	3,000,467	8.652
	CREA CORPORATE TAX CREDIT FUND 79, LP		Indianapolis	IN	CREA, LLC.		06/03/2020		29,003,172	19,970,000	23,208,542	(2,828,190)					(2,828,190)	996,828	16.933
	MIDWEST HOUSING EQUITY GROUP 53		Omaha	NE	Midwest Housing Equity Group, Inc.		09/10/2021		2,878,186	(1,420,000)	1,128,810	(1,794,658)					(1,794,658)	27,121,814	17.889
	RAYMOND JAMES TAX CREDIT FUND 48 LLC		St. Petersburg	FL	Raymond James Tax Credit Funds, Inc.		09/23/2021		5,710,411	1,880,000	3,363,328	(1,504,189)					(1,504,189)	24,289,589	12.887
	ENTERPRISE HOUSING PARTNERS XXXVII, LP		Columbia	MD	Enterprise Housing Partners XXXVII LP		11/17/2021		12,184,706	7,360,000	9,124,369	(2,531,716)					(2,531,716)	27,415,294	18.729
	BOSTON FINANCIAL ITC 56		Boston	MA	Boston Financial Investment Management		03/24/2022		3,968,064	1,090,000	2,370,022	(1,403,359)					(1,403,359)	26,031,936	10.681
	RED STONE EQUITY FUND 95 LP		New York	NY	Red Stone Equity Manager LLC		06/13/2022		2,192,213	630,000	1,475,095	(583,050)					(583,050)	27,807,787	12.917
	MIDWEST HOUSING EQUITY GROUP 56		Omaha	NE	Midwest Housing Equity Group, Inc.		11/09/2022		424,228	(700,000)	148,049	(275,393)					(275,393)	24,575,772	13.879
	CITI - ESG LIHTC PARTNERS I, LLC		New York	NY	Citi - ESG LIHTC Partners I, LLC		02/10/2023		27,882,299	16,400,000	8,907,788	(18,974,511)					(18,974,511)	72,117,701	4.620
	RED STONE EQUITY FUND 103 LP		New York	NY	Red Stone Equity Manager LLC		12/13/2023		2,943,632	3,640,000	2,931,750	(11,882)					(11,882)	27,056,368	19.700
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									336,609,598	118,030,000	125,673,575	(46,848,958)					(46,848,958)	264,985,389	XXX

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
40166L-83-6	GUGG 2014 E2		Wilmington	DE			01/01/2022		61,424	258,667	61,424		(110,346)				1,963		
40166L-88-5	GUGG FLT4 0724		Wilmington	DE			01/01/2022		121,868	517,333	121,868		(203,504)				4,267		
72203D-20-4	PIMCO PIF FEEDER II LLC	C	Newport Beach	CA			08/01/2022		30,107,810	67,120,881	67,120,881	33,983,604					6,881,840		
83013#-10-7	SIXTH STREET CMS DYNAMIC CREDI	C	Wilmington	DE			11/08/2022		14,218,809	14,390,870	14,390,870	172,061						13,863,543	
04651@-10-2	AIF RATED FUND ISSUER LLC	C	Wilmington	DE			02/21/2023		20,364,964	20,537,474	20,537,474	172,510						21,870,676	
83014@-AB-4	SSLP NOTE ISSUER LLC	C	Wilmington	DE			06/26/2023		12,102,521	12,287,397	12,287,397	184,876						40,232,044	
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									76,977,395	115,112,622	114,519,913	34,513,051	(313,850)				6,888,071	75,966,263	XXX
NI1198-66-3	NB SELECT OPP PE BACKED NOTES		Dallas	TX	NB Alternatives Advisers LLC		03/03/2022	3	16,142,405	14,006,806	14,006,806	261,409						18,857,595	13.700
NI1180-92-3	AP TUNDRA HOLDINGS LLC		Purchase	NY	AP Tundra Manager LLC		12/16/2020		8,150,088	10,224,978	10,224,978	925,470					504,000		2.240
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated									24,292,493	24,231,784	24,231,784	1,186,879					504,000	18,857,595	XXX
NI1203-81-3	INVICTUS OPPORTUNITY FEEDER II	C	Washington	DC	Invictus Capital Partners		09/08/2022		34,701,114	34,105,812	34,105,812	(595,302)						18,817,040	66.670
NI1203-83-3	PIMCO COMMERCIAL REAL ESTATE D	C	Newport Beach	CA	PIMCO GP XLIX, LLC		08/25/2022		9,598,509	18,468,363	18,468,363	8,752,415					41,265	19,500,000	20.300
5499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Mortgage Loans - Unaffiliated									44,299,623	52,574,175	52,574,175	8,157,113					41,265	38,317,040	XXX
NI1213-50-3	GLSF1 LP - RESIDUAL INTEREST		Newark	DE			07/03/2023		25,000,000	24,242,021	24,242,021	(1,350,039)	592,060				592,060		
863650-10-0	SCLM2 2023-2 R	C	Wilmington	DE			11/17/2023		2,738,248	2,115,000	2,115,000	(623,248)							
5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated									27,738,248	26,357,021	26,357,021	(1,973,287)	592,060				592,060		XXX
6099999. Total - Unaffiliated									2,166,711,667	2,182,033,339	2,231,399,825	24,620,931	(1,050,606)	98,002			50,759,100	933,787,398	XXX
6199999. Total - Affiliated									1,925,570,181	2,330,487,691	1,939,287,328	99,540,798					276,010,499	170,375,397	XXX
6299999 - Totals									4,092,281,847	4,512,521,030	4,170,687,153	124,161,729	(1,050,606)	98,002			326,769,599	1,104,162,795	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$ 37,888,338	1D ..$ 184,430,863	1E ..$ 189,892,358	1F ..$ 129,459,569	1G ..$ 32,554,031
1B	2A ...$ 97,501,154	2B ..$ 10,052,953	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
NI1068-96-3	BROOKFIELD INFRASTRUCTURE FUND II-B LP	New York	NY	Brookfield Infrastructure Fund GP II LLC	11/19/2013			283,491		1.280
NI1073-03-3	PINEBRIDGE SECONDARY PARTNERS III LP	New York	NY	Pinebridge Secondary Partners GP, L.P.	06/13/2014	3		504,096		7.360
NI1075-87-3	STRATEGIC PARTNERS FUND VI LP	New York	NY	Strategic Partners Fund Solutions Associates VI L.P.	06/24/2014	3		261,854		1.040
NI1073-02-3	NORTH HAVEN INFRASTRUCTURE PARTNERS II LP	New York	NY	Morgan Stanley Infrastructure Partners II GP, LP	09/29/2014			159,344		1.330
NI1072-86-3	MACQUARIE INFRASTRUCTURE PARTNERS III LP	New York	NY	Macquarie Infrastructure Partners III GP LLC	02/13/2015			113,955		0.700
NI1086-56-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS V LLC	New York	NY	Board of Managers	05/06/2015	3		200,721		12.070
NI1090-94-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND II LP	New York	NY	Blackstone Tactical Opportunities Associates II, L.L.C.	08/20/2015	3		450,554		0.610
NI1093-46-3	NORTH HAVEN CAPITAL PARTNERS VI LP	George Town	CYM	MS Capital Partners VI GP LP	10/16/2015	3		2,210,729		16.790
NI1093-09-3	GLOBAL INFRASTRUTURE PARTNERS CAPITAL SOLUTIONS FUND LP	George Town	CYM	Global Infrastructure Partners Capital Solutions GP, L.P.	11/19/2015			416,187		4.830
NI1089-23-3	CARLYLE US EQUITY OPPORTUNITY FUND II LP	George Town	CYM	CEOF II GP, L.P.	11/27/2015	3		2,790,145		2.200
NI1097-08-3	STRATEGIC PARTNERS FUND VII LP	New York	NY	Strategic Partners Fund Solutions Associates VII L.P.	06/27/2016	3		1,175,776		0.340
NI1088-37-3	BLACKSTONE CAPITAL PARTNERS VII LP	New York	NY	Blackstone Management Associates VII L.L.C.	10/17/2016	3		219,563		0.140
NI1110-49-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS VI LLC	New York	NY	Board of Managers	11/02/2016	3		797,742		4.280
NI1110-23-3	SPECIALTY LOAN FUND 2016-L LP	Grand Cayman	CYM	HPS GP, Ltd	05/17/2017			2,342,082		10.030
NI1101-99-3	KKR AMERICAS FUND XII LP	George Town	CYM	KKR Associates Americas XII L.P.	10/31/2017	3		215,373		0.200
NI1131-76-3	KKR REVOLVING CREDIT FEEDER II LP	Grand Cayman	CYM	KKR Revolving Credit Partners II Limited	03/16/2018			163,011		0.000
NI1115-96-3	STARWOOD ENERGY INFRASTRUCTURE FUND III GLOBAL LP	Greenwhich	CT	SEI Management-III, LP	12/03/2018			5,662,500		18.760
NI1122-62-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	New York	NY	Blackstone Tactical Opportunities Associates III, L.L.C.	02/08/2019	3		2,343,819		0.710
NI1154-22-3	MILLENNIUM USA LP GG	New York	NY	Millennium Management LLC	01/01/2019	13		37,905,636		0.550
NI1174-53-3	JPM ASIAN INFRASTRUCTURE FUND	New York	NY	JP Morgan Investment Management, Inc	09/30/2020	3		57,576		2.050
NI1174-54-3	JPM VENTURE CAPITAL III	New York	NY	LLC Board of Managers	07/01/2020	3		18,948		0.330
NI1174-55-3	JPM US CORPORATE FINANCE III	New York	NY	LLC Board of Managers	07/01/2020	3		13,532		0.320
NI1174-56-3	JPM EUR CORPORATE FINANCE III	New York	NY	LLC Board of Managers	07/01/2020	3		9,603		0.980
NI1180-62-3	BLACKROCK SEC LIQUID SOL LP	New York	NY	BlackRock Secondaries & Liquidity Solutions (GenPar) LLC	12/31/2020	3		3,637,500		9.770
NI1180-63-3	BLACKROCK SEC LIQUID SOL C LP	New York	NY	BlackRock Secondaries & Liquidity Solutions (GenPar) LLC	12/31/2020	3		2,000,000		17.600
NI1184-10-3	SILVERPOINT SPEC CREDIT FND II	Greenwich	CT	Silver Point Specialty Credit Fund II General Partner LLC	03/05/2021			4,954,006		3.620
NI1190-19-3	PTNRS GRP DIRECT EQ 2019 A LP	New York	NY	Partners Group Cayman Management I Limited	08/12/2021			1,125,000		12.760
998615-90-0	APCT PARENT, L.P.	San Francisco	CA	APCT GP, LLC	10/04/2021	3		379,527		0.450
998652-34-1	IPC PATH SPV, L.P. EQ	Nashville	TN	IPC Path SPV GP LLC	10/29/2021	3		74,336		0.930
998725-14-7	CEV GROUP HOLDING COMPANY LLC	New York	NY	RCAF VII GP, LLC	12/21/2021	3		88,723		0.520
NI1199-76-3	METLIFE PE PARTNERS LP	Wilmington	DE	MetLife Investment Private Equity Partners GP, LP	03/31/2022	3		1,629,103		1.800
998906-40-8	IPC PAIN CO-INVEST, L.P.	Nashville	TN	IPC Pain Co-Invest GP, LLC	05/17/2022	3		69,882		0.600
999012-00-8	GC CHAMPION HOLDINGS LLC	San Francisco	CA	Board of Managers	08/18/2022	3		350,000		0.180
999193-01-4	KL Moon Acquisition LLC	Wilmington	DE	KLC Fund I GP LP	01/26/2023	3	500,000			0.000
999721-86-3	KLC Fund 1222-CI LP	Wilmington	DE	KLC Fund I GP LP	01/26/2023	3	500,000			0.820
999227-96-0	EMERALD HOLDINGS PARTNERSHIP	Wilmington	DE	Emerald Holdings GP, LLC	02/27/2023	3	500,000			0.220
999247-70-3	KL CHARLIE TOPCO LP	Wilmington	DE	KL Charlie GP, LLC	03/15/2023	3	500,000			0.080
999329-22-0	COA NEW HOLDINGS, LLC	Wilmington	DE	Board of Managers	05/01/2023	3	195,197			5.600
999273-93-1	TCI HOLDINGS LP	Wilmington	DE	TCI Holdings GP, LLC	04/12/2023	3	1,000,000			1.820
999384-49-8	TVG-QUAD ECE HOLDINGS, LP	Wilmington	DE	TVG-Quad ECE GP, LLC	06/28/2023	3	1,000,000			0.350
999382-41-9	TVG-QUAD ECE HOLDINGS, LP	Wilmington	DE	TVG-Quad ECE GP, LLC	06/28/2023	3	0			0.350
999418-93-2	IPC YELLOWSTONE CO-INVEST LP	Nashville	TN	IPC Yellowstone Co-Invest GP, LLC	07/28/2023	3	500,000			0.600
999426-40-6	MALDIVES HOLDINGS LLC	Wilmington	DE	Board of Managers	08/04/2023	3	475,000			0.530
999426-41-4	MALDIVES HOLDINGS LLC	Wilmington	DE	Board of Managers	08/04/2023	3	0			0.530
999476-88-0	BARCODING HOLDINGS PARTNERSHIP	Wilmington	DE	Barcodings Holdings GP, LLC	08/30/2023	3	500,000			0.840
BHM1CV-9A-3	GRIDIRON CAPITAL FUND III LP	New Canaan	CT	Gridiron GP III, LLC	09/29/2023		66,463,733			2.510
999692-61-9	LB NewHoldCo LLC	Atlanta	GA	Willow Tree Credit Partners LP	12/01/2023		3,472,301			1.540
NI1217-37-3	MACQUARIE INFRASTRUCT PTNRS VI	New York	NY	Macquarie Infrastructure Partners VI GP LLC	10/27/2023		23,444,569			1.040
999605-87-6	CA OPCO HOLDING LLC	Minneapolis	MN	CA Opco Holding, LLC	11/15/2023		500,000			0.600
NI1220-66-3	ARLINGTON CAPITAL PARTNERS VI	Chevy Chase	MD	Arlington Capital Partners	12/21/2023		8,401,143			0.600
999721-74-9	GS AMP TOPCO LLC	San Francisco	CA	Genstar Capital Partners, LLC	12/28/2023		32,126			0.180
NI1220-78-3	DEXTRA STRATEGIC PARTNERS B-5	New York	NY	Dextra Strategic Partners B-5 GP, LP	12/28/2023		18,963,505			90.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated							126,947,574	72,624,315		XXX
74255#-10-3	PRINCIPAL HOLDING COMPANY, LLC	Des Moines	IA		09/04/1969			254,695,497		100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								254,695,497		XXX
74260*-10-0	PRINCIPAL REAL ESTATE HOLDING COMPANY LLC	Des Moines	IA		09/30/2005			169,739,341		100.000
2299999. Joint Venture Interests - Real Estate - Affiliated								169,739,341		XXX
NI1213-37-3	GOLDEN ROAD IT 1 LLC	Wilmington	DE	Sixth Street Golden Road IT Mgr, LLC	08/16/2023		43,110,465	190,154,607		90.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							43,110,465	190,154,607		XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
NI1141-72-3	PRINCIPAL REAL ESTATE PARTICIPATING LOAN FUND LLC	Des Moines	IA		12/17/2018			2,225,159		2.500
NI1158-03-3	PRINCIPAL REAL ESTATE DEBT FUND III LP	Des Moines	IA	Principal Real Estate Debt Fund III GP, LLC	05/28/2020			1,374,089		2.580
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								3,599,248		XXX
	GARNET LIHTC FUND XXIV, LLC	Cedar Rapids	IA	Garnet Community Investments XXVI, LLC	02/28/2012			105,620		31.492
	COMMUNITY EQUITY FUND XIX, L.P.	Raleigh	NC	CAHEC Fund GP, LLC	07/02/2014			14,673		13.888
	GARNET LIHTC FUND XLI, LLC	Cedar Rapids	IA	Garnet Community Investments XLI, LLC	04/13/2015			32,892		18.748
	CREA CORPORATE TAX CREDIT FUND 43, LLC	Boston	MA	City Real Estate Advisors Inc	07/01/2015			429,774		8.531
	RAYMOND JAMES TAX CREDIT FUND 41 LLC	St. Petersburg	FL	Raymond James Tax Credit Funds, Inc.	09/01/2015			225,022		8.758
	RAYMOND JAMES TAX CREDIT FUND 42 LLC	St. Petersburg	FL	Raymond James Tax Credit Funds, Inc.	09/27/2016			193,794		11.681
	MIDWEST HOUSING EQUITY GROUP 48	Omaha	NE	Midwest Housing Equity Group, Inc.	11/08/2017			76,918		18.160
	CREA CORPORATE TAX CREDIT FUND 74, LLC	Indianapolis	IN	CREA, LLC.	01/06/2020			1,775,302		8.652
	CREA CORPORATE TAX CREDIT FUND 79, LP	Indianapolis	IN	CREA, LLC.	06/03/2020			5,746,826		16.933
	MIDWEST HOUSING EQUITY GROUP 53	Omaha	NE	Midwest Housing Equity Group, Inc.	09/10/2021			2,550,353		17.889
	RAYMOND JAMES TAX CREDIT FUND 48 LLC	St. Petersburg	FL	Raymond James Tax Credit Funds, Inc.	09/23/2021			4,199,411		12.887
	ENTERPRISE HOUSING PARTNERS XXXVII, LP	Columbia	MD	Enterprise Housing Partners XXXVII LP	11/17/2021			6,220,186		18.729
	BOSTON FINANCIAL ITC 56	Boston	MA	Boston Financial Investment Management	03/24/2022			2,999,226		10.681
	MIDWEST HOUSING EQUITY GROUP 56	Omaha	NE	Midwest Housing Equity Group, Inc.	11/09/2022			167,238		13.879
	CITI - ESG LIHTC PARTNERS I, LLC	New York	NY	Citi - ESG LIHTC Partners I, LLC	02/10/2023		20,000,000	7,882,299		4.620
	RED STONE EQUITY FUND 103 LP	New York	NY	Red Stone Equity Manager LLC	12/13/2023		2,943,632			19.700
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							22,943,632	32,619,534		XXX
72203D-20-4	PIMCO PIF FEEDER II LLC	Newport Beach	CA		08/01/2022			6,407,810		0.000
83013#-10-7	SIXTH STREET CMS DYNAMIC CREDI	Wilmington	DE		11/08/2022			5,894,928		0.000
04651@-10-2	AIF RATED FUND ISSUER LLC	Wilmington	DE		02/21/2023		6,365,346	14,852,474		0.000
83014@-AB-4	SSLP NOTE ISSUER LLC	Wilmington	DE		06/26/2023		3,169,419	9,098,537		0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							9,534,765	36,253,749		XXX
NI1198-66-3	NB SELECT OPP PE BACKED NOTES	Dallas	TX	NB Alternatives Advisers LLC	03/03/2022	3		8,853,095		13.700
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated								8,853,095		XXX
NI1203-81-3	INVICTUS OPPORTUNITY FEEDER II	Washington	DC	Invictus Capital Partners	09/08/2022			15,207,612		66.670
NI1203-83-3	PIMCO COMMERCIAL REAL ESTATE D	Newport Beach	CA	PIMCO GP XLIX, LLC	08/25/2022			3,750,000		20.300
5499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Mortgage Loans - Unaffiliated								18,957,612		XXX
86365P-10-2	SCLM2 2023-1 R	Wilmington	DE		09/01/2023		1,710,000			0.000
NI1213-50-3	GLSF1 LP - RESIDUAL INTEREST	Newark	DE		07/03/2023		2,500,000	22,500,000		0.000
86365Q-10-0	SCLM2 2023-2 R	Wilmington	DE		11/17/2023		2,738,248			0.000
5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated							6,948,248	22,500,000		XXX
6099999. Total - Unaffiliated							209,484,684	381,962,911		XXX
6199999. Total - Affiliated								428,034,087		XXX
6299999 - Totals							209,484,684	809,996,998		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	NEIGHBORHOOD FINANCE CORPORATION	Des Moines	IA	Return of Principal	07/20/1995	12/31/2023	2,249							2,249	2,249				
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							2,249							2,249	2,249				
NI1071-09-3	STARWOOD ENERGY INFRASTRUCTURE FUND LP	Greenwhich	CT	Sale	01/02/2009	12/31/2023	95,203	(21,436)				(21,436)		73,767	73,405		(362)	(362)	
NI1068-96-3	BROOKFIELD INFRASTRUCTURE FUND II-B LP	New York	NY	Return of Capital	11/19/2013	12/31/2023	788,064							788,064	788,064				
NI1072-85-3	HANCOCK TIMBERLAND FUND XII LP	Boston	MA	Return of Capital	04/07/2014	11/30/2023	71,953							71,953	71,953				
NI1073-03-3	PINEBRIDGE SECONDARY PARTNERS III LP	New York	NY	Return of Capital	06/13/2014	10/31/2023	1,279,090							1,279,090	1,279,090				
NI1075-87-3	STRATEGIC PARTNERS FUND VI LP	New York	NY	Return of Capital	06/24/2014	12/31/2023	575,986							575,986	575,986				
NI1072-87-3	STARWOOD ENERGY INFRASTRUCTURE FUND II GLOBAL LP	Greenwhich	CT	Return of Capital	06/25/2014	09/30/2023	597,147							597,147	597,147				
NI1073-02-3	NORTH HAVEN INFRASTRUCTURE PARTNERS II LP	New York	NY	Return of Capital	09/29/2014	12/31/2023	272,675							272,675	272,675				
NI1082-13-3	VIRAGE CAPITAL PARTNERS LP-SERIES 2	Houston	TX	Partial Sale	11/01/2014	12/31/2023	28,604							28,604	28,604		0	0	
NI1083-58-3	MILLENNIUM USA LP	New York	NY	Sale	02/02/2015	02/28/2023	37,878,898	(4,261,327)				(4,261,327)		33,617,570	33,617,570				4,288,065
NI1086-87-3	KKR LENDING PARTNERS II LP	New York	NY	Return of Capital	04/27/2015	12/31/2023	286,947							286,947	286,947				
NI1085-79-3	CRESCENT DIRECT LENDING LEVERED FUND LP	Boston	MA	Return of Capital	05/06/2015	12/31/2023	4,460,172							4,460,172	4,460,172				
NI1086-56-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS V LLC	New York	NY	Return of Capital	05/06/2015	12/31/2023	1,836,060							1,836,060	1,836,060				
NI1083-57-3	ARCLIGHT ENERGY PARTNERS FUND VI LP	Wilmington	DE	Return of Capital	08/14/2015	07/31/2023	2,472,136							2,472,136	2,472,136				
NI1090-94-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND II LP	New York	NY	Return of Capital	08/20/2015	12/31/2023	2,769,319							2,769,319	2,769,319				
NI1078-60-3	MOLPUS WOODLANDS FUND IV LP	Jackson	MS	Return of Capital	09/04/2015	12/31/2023	602,924							602,924	602,924				
NI1093-46-3	NORTH HAVEN CAPITAL PARTNERS VI LP	George Town	CYM	Return of Capital	10/16/2015	08/31/2023	2,159,271							2,159,271	2,159,271				
NI1093-09-3	GLOBAL INFRASTRUTURE PARTNERS CAPITAL SOLUTIONS FUND LP	George Town	CYM	Return of Capital	11/19/2015	12/31/2023	92,497							92,497	92,497				
NI1089-23-3	CARLYLE US EQUITY OPPORTUNITY FUND II LP	George Town	CYM	Return of Capital	11/27/2015	11/30/2023	3,385,148							3,385,148	3,385,148				
NI1097-10-3	QVT ROIV HLDGS ONSHORE LTD	Grand Cayman	CYM	Partial Sale	02/01/2016	11/30/2023	10,384							10,384	10,384		0	0	
NI1104-13-3	VIRAGE CAPITAL PARTNERS LP-SERIES 4	Houston	TX	Partial Sale	06/01/2016	12/31/2023	5,255							5,255	5,255		0	0	
NI1097-08-3	STRATEGIC PARTNERS FUND VII LP	New York	NY	Return of Capital	06/27/2016	12/31/2023	2,316,244							2,316,244	2,316,244				
NI1105-09-3	INCUS CAPITAL IBERIA CREDIT FUND II FEEDER LP	Grand Cayman	CYM	Partial Sale	08/01/2016	09/30/2023	27,666							27,666	27,666		0	0	
NI1088-37-3	BLACKSTONE CAPITAL PARTNERS VII LP	New York	NY	Return of Capital	10/17/2016	12/31/2023	1,682,303							1,682,303	1,682,303				
NI1110-49-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS VI LLC	New York	NY	Return of Capital	11/02/2016	12/31/2023	639,749							639,749	639,749				
NI1110-23-3	SPECIALTY LOAN FUND 2016-L LP	Grand Cayman	CYM	Return of Capital	05/17/2017	11/30/2023	1,729,047							1,729,047	1,729,047				
NI1101-99-3	KKR AMERICAS FUND XII LP	George Town	CYM	Return of Capital	10/31/2017	12/31/2023	1,610,491							1,610,491	1,610,491				
NI1131-76-3	KKR REVOLVING CREDIT FEEDER II LP	Grand Cayman	CYM	Sale	03/16/2018	09/30/2023								163,011	163,011				
NI1125-01-3	CRESCENT DIRECT LENDING LEVERED FUND II LP	Boston	MA	Return of Capital	03/13/2018	11/30/2023	221,461							221,461	221,461				
NI1121-32-3	MACQAURIE INFRASTRUCTURE PARTNERS IV LP	New York	NY	Return of Capital	05/17/2018	11/30/2023	23,044							23,044	23,044				
NI1122-62-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	New York	NY	Return of Capital	02/08/2019	12/31/2023	1,116,560							1,116,560	1,116,560				
NI1174-54-3	JPM VENTURE CAPITAL III	New York	NY	Return of Capital	07/01/2020	12/31/2023	76,181							76,181	76,181				
NI1174-55-3	JPM US CORPORATE FINANCE III	New York	NY	Return of Capital	07/01/2020	10/31/2023	24,546							24,546	24,546				
NI1174-56-3	JPM EUR CORPORATE FINANCE III	New York	NY	Return of Capital	07/01/2020	10/31/2023	2,813							2,813	2,813				
NI1180-62-3	BLACKROCK SEC LIQUID SOL LP	New York	NY	Return of Capital	12/31/2020	12/31/2023	8,500,000							8,500,000	8,500,000				
NI1180-63-3	BLACKROCK SEC LIQUID SOL C LP	New York	NY	Return of Capital	12/31/2020	09/30/2023	8,000,000							8,000,000	8,000,000				
NI1184-10-3	SILVERPOINT SPEC CREDIT FND II	Greenwich	CT	Return of Capital	03/05/2021	11/30/2023	2,353,012							2,353,012	2,353,012				
NI1190-19-3	PTNRS GRP DIRECT EQ 2019 A LP	New York	NY	Return of Capital	08/12/2021	12/31/2023	798,536							798,536	798,536				
NI1195-13-3	VE HOLDINGS, LLC	Shaker Heights	OH	Sale	11/29/2021	10/31/2023	732,413	(232,413)				(232,413)		500,000	502,610		2,610	2,610	
NI1199-76-3	METLIFE PE PARTNERS LP	Wilmington	DE	Return of Capital	03/31/2022	12/31/2023	935,293							935,293	935,293				
NI1206-22-3	CEV GROUP HOLDING COMPANY, LL	New York	NY	Sale	10/07/2022	01/31/2023	88,723	0				0		88,723	88,723				
999152-75-4	FAMILY BAKERY HOLDINGS LLC	Wilmington	DE	Return of Capital	12/15/2022	12/31/2023	8,700							8,700	8,700				
999193-01-4	KL Moon Acquisition LLC	Wilmington	DE	Sale	01/26/2023	12/31/2023								500,000	500,000				
BHM1CV-9A-3	GRIDIRON CAPITAL FUND III LP	New Canaan	CT	Return of Capital	09/29/2023	12/31/2023	1,168,338							1,168,338	1,168,338				
NI1217-37-3	MACQUARIE INFRASTRUCT PTNRS VI	New York	NY	Return of Capital	10/27/2023	11/30/2023	24,990							24,990	24,990				
NI1220-78-3	DEXTRA STRATEGIC PARTNERS B-5	New York	NY	Return of Capital	12/28/2023	12/31/2023	8,805							8,805	8,805				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							91,756,646	(4,515,177)				(4,515,177)		87,904,480	87,906,728		2,248	2,248	4,288,065

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	AIR LORRAINE, LLC	Des Moines	IA	Return of Capital	03/01/2001	12/31/2023	3,503,213							3,503,213	3,503,213				
74255#-10-3	PRINCIPAL HOLDING COMPANY, LLC	Des Moines	IA	Return of Capital	09/04/1969	12/31/2023	388,339,341							388,339,341	388,339,341				
2099999. Joint Venture Interests - Common Stock - Affiliated							391,842,554							391,842,554	391,842,554				
NI1071-07-3	RICHMAN MORTGAGE ASSETS COMPANY I LLC	Greenwich	CT	Return of Capital	11/26/2008	12/31/2023	1,869,486							1,869,486	1,869,486				
NI1213-37-3	GOLDEN ROAD IT 1 LLC	Wilmington	DE	Return of Capital	08/16/2023	12/31/2023	4,222,003							4,222,003	4,222,003				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							6,091,489							6,091,489	6,091,489				
NI1113-70-3	PRINCIPAL REAL ESTATE DEBT FUND II LP	Des Moines	IA	Return of Capital	08/21/2017	12/31/2023	1,150,101							1,150,101	1,150,101				
NI1158-03-3	PRINCIPAL REAL ESTATE DEBT FUND III LP	Des Moines	IA	Return of Capital	05/28/2020	09/30/2023	590,800							590,800	590,800				
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							1,740,901							1,740,901	1,740,901				
309588-AC-5	FARMERS EXCHANGE CAPITAL	Wilmington	DE	Partial Sale	03/20/2006	11/30/2023	2,154,374							2,154,374	2,171,751		17,377	17,377	
64952G-AE-8	NEW YORK LIFE INSURANCE	Wilmington	DE	Partial Sale	03/20/2006	11/30/2023	4,974,254							4,974,254	5,175,950		201,696	201,696	
743917-AH-9	PRUDENTIAL FINANCIAL	Newark	NJ	Partial Sale	03/20/2006	09/30/2023	4,585,403							4,585,403	4,638,065		52,663	52,663	
2799999. Surplus Debentures, etc - Unaffiliated							11,714,031							11,714,031	11,985,766		271,735	271,735	
	GARNET LIHTC FUND XXIV, LLC	Cedar Rapids	IA	Return of Capital	02/28/2012	10/18/2023	7,092							7,092	7,092				
	COMMUNITY EQUITY FUND XIX, L.P.	Raleigh	NC	Return of Capital	07/02/2014	12/28/2023	5,155							5,155	5,155				
	GARNET LIHTC FUND XLI, LLC	Cedar Rapids	IA	Return of Capital	04/13/2015	10/20/2023	16,127							16,127	16,127				
	CREA CORPORATE TAX CREDIT FUND 43, LLC	Boston	MA	Return of Capital	07/01/2015	11/01/2023	11,438							11,438	11,438				
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							39,812							39,812	39,812				
83013#-10-7	SIXTH STREET CMS DYNAMIC CREDI	Wilmington	DE	Return of Capital	11/08/2022	11/30/2023	1,435,649							1,435,649	1,435,649				
04651@-10-2	AIF RATED FUND ISSUER LLC	Wilmington	DE	Return of Capital	02/21/2023	12/31/2023	852,856							852,856	852,856				
83014@-AB-4	SSLP NOTE ISSUER LLC	Wilmington	DE	Return of Capital	06/26/2023	12/31/2023	165,435							165,435	165,435				
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							2,453,940							2,453,940	2,453,940				
NI1203-83-3	PIMCO COMMERCIAL REAL ESTATE D	Newport Beach	CA	Return of Capital	08/25/2022	11/30/2023	963,639							963,639	963,639				
5499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Mortgage Loans - Unaffiliated							963,639							963,639	963,639				
86365P-10-2	SCLM2 2023-1 R	Wilmington	DE	Sale	09/01/2023	11/30/2023								1,710,000	1,710,000				
5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated														1,710,000	1,710,000				
6099999. Total - Unaffiliated							113,021,804	(4,515,177)				(4,515,177)		110,879,639	111,153,622		273,983	273,983	4,288,065
6199999. Total - Affiliated							393,583,455							393,583,455	393,583,455				
6299999 - Totals							506,605,260	(4,515,177)				(4,515,177)		504,463,094	504,737,077		273,983	273,983	4,288,065

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 OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2029	13	44,922	3565.21		6,480		7,437		7,437	957						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2029	53	221,250	4145.58		55,931		81,822		81,822	25,891						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2024	33	138,628	4145.58		12,470		24,199		24,199	11,730						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2025	8	33,248	4145.58		4,597		7,624		7,624	3,027						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2029	26	46,356	1787.72		12,150		17,050		17,050	4,900						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2024	2	4,621	2119.61		318		360		360	42						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2029	14	28,784	2119.61		5,613		5,822		5,822	209						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	06/12/2023	06/08/2029	69	256,065	3713.78		37,712		36,496		36,496	(1,216)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/12/2023	06/09/2024	525	2,258,879	4298.86		205,781		314,151		314,151	108,370						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/12/2023	06/09/2029	145	271,050	1865.71		73,913		89,448		89,448	15,535						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/12/2023	06/09/2025	45	194,738	4298.86		27,079		38,074		38,074	10,995						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/12/2023	06/09/2029	495	2,127,549	4298.86		565,078		718,414		718,414	153,336						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	06/26/2023	06/23/2029	950	4,131,392	4348.33		1,090,384		1,358,050		1,358,050	267,666						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	06/26/2023	06/23/2029	8	30,436	3757.56		4,281		4,150		4,150	(131)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	06/26/2023	06/23/2029	24	89,430	3757.56		12,588		12,194		12,194	(394)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2024	570	2,476,504	4348.33		219,221		322,317		322,317	103,096						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2025	89	389,132	4348.33		53,491		72,609		72,609	19,118						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2024	32	58,803	1821.64		6,242		9,000		9,000	2,758						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2024	11	22,823	2097.68		1,777		2,097		2,097	320						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2029	22	45,499	2097.68		9,893		9,592		9,592	(301)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2029	135	245,411	1821.64		68,015		86,527		86,527	18,513						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/09/2024	19	83,613	4298.86		9,612		11,628		11,628	2,016						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/09/2025	10	43,204	4298.86		7,452		8,447		8,447	995						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/09/2029	30	128,794	4298.86		38,666		43,490		43,490	4,824						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/23/2024	19	99,901	5131.03		1,537		1,141		1,141	(396)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/23/2029	170	737,259	4348.33		213,058		242,348		242,348	29,290						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2023	07/09/2024	48	89,858	1864.66		10,101		12,090		12,090	1,989						0013

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 OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	07/10/2023	07/09/2029	10	37,960	3893.31		5,366		4,489		4,489	(877)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	07/10/2023	07/09/2029	132	512,360	3893.31		72,463		60,589		60,589	(11,873)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2023	07/09/2029	160	297,525	1864.66		86,866		98,971		98,971	12,105						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	07/10/2023	07/09/2024	299	1,314,494	4398.95		115,924		160,397		160,397	44,473						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	07/10/2023	07/09/2025	212	930,818	4398.95		129,550		165,768		165,768	36,218						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	07/10/2023	07/09/2029	1,206	5,303,726	4398.95		1,458,800		1,696,934		1,696,934	238,134						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2023	07/09/2024	13	26,639	2087.72		2,104		2,636		2,636	532						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2023	07/09/2029	55	113,969	2087.72		24,741		24,517		24,517	(224)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	07/24/2023	07/23/2024	331	1,499,533	4536.34		134,105		144,293		144,293	10,188						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	07/24/2023	07/23/2025	212	962,747	4536.34		135,626		147,101		147,101	11,475						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	07/24/2023	07/23/2029	780	3,539,479	4536.34		975,133		1,043,576		1,043,576	68,443						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	07/24/2023	07/23/2029	2	9,556	3981.73		1,379		1,032		1,032	(347)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	07/24/2023	07/23/2029	9	36,234	3981.73		5,231		3,912		3,912	(1,319)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	07/24/2023	07/23/2029	333	652,610	1960.26		184,841		190,007		190,007	5,167						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2023	07/23/2029	16	34,151	2176.58		7,825		6,385		6,385	(1,440)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2029	358	1,376,423	3844.22		208,858		172,292		172,292	(36,566)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	281	1,256,901	4467.71		116,625		142,576		142,576	25,950						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	37	71,033	1930.77		7,778		7,914		7,914	136						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2025	79	354,289	4467.71		51,133		59,598		59,598	8,465						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2029	1,091	4,875,389	4467.71		1,370,043		1,508,569		1,508,569	138,527						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2029	137	264,651	1930.77		75,402		80,724		80,724	5,322						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2023	08/09/2024	52	111,152	2135.07		9,217		9,489		9,489	272						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2023	08/09/2029	24	50,473	2135.07		10,836		10,147		10,147	(689)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2029	20	75,187	3740.64		10,890		(5,987)		(5,987)	(16,878)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2029	69	259,226	3740.64		37,568		(6,836)		(6,836)	(44,404)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2023	08/23/2029	127	264,609	2080.42		64,504		58,220		58,220	(6,285)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2025	8	36,863	4436.01		5,422		6,493		6,493	1,070						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2024	177	783,444	4436.01		69,116		95,964		95,964	26,848						0013

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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 OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2029	1,415	6,277,087	4436.01		1,760,552		1,988,947		1,988,947	228,395						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2029	424	791,976	1870.03		226,739		264,156		264,156	37,417						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/11/2023	09/09/2024	503	2,240,424	4457.49		206,969		270,684		270,684	63,715						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/11/2023	09/09/2024	3	5,704	2074.02		587		654		654	68						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/11/2023	09/09/2029	52	108,139	2074.02		29,104		24,119		24,119	(4,985)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/11/2023	09/09/2025	69	309,038	4457.49		44,942		53,688		53,688	8,746						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/11/2023	09/09/2029	1,721	7,669,513	4457.49		2,182,775		2,409,803		2,409,803	227,028						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/11/2023	09/07/2029	393	1,453,976	3702.51		208,355		235,682		235,682	27,327						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/11/2023	08/09/2029	15	68,311	4467.71		19,283		21,137		21,137	1,855						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/11/2023	08/23/2029	12	55,184	4436.01		15,998		17,485		17,485	1,487						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/11/2023	09/09/2024	14	25,903	1851.55		3,411		3,965		3,965	554						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/11/2023	09/09/2029	343	635,304	1851.55		189,895		218,277		218,277	28,383						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/25/2023	09/23/2029	64	131,336	2064.71		31,030		29,767		29,767	(1,264)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/25/2023	09/21/2029	794	2,828,754	3563.56		398,146		473,891		473,891	75,745						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/25/2023	09/23/2024	4	8,569	2064.71		886		1,033		1,033	148						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2024	438	1,890,156	4320.06		178,476		289,105		289,105	110,628						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2025	22	97,029	4320.06		14,564		19,779		19,779	5,216						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	08/09/2024	8	40,286	5204.88		525		509		509	(16)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2024	84	149,173	1776.5		15,534		29,086		29,086	13,553						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2029	2,082	8,994,451	4320.06		2,594,488		3,087,089		3,087,089	492,601						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2029	170	302,431	1776.5		90,697		115,790		115,790	25,092						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/10/2023	10/09/2024	32	56,648	1755.99		6,714		11,843		11,843	5,129						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/10/2023	10/09/2024	32	64,735	1993.7		7,583		10,022		10,022	2,438						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2029	52	180,142	3491.12		26,555		32,424		32,424	5,869						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2029	253	884,650	3491.12		130,445		159,228		159,228	28,783						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2024	251	1,087,123	4335.66		108,830		165,403		165,403	56,572						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2025	56	244,661	4335.66		37,275		49,528		49,528	12,253						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2029	2,734	11,853,738	4335.66		3,532,364		4,047,638		4,047,638	515,274						0013

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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)
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2029	815	1,430,851	1755.99		437,266		565,454		565,454	128,188						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/10/2023	10/09/2029	117	233,542	1993.7		65,043		59,258		59,258	(5,785)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2029	358	596,255	1665.89		190,937		267,936		267,936	76,999						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2029	72	141,317	1958.93		33,906		37,976		37,976	4,071						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2029	1,684	7,103,056	4217.04		2,105,311		2,615,743		2,615,743	510,432						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2023	10/23/2029	258	858,988	3334.58		122,386		(49,089)		(49,089)	(171,475)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2024	99	417,993	4217.04		41,971		76,221		76,221	34,250						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2025	32	134,819	4217.04		20,507		31,070		31,070	10,563						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/10/2023	11/09/2029	53	108,136	2036.08		26,130		25,895		25,895	(234)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/10/2023	11/09/2029	2,409	10,472,071	4347.35		2,990,286		3,581,353		3,581,353	591,068						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/10/2023	11/09/2029	240	819,740	3414.16		112,941		(49,068)		(49,068)	(162,008)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/10/2023	11/09/2029	515	869,182	1687.24		254,309		380,308		380,308	125,999						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2023	11/09/2024	340	1,476,273	4347.35		136,449		229,860		229,860	93,412						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2023	11/09/2025	28	121,335	4347.35		17,417		24,705		24,705	7,289						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2023	11/09/2024	100	169,146	1687.24		17,347		43,454		43,454	26,107						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2023	11/09/2024	15	31,315	2036.08		2,299		4,367		4,367	2,067						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/27/2023	11/22/2024	147	669,732	4556.62		56,758		77,150		77,150	20,392						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/27/2023	11/22/2024	29	52,322	1795.54		5,319		10,235		10,235	4,916						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/27/2023	11/22/2024	20	42,260	2101.43		3,456		4,793		4,793	1,338						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/27/2023	11/23/2029	2,237	10,193,159	4556.62		2,800,523		3,081,051		3,081,051	280,528						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/27/2023	11/23/2029	129	271,694	2101.43		63,040		58,908		58,908	(4,131)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/27/2023	11/09/2029	77	335,181	4347.35		104,689		114,629		114,629	9,940						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/27/2023	11/23/2029	185	678,236	3663.17		93,134		103,676		103,676	10,541						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/27/2023	11/23/2029	789	1,417,507	1795.54		408,025		534,762		534,762	126,737						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/27/2023	11/09/2029	16	27,030	1687.24		9,536		11,827		11,827	2,291						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/11/2023	12/07/2029	2,718	12,513,849	4604.37		3,407,630		3,688,082		3,688,082	280,452						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/11/2023	12/07/2029	48	103,308	2138.43		27,208		21,213		21,213	(5,995)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2023	12/09/2024	163	751,848	4604.37		64,331		81,781		81,781	17,450						0013

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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 OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2023	12/09/2024	26	49,409	1880.82		4,907		7,723		7,723	2,816						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2023	12/09/2024	26	56,027	2138.43		4,409		5,696		5,696	1,288						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2023	12/09/2025	10	45,952	4604.37		6,571		7,195		7,195	625						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2023	12/07/2029	1,103	2,074,827	1880.82		584,855		697,086		697,086	112,231						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/11/2023	12/07/2029	20	75,116	3765.22		10,662		10,377		10,377	(285)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/11/2023	12/07/2029	83	311,007	3765.22		44,161		42,966		42,966	(1,195)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/26/2023	12/23/2024	219	1,043,166	4754.63		90,634		88,915		88,915	(1,719)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/26/2023	12/23/2025	141	670,736	4754.63		89,199		88,873		88,873	(326)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/26/2023	12/21/2029	4	15,199	3897.07		2,216		1,841		1,841	(374)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	12/26/2023	12/21/2029	333	1,297,140	3897.07		189,232		157,160		157,160	(32,072)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/26/2023	12/21/2029	478	972,518	2033.96		286,368		264,788		264,788	(21,580)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/26/2023	12/07/2029	15	70,263	4604.37		20,608		20,708		20,708	100						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/26/2023	12/23/2024	5	10,210	2033.96		1,153		1,004		1,004	(150)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/26/2023	12/21/2029	3,258	15,488,207	4754.63		4,161,390		4,180,019		4,180,019	18,629						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2023	12/23/2024	4	8,579	2211.19		675		676		676	1						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2023	12/21/2029	77	169,576	2211.19		35,814		31,166		31,166	(4,648)						0013
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											39,344,511		44,696,825	XXX	44,696,825	5,352,314					XXX	XXX
S&P 500 Put Option, Periodically, 01/19/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/19/2016	04/20/2026	9,523	20,000,009	2100.25	4,141,800	637,200		220,308	^	220,308	(1,122,380)						0013
S&P 500 Put Option, Periodically, 02/20/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/17/2016	05/18/2026	19,437	39,999,999	2057.9	8,673,596	1,334,399		441,287	^	441,287	(2,287,717)						0013
S&P 500 Put Option, Periodically, 03/01/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2016	06/01/2026	19,082	39,999,993	2096.25	8,548,796	1,315,199		464,678	^	464,678	(2,301,149)						0013
S&P 500 Put Option, Periodically, 03/07/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/07/2016	06/05/2026	11,811	25,000,007	2116.65	5,456,759	839,501		297,005	^	297,005	(1,465,916)						0013
S&P 500 Put Option, Periodically, 03/21/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/21/2016	06/19/2026	19,167	40,000,009	2086.9	8,925,795	1,373,199		471,230	^	471,230	(2,360,870)						0013
S&P 500 Put Option, Periodically, 02/16/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2016	08/14/2026	22,913	50,000,007	2182.2	10,987,981	1,758,077		682,639	^	682,639	(3,107,956)						0013
S&P 500 Put Option, Periodically, 02/02/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/17/2017	02/02/2024	13,866	28,899,997	2084.2	3,148,950	599,800		288	^	288	(904,136)						0013

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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)
S&P 500 Put Option, Periodically, 01/05/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/18/2017	01/05/2024	14,253	29,495,071	2069.33	3,593,940	684,560			^		(970,819)						0013
S&P 500 Put Option, Periodically, 01/22/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/18/2017	01/22/2024	14,295	29,580,079	2069.33	3,621,291	689,770		44	^	44	(986,741)						0013
S&P 500 Put Option, Periodically, 03/06/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/06/2017	09/07/2027	58,883	145,000,003	2462.5	20,772,990	3,956,760		3,551,865	^	3,551,865	(8,993,185)						0013
S&P 500 Put Option, Periodically, 03/26/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/26/2017	09/24/2027	12,006	29,999,993	2498.75	4,063,500	774,000		763,225	^	763,225	(1,837,871)						0013
S&P 500 Put Option, Periodically, 01/05/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/05/2017	10/05/2027	11,779	30,000,012	2546.9	3,720,000	744,000		794,449	^	794,449	(1,837,199)						0013
S&P 500 Put Option, Periodically, 01/17/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/17/2017	10/15/2027	9,780	24,999,991	2556.15	3,158,000	631,600		671,312	^	671,312	(1,547,029)						0013
S&P 500 Put Option, Periodically, 02/08/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/08/2017	11/08/2027	11,565	30,000,007	2594.05	3,784,000	756,800		840,763	^	840,763	(1,877,752)						0013
S&P 500 Put Option, Periodically, 03/06/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2017	12/06/2027	19,021	50,000,003	2628.7	6,301,400	1,260,280		1,463,036	^	1,463,036	(3,162,297)						0013
S&P 500 Put Option, Periodically, 03/19/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/19/2017	12/17/2027	7,453	20,000,000	2683.35	2,475,000	495,000		610,130	^	610,130	(1,278,813)						0013
S&P 500 Put Option, Periodically, 03/28/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/28/2017	12/28/2027	7,449	19,999,991	2684.75	2,502,000	500,400		615,383	^	615,383	(1,284,112)						0013
S&P 500 Put Option, Periodically, 01/09/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/09/2018	01/10/2028	7,267	19,999,995	2752.25	2,280,000	480,000		646,577	^	646,577	(1,292,840)						0013
S&P 500 Put Option, Periodically, 01/17/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/17/2018	01/14/2028	14,338	40,000,013	2789.8	4,531,500	954,000		1,325,824	^	1,325,824	(2,613,303)						0013
S&P 500 Put Option, Periodically, 01/10/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/10/2018	07/10/2028	10,753	30,000,005	2790	2,829,055	665,660		1,101,568	^	1,101,568	(1,890,713)						0013
S&P 500 Put Option, Periodically, 02/23/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/24/2018	08/24/2028	5,223	15,000,004	2872.15	1,402,500	330,000		587,790	^	587,790	(967,604)						0013
S&P 500 Put Option, Periodically, 03/04/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/04/2019	09/04/2024	15,345	45,000,014	2932.6	5,080,985	1,563,380		177,072	^	177,072	(3,204,194)						0013
S&P 500 Put Option, Periodically, 03/15/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/17/2019	12/17/2024	9,389	30,000,011	3195.25	2,843,192	947,731		248,326	^	248,326	(2,441,909)						0013
S&P 500 Put Option, Periodically, 01/22/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/22/2020	01/22/2025	12,012	40,002,362	3330.2	3,457,088	1,257,123		418,158	^	418,158	(3,520,995)						0013
S&P 500 Put Option, Periodically, 01/21/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/21/2020	07/21/2025	15,307	49,999,993	3266.56	4,698,000	2,088,000		820,023	^	820,023	(4,869,002)						0013
S&P 500 Put Option, Periodically, 02/04/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/04/2020	08/04/2025	12,118	40,000,000	3301	3,822,750	1,699,000		696,632	^	696,632	(3,979,376)						0013

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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)
S&P 500 Put Option, Periodically, 03/05/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/01/2020	12/01/2025	10,913	40,000,012	3665.22	3,151,200	1,575,600		1,161,209	^	1,161,209	(4,387,996)						0013
S&P 500 Put Option, Periodically, 01/19/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/20/2021	04/20/2026	10,900	45,000,014	4128.4	2,479,680	1,653,120		2,165,357	^	2,165,357	(5,370,526)						0013
S&P 500 Put Option, Periodically, 02/14/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/12/2021	05/12/2026	9,751	39,999,987	4102.1	2,226,000	1,484,000		1,923,659	^	1,923,659	(4,746,270)						0013
S&P 500 Put Option, Periodically, 02/17/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/17/2021	08/17/2026	15,768	70,000,021	4439.33	3,205,127	2,564,102		4,476,581	^	4,476,581	(8,729,708)						0013
S&P 500 Put Option, Periodically, 01/04/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/04/2022	01/04/2027	6,256	29,999,989	4795.41	756,000	1,008,000		2,517,978	^	2,517,978	(3,760,194)						0013
S&P 500 Put Option, Periodically, 03/05/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/05/2022	12/04/2027	12,432	50,000,016	4022		1,474,000		3,280,246	^	3,280,246	(4,874,552)						0013
S&P 500 Put Option, Periodically, 03/07/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/07/2023	06/07/2028	17,532	74,999,985	4277.83		938,550		5,948,295	^	5,948,295	5,009,745						0013
S&P 500 Put Option, Periodically, 03/21/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2023	06/21/2028	9,160	39,999,989	4366.73		500,480		3,319,637	^	3,319,637	2,819,157						0013
S&P 500 Put Option, Periodically, 01/19/2024	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/19/2023	07/19/2028	13,149	60,000,009	4562.95		369,100		5,476,066	^	5,476,066	5,106,966						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/12/2023	06/09/2024	8	32,306	3868.97		1,016		175		175	(841)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2024	21	83,240	3913.5		2,562		542		542	(2,020)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2024	7	28,177	3913.5		867		184		184	(684)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/23/2025	10	39,370	3913.5		2,202		1,082		1,082	(1,120)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	38	154,444	4020.94		4,877		1,644		1,644	(3,233)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2024	11	42,519	3992.41		1,586		473		473	(1,113)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	09/11/2023	09/09/2024	26	105,228	4011.74		3,088		1,317		1,317	(1,771)						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/25/2023	08/09/2024	2	3,901	1921.56		260		41		41	(219)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2024	96	372,359	3888.05		11,110		4,268		4,268	(6,842)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	08/09/2024	8	31,122	4020.94		1,329		331		331	(998)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	08/09/2029	37	148,252	4020.94		20,983		12,030		12,030	(8,953)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	08/09/2024	2	3,892	1737.69		566		73		73	(493)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	08/09/2029	8	13,519	1737.69		2,341		1,250		1,250	(1,090)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2024	19	73,828	3902.09		2,230		926		926	(1,304)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2024	49	187,186	3795.34		6,524		2,224		2,224	(4,300)						0013

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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 OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2023	11/09/2024	38	150,088	3912.62		4,086		2,258		2,258	(1,827)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/26/2023	12/23/2024	3	14,934	4279.17		430		394		394	(35)						0013
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										146,638,876	39,968,450		48,207,856	XXX	48,207,856	(81,076,096)					XXX	XXX
Interest Rate Floor - Fed Funds 0.5% floor	MEDIUM TERM NOTE	Exhibit 7	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/12/2019	12/16/2024		260,000,000	0.5	1,674,400			8,538		8,538	(9,546)						0001
0189999999. Subtotal - Purchased Options - Hedging Other - Floors										1,674,400			8,538	XXX	8,538	(9,546)					XXX	XXX
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/10/2023	01/08/2024	1,645	6,407,017	3895.08 (4011.93)		114,814		191,914		191,914	77,100				4,741		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/10/2023	01/08/2024	827	3,219,985	3895.08 (4080.1)		88,893		152,716		152,716	63,823				2,383		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/13/2023	01/12/2024	9,662	38,483,477	3983.17 (4385.26)		2,039,740		3,868,353		3,868,353	1,828,613				34,885		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	01/13/2023	01/12/2024	1,217	10,328,664	8489.08 (9642.96)		585,123		898,274		898,274	313,151				9,363		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2023	01/22/2024	867	3,445,008	3972.61 (4091.79)		65,599		102,813		102,813	37,214				4,229		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/24/2023	01/22/2024	1,194	4,745,005	3972.61 (4145.42)		127,959		205,299		205,299	77,340				5,824		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/10/2023	02/08/2024	1,060	4,366,002	4117.86 (4241.4)		79,498		128,862		128,862	49,364				7,136		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/10/2023	02/08/2024	1,071	4,409,981	4117.86 (4276.4)		101,536		166,847		166,847	65,311				7,208		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/13/2023	02/12/2024	6,175	25,260,472	4090.46 (4485.68)		1,390,714		2,364,537		2,364,537	973,823				43,347		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	02/13/2023	02/12/2024	769	6,708,736	8726.47 (9932.97)		434,930		500,149		500,149	65,220				11,512		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2023	02/22/2024	992	3,960,000	3991.05 (4110.78)		71,926		116,533		116,533	44,607				7,546		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2023	02/22/2024	1,609	6,421,001	3991.05 (4152.69)		154,160		254,796		254,796	100,635				12,235		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/10/2023	03/08/2024	917	3,660,993	3992.01 (4111.77)		61,238		106,742		106,742	45,503				7,900		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/10/2023	03/08/2024	2,120	8,461,983	3992.01 (4179.63)		213,086		385,566		385,566	172,481				18,261		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2023	03/12/2024	5,416	20,913,831	3861.59 (4248.45)		1,138,360		2,028,436		2,028,436	890,077				46,439		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2023	03/12/2024	700	5,781,187	8253.65 (9394.17)		373,040		789,483		789,483	416,443				12,837		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/24/2023	03/22/2024	1,929	7,592,998	3936.97 (4125.94)		217,570		351,500		351,500	133,930				17,995		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/24/2023	03/22/2024	780	3,070,010	3936.97 (4055.08)		57,034		89,057		89,057	32,023				7,276		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/10/2023	04/08/2024	2,116	8,687,002	4105.02 (4289.75)		238,426		366,547		366,547	128,121				22,621		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/10/2023	04/08/2024	1,324	5,434,020	4105.02 (4228.17)		102,518		153,614		153,614	51,096				14,150		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/13/2023	04/12/2024	5,060	20,703,385	4091.95 (4496.24)		1,177,962		1,870,273		1,870,273	692,310				54,988		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	04/13/2023	04/12/2024	1,118	9,792,180	8758.11 (9971.96)		634,773		1,031,773		1,031,773	397,000				26,008		0011

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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 Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2023	04/22/2024	1,153	4,765,990	4133.52 (4257.53)		91,826		133,071		133,071	41,245				13,259		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2023	04/22/2024	2,228	9,211,012	4133.52 (4342.26)		288,217		429,319		429,319	141,101				25,625		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/10/2023	05/08/2024	1,321	5,466,994	4138.12 (4262.26)		104,449		150,906		150,906	46,457				16,251		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/10/2023	05/08/2024	1,910	7,905,009	4138.12 (4316.06)		211,889		311,029		311,029	99,139				23,498		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/15/2023	05/10/2024	2,483	10,238,400	4124.08 (4535.85)		580,330		907,400		907,400	327,070				30,669		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/15/2023	05/10/2024	985	8,708,385	8837.68 (10026.4)		496,981		981,658		981,658	484,676				26,086		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/22/2024	917	3,844,013	4192.63 (4318.41)		70,957		103,919		103,919	32,962				12,030		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/22/2024	1,637	6,862,916	4192.63 (4362.43)		168,024		249,091		249,091	81,068				21,478		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2023	06/07/2024	669	2,872,983	4293.93 (4422.75)		58,677		74,884		74,884	16,207				9,481		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/12/2023	06/07/2024	2,375	10,198,985	4293.93 (4446.36)		239,777		313,379		313,379	73,601				33,657		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/13/2023	06/12/2024	4,006	17,383,663	4338.93 (4767.64)		988,669		1,357,505		1,357,505	368,836				58,261		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/13/2023	06/12/2024	1,166	10,858,538	9312.72 (10612.1)		630,894		749,041		749,041	118,147				36,392		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/26/2023	06/21/2024	844	3,699,980	4381.89 (4513.35)		71,071		92,713		92,713	21,642				12,737		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/26/2023	06/21/2024	1,788	7,834,995	4381.89 (4554.97)		193,877		256,215		256,215	62,338				26,972		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2023	07/08/2024	747	3,286,016	4398.95 (4530.92)		66,102		80,958		80,958	14,856				11,854		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2023	07/08/2024	1,492	6,563,013	4398.95 (4577.11)		173,857		216,082		216,082	42,225				23,676		0003
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/13/2023	07/12/2024	826	7,936,368	9610.87 (10888.2)		470,937		377,086		377,086	(93,851)				28,928		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2023	07/12/2024	4,215	18,852,077	4472.16 (4916.57)		1,107,393		1,326,597		1,326,597	219,204				68,716		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2023	07/22/2024	624	2,831,992	4536.34 (4672.43)		57,422		64,796		64,796	7,374				10,586		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2023	07/22/2024	989	4,486,985	4536.34 (4738.21)		131,345		149,043		149,043	17,697				16,772		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2023	08/08/2024	765	3,440,991	4499.38 (4634.36)		66,097		79,770		79,770	13,672				13,387		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2023	08/08/2024	943	4,243,995	4499.38 (4652.36)		91,928		110,972		110,972	19,043				16,511		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2023	08/12/2024	5,925	26,449,318	4464.05 (4898.14)		1,487,639		1,833,718		1,833,718	346,079				103,827		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/14/2023	08/12/2024	846	8,121,446	9603.45 (10905.6)		474,291		484,390		484,390	10,099				31,881		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2023	08/22/2024	946	4,151,982	4387.55 (4519.18)		81,004		100,364		100,364	19,360				16,658		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2023	08/22/2024	929	4,076,999	4387.55 (4560.86)		102,995		128,695		128,695	25,701				16,357		0003

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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 Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/11/2023	09/06/2024	1,035	4,615,018	4457.49 (4591.21)		91,586		107,741		107,741	16,155				19,097		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/11/2023	09/06/2024	1,272	5,668,991	4457.49 (4620.19)		135,280		159,992		159,992	24,711				23,458		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2024	5,070	22,620,851	4461.9 (4909.26)		1,279,511		1,602,892		1,602,892	323,381				94,725		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/13/2023	09/12/2024	884	8,503,686	9614.66 (10905.5)		391,148		540,618		540,618	149,470				35,609		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/20/2024	1,264	5,461,981	4320.06 (4449.66)		104,687		133,225		133,225	28,538				23,227		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/20/2024	1,667	7,203,009	4320.06 (4486.38)		174,520		224,133		224,133	49,612				30,631		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/10/2023	10/08/2024	1,049	4,520,995	4308.5 (4437.76)		88,814		109,849		109,849	21,034				19,870		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/10/2023	10/08/2024	1,282	5,525,005	4308.5 (4515.31)		168,937		212,145		212,145	43,208				24,282		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/13/2023	10/11/2024	6,065	26,381,168	4349.61 (4748.77)		1,348,032		1,833,414		1,833,414	485,383				116,552		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/13/2023	10/11/2024	1,253	11,760,450	9385.16 (10541.5)		634,765		1,046,382		1,046,382	411,617				51,958		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2023	10/22/2024	917	3,871,992	4224.16 (4350.88)		73,046		95,581		95,581	22,534				17,434		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2023	10/22/2024	417	1,761,010	4224.16 (4448.04)		57,089		75,780		75,780	18,691				7,929		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2023	11/08/2024	1,194	5,234,004	4382.78 (4514.26)		101,619		122,048		122,048	20,429				24,233		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2023	11/08/2024	900	3,943,012	4382.78 (4586.58)		115,339		140,723		140,723	25,384				18,256		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/13/2023	11/12/2024	4,819	21,275,055	4415.24 (4815.28)		1,083,499		1,395,506		1,395,506	312,007				99,131		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/12/2024	964	9,188,152	9535.63 (10715.9)		483,245		772,106		772,106	288,861				42,812		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/27/2023	11/22/2024	830	3,784,000	4556.62 (4693.32)		73,137		81,937		81,937	8,800				17,908		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/27/2023	11/22/2024	1,371	6,247,992	4556.62 (4802.68)		206,145		236,777		236,777	30,632				29,569		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/11/2023	12/06/2024	1,179	5,428,000	4604.37 (4742.5)		106,512		114,391		114,391	7,879				26,234		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/11/2023	12/06/2024	619	2,847,987	4604.37 (4843.8)		92,299		101,139		101,139	8,840				13,764		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/13/2023	12/12/2024	5,683	26,389,311	4643.7 (5067.13)		1,352,000		1,494,610		1,494,610	142,610				128,648		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/13/2023	12/12/2024	982	9,868,102	10047 (11273.2)		458,437		517,497		517,497	59,060				48,107		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2023	12/20/2024	851	4,046,000	4754.63 (4897.27)		79,024		77,815		77,815	(1,209)				19,951		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2023	12/20/2024	1,171	5,570,002	4754.63 (4997.12)		176,116		175,073		175,073	(1,043)				27,466		0003
0199999999. Subtotal - Purchased Options - Hedging Other - Collars											26,850,335		38,558,055	XXX	38,558,055	11,707,720				2,045,285	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										148,313,276	106,163,295		131,471,273	XXX	131,471,273	(64,025,607)				2,045,285	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	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)
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											39,344,511		44,696,825	XXX	44,696,825	5,352,314					XXX	XXX
0449999999. Total Purchased Options - Put Options										146,638,876	39,968,450		48,207,856	XXX	48,207,856	(81,076,096)					XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors										1,674,400			8,538	XXX	8,538	(9,546)					XXX	XXX
0479999999. Total Purchased Options - Collars											26,850,335		38,558,055	XXX	38,558,055	11,707,720				2,045,285	XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										148,313,276	106,163,295		131,471,273	XXX	131,471,273	(64,025,607)				2,045,285	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
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2024	33	163,581	4891.78		(1,314)		(4,405)		(4,405)	(3,091)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/12/2023	06/09/2024	355	1,802,566	5072.65		(15,834)		(23,952)		(23,952)	(8,117)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2024	393	2,018,034	5131.03		(15,896)		(23,053)		(23,053)	(7,156)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2024	22	118,872	5435.41		(288)		(243)		(243)	45						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/09/2024	19	98,663	5072.65		(797)		(1,311)		(1,311)	(514)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/23/2024	4	15,871	4348.33		(1,183)		(2,066)		(2,066)	(882)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/23/2025	10	43,744	4348.33		(6,312)		(8,162)		(8,162)	(1,850)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	07/10/2023	07/09/2024	188	977,524	5190.76		(7,533)		(9,769)		(9,769)	(2,236)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	07/10/2023	07/09/2024	18	97,877	5498.69		(122)		(177)		(177)	(55)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	07/24/2023	07/23/2024	304	1,627,329	5352.88		(12,805)		(8,087)		(8,087)	4,718						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	07/24/2023	07/23/2024	11	61,241	5670.43		(137)		(57)		(57)	80						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	139	721,136	5204.88		(8,457)		(9,108)		(9,108)	(651)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	14	75,968	5271.9		(465)		(701)		(701)	(235)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2024	134	691,523	5167.95		(7,402)		(11,466)		(11,466)	(4,064)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2024	7	34,548	5234.49		(98)		(431)		(431)	(332)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/11/2023	09/09/2024	286	1,485,764	5192.98		(17,295)		(25,061)		(25,061)	(7,765)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/11/2023	09/09/2024	66	346,097	5259.84		(2,996)		(4,429)		(4,429)	(1,433)						0013
EQUITY OPTION CALL - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/25/2023	08/09/2024	2	3,459	2135.07		(60)		(295)		(295)	(235)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2024	326	1,639,357	5032.87		(21,916)		(53,191)		(53,191)	(31,275)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	08/09/2024	8	34,580	4467.71		(1,845)		(3,923)		(3,923)	(2,078)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	08/09/2029	49	217,846	4467.71		(49,148)		(67,407)		(67,407)	(18,259)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	08/09/2024	2	3,031	1930.77		(129)		(338)		(338)	(208)						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	08/09/2029	12	22,513	1930.77		(4,339)		(6,867)		(6,867)	(2,528)						0013

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 OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2024	149	754,928	5051.04		(12,058)		(24,885)		(24,885)	(12,826)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2024	69	357,807	5159.44		(3,722)		(8,241)		(8,241)	(4,519)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2024	28	135,103	4912.85		(2,142)		(6,988)		(6,988)	(4,845)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2023	11/09/2024	181	917,919	5064.66		(11,312)		(34,288)		(34,288)	(22,976)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2023	11/09/2024	17	89,085	5173.35		(607)		(2,409)		(2,409)	(1,802)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/27/2023	11/22/2024	76	402,169	5308.46		(3,802)		(7,545)		(7,545)	(3,743)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2023	12/09/2024	139	746,520	5364.09		(7,042)		(12,686)		(12,686)	(5,644)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/26/2023	12/23/2024	147	812,093	5539.14		(7,999)		(8,055)		(8,055)	(56)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/26/2023	12/23/2024	4	24,329	5658.01		(152)		(154)		(154)	(2)						0013
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(225,211)		(369,746)	XXX	(369,746)	(144,535)					XXX	XXX
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2029	8	26,953	3208.69		(4,533)		(3,193)		(3,193)	1,340						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2025	8	29,923	3731.02		(1,692)		(651)		(651)	1,041						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2029	40	147,487	3731.02		(15,944)		(10,154)		(10,154)	5,791						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2029	18	29,428	1608.95		(3,132)		(2,404)		(2,404)	728						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2024	33	124,765	3731.02		(4,984)		(475)		(475)	4,509						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2024	3	5,189	1907.65		(196)		(30)		(30)	166						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2029	9	17,875	1907.65		(1,934)		(1,465)		(1,465)	469						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	06/12/2023	06/08/2029	39	131,691	3342.4		(20,740)		(16,869)		(16,869)	3,871						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/12/2023	06/09/2024	355	1,374,838	3868.97		(40,901)		(7,450)		(7,450)	33,451						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/12/2023	06/09/2029	104	174,731	1679.14		(18,501)		(15,218)		(15,218)	3,283						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/12/2023	06/09/2029	360	1,391,630	3868.97		(136,614)		(102,959)		(102,959)	33,655						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/12/2023	06/09/2025	42	163,425	3868.97		(8,320)		(4,197)		(4,197)	4,123						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/12/2023	06/09/2024	8	35,895	4298.86		(1,701)		(390)		(390)	1,311						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	06/26/2023	06/23/2029	668	2,613,670	3913.5		(261,654)		(198,515)		(198,515)	63,139						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	06/26/2023	06/23/2029	5	18,262	3381.8		(2,988)		(2,398)		(2,398)	591						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	06/26/2023	06/23/2029	14	45,992	3381.8		(7,527)		(6,039)		(6,039)	1,488						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2024	28	123,753	4348.33		(6,058)		(1,622)		(1,622)	4,437						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2024	127	495,567	3913.5		(15,251)		(3,230)		(3,230)	12,021						0013

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Principal Life Insurance Company

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 OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2024	460	1,800,993	3913.5		(55,424)		(11,737)		(11,737)	43,687						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2025	86	338,048	3913.5		(17,664)		(9,290)		(9,290)	8,374						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2024	46	75,596	1639.48		(2,445)		(808)		(808)	1,637						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2024	14	25,676	1887.91		(719)		(178)		(178)	541						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2029	14	25,676	1887.91		(2,147)		(2,073)		(2,073)	74						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/26/2023	06/23/2029	95	155,210	1639.48		(15,607)		(13,094)		(13,094)	2,512						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/09/2024	19	75,251	3868.97		(1,266)		(408)		(408)	858						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/09/2025	10	38,883	3868.97		(1,217)		(999)		(999)	218						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/09/2029	19	74,787	3868.97		(6,322)		(5,533)		(5,533)	789						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/23/2024	3	12,249	3913.5		(313)		(80)		(80)	233						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/23/2029	111	434,164	3913.5		(39,599)		(32,976)		(32,976)	6,623						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2023	07/09/2024	69	115,527	1678.19		(3,611)		(1,523)		(1,523)	2,088						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	07/10/2023	07/09/2029	7	22,776	3503.98		(3,537)		(3,195)		(3,195)	341						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	07/10/2023	07/09/2029	75	263,499	3503.98		(40,919)		(36,968)		(36,968)	3,951						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2023	07/09/2029	123	206,283	1678.19		(19,221)		(18,055)		(18,055)	1,166						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	07/10/2023	07/09/2024	298	1,180,275	3959.06		(34,021)		(9,365)		(9,365)	24,656						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	07/10/2023	07/09/2025	205	811,884	3959.06		(39,412)		(23,930)		(23,930)	15,482						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	07/10/2023	07/09/2029	845	3,345,247	3959.06		(311,571)		(261,145)		(261,145)	50,426						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2023	07/09/2024	16	29,969	1878.95		(762)		(224)		(224)	538						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2023	07/09/2029	35	65,763	1878.95		(3,523)		(5,274)		(5,274)	(1,751)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	07/24/2023	07/23/2024	317	1,295,934	4082.71		(33,389)		(13,503)		(13,503)	19,887						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	07/24/2023	07/23/2025	208	847,407	4082.71		(39,094)		(28,494)		(28,494)	10,600						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	07/24/2023	07/23/2029	558	2,279,010	4082.71		(212,924)		(188,709)		(188,709)	24,214						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	07/24/2023	07/23/2029	2	5,734	3583.56		(891)		(840)		(840)	51						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	07/24/2023	07/23/2029	5	18,635	3583.56		(2,895)		(2,728)		(2,728)	167						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	07/24/2023	07/23/2029	238	420,451	1764.23		(39,339)		(39,664)		(39,664)	(325)						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2023	07/23/2029	9	18,238	1958.92		(1,572)		(1,597)		(1,597)	(26)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2029	205	707,875	3459.8		(109,790)		(98,051)		(98,051)	11,740						0013

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)
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	38	171,605	4467.71		(7,961)		(3,517)		(3,517)	4,444						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	254	1,021,158	4020.94		(30,264)		(10,869)		(10,869)	19,396						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	50	86,971	1737.69		(3,040)		(1,637)		(1,637)	1,403						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2025	91	367,755	4020.94		(18,669)		(12,053)		(12,053)	6,616						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2029	783	3,146,466	4020.94		(302,491)		(255,314)		(255,314)	47,177						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2029	99	171,632	1737.69		(16,913)		(15,873)		(15,873)	1,041						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2023	08/09/2024	61	117,427	1921.56		(2,464)		(1,246)		(1,246)	1,217						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/10/2023	08/09/2029	16	31,321	1921.56		(2,550)		(2,644)		(2,644)	(94)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2029	13	45,112	3366.58		(6,937)		10,501		10,501	17,437						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2029	40	133,317	3366.58		(20,499)		36,204		36,204	56,703						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2023	08/23/2029	85	158,778	1872.38		(13,913)		(12,745)		(12,745)	1,169						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/24/2023	08/24/2024	11	47,244	4436.01		(2,262)		(988)		(988)	1,274						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2025	10	39,046	3992.41		(1,797)		(1,279)		(1,279)	518						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2024	149	594,709	3992.41		(19,089)		(6,618)		(6,618)	12,472						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2029	1,023	4,085,952	3992.41		(379,805)		(329,200)		(329,200)	50,605						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2029	302	508,443	1683.03		(47,958)		(45,003)		(45,003)	2,955						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/11/2023	09/09/2024	3	6,421	1866.62		(55)		(65)		(65)	(11)						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/11/2023	09/09/2029	34	64,324	1866.62		(4,487)		(5,148)		(5,148)	(660)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/11/2023	09/09/2024	26	116,920	4457.49		(5,011)		(2,687)		(2,687)	2,324						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/11/2023	09/09/2024	494	1,981,519	4011.74		(52,520)		(24,806)		(24,806)	27,714						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/11/2023	09/09/2025	77	309,385	4011.74		(14,624)		(10,589)		(10,589)	4,035						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/11/2023	09/09/2029	1,228	4,925,334	4011.74		(425,507)		(402,535)		(402,535)	22,972						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/11/2023	09/07/2029	224	747,759	3332.26		(111,177)		(104,745)		(104,745)	6,432						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/11/2023	08/09/2029	13	52,554	4020.94		(4,378)		(4,264)		(4,264)	113						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/11/2023	08/23/2029	11	42,439	3992.41		(3,458)		(3,419)		(3,419)	39						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/11/2023	09/09/2024	18	29,945	1666.4		(1,060)		(528)		(528)	532						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/11/2023	09/09/2029	255	424,399	1666.4		(40,749)		(37,139)		(37,139)	3,610						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	09/25/2023	09/21/2029	454	1,454,786	3207.2		(220,572)		(179,221)		(179,221)	41,351						0013

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)
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/25/2023	09/23/2029	41	76,522	1858.24		(6,560)		(6,090)		(6,090)	470						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/25/2023	09/23/2024	5	8,566	1858.24		0		(90)		(90)	(90)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2024	96	413,732	4320.06		(20,082)		(8,284)		(8,284)	11,798						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2024	370	1,439,900	3888.05		(42,960)		(16,502)		(16,502)	26,458						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2024	119	190,567	1598.85		(5,515)		(2,966)		(2,966)	2,550						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2025	23	90,358	3888.05		(4,235)		(2,849)		(2,849)	1,386						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2029	1,487	5,781,841	3888.05		(507,602)		(450,286)		(450,286)	57,316						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/25/2023	09/23/2029	130	208,090	1598.85		(18,983)		(17,233)		(17,233)	1,750						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/10/2023	10/09/2024	46	72,824	1580.39		(2,616)		(1,150)		(1,150)	1,466						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/10/2023	10/09/2024	41	72,832	1794.33		(1,346)		(670)		(670)	676						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2029	34	108,085	3142.01		(16,104)		(12,932)		(12,932)	3,173						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2029	145	454,963	3142.01		(67,788)		(54,434)		(54,434)	13,355						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2024	19	82,031	4335.66		(3,720)		(1,776)		(1,776)	1,944						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2025	56	220,195	3902.09		(10,773)		(7,194)		(7,194)	3,579						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2029	1,992	7,771,559	3902.09		(660,900)		(612,280)		(612,280)	48,620						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2029	618	977,139	1580.39		(86,214)		(79,863)		(79,863)	6,351						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/10/2023	10/09/2029	77	137,392	1794.33		(9,126)		(10,218)		(10,218)	(1,092)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2024	228	889,677	3902.09		(26,100)		(11,165)		(11,165)	14,936						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2029	269	403,162	1499.3		(38,109)		(30,793)		(30,793)	7,316						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2029	44	78,085	1763.04		(5,908)		(5,613)		(5,613)	295						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2029	1,186	4,501,577	3795.34		(379,358)		(340,187)		(340,187)	39,171						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	10/24/2023	10/23/2029	147	441,765	3001.12		(65,335)		180,384		180,384	245,719						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2024	49	207,984	4217.04		(11,072)		(4,102)		(4,102)	6,970						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2024	49	185,099	3795.34		(6,142)		(2,200)		(2,200)	3,942						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2023	10/23/2025	32	121,337	3795.34		(6,325)		(3,703)		(3,703)	2,622						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/10/2023	11/09/2029	32	59,445	1832.47		(4,749)		(4,634)		(4,634)	115						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	11/10/2023	11/09/2029	137	421,580	3072.74		(61,555)		159,574		159,574	221,128						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	11/10/2023	11/09/2029	383	582,292	1518.52		(52,396)		(45,307)		(45,307)	7,089						0013

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 OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	11/10/2023	11/09/2029	1,759	6,880,851	3912.62		(566,209)		(549,342)		(549,342)	16,867						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2023	11/09/2024	38	166,764	4347.35		(7,604)		(4,197)		(4,197)	3,406						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2023	11/09/2024	354	1,384,754	3912.62		(37,697)		(20,837)		(20,837)	16,860						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2023	11/09/2025	30	116,048	3912.62		(5,227)		(3,994)		(3,994)	1,233						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2023	11/09/2024	138	209,859	1518.52		(7,218)		(3,279)		(3,279)	3,938						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2023	11/09/2024	17	31,317	1832.47		(834)		(363)		(363)	470						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/27/2023	11/22/2024	158	646,311	4100.96		(16,903)		(12,776)		(12,776)	4,126						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/27/2023	11/22/2024	40	65,076	1615.99		(2,238)		(1,354)		(1,354)	884						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/27/2023	11/22/2024	24	45,599	1891.29		(1,175)		(669)		(669)	506						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	11/27/2023	11/23/2029	1,598	6,552,760	4100.96		(549,296)		(567,466)		(567,466)	(18,169)						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/27/2023	11/23/2029	87	164,145	1891.29		(14,112)		(13,670)		(13,670)	442						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	11/27/2023	11/23/2029	106	348,807	3296.85		(51,198)		(45,887)		(45,887)	5,311						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	11/27/2023	11/09/2029	58	225,993	3912.62		(17,461)		(18,042)		(18,042)	(582)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	11/27/2023	11/09/2029	11	16,218	1518.52		(858)		(1,262)		(1,262)	(403)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	11/27/2023	11/23/2029	575	928,952	1615.99		(82,422)		(78,686)		(78,686)	3,736						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	12/11/2023	12/07/2029	1,956	8,103,870	4143.93		(719,367)		(716,233)		(716,233)	3,134						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/11/2023	12/07/2029	31	59,951	1924.59		(3,989)		(5,179)		(5,179)	(1,190)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2023	12/09/2024	168	698,004	4143.93		(17,971)		(15,331)		(15,331)	2,640						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2023	12/09/2024	31	59,682	1924.59		(1,395)		(1,027)		(1,027)	368						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2023	12/09/2025	12	48,650	4143.93		(1,918)		(2,089)		(2,089)	(171)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2023	12/07/2029	812	1,374,894	1692.74		(127,833)		(124,306)		(124,306)	3,527						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/11/2023	12/09/2024	35	59,686	1692.74		(1,916)		(1,604)		(1,604)	311						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	12/11/2023	12/07/2029	13	45,070	3388.7		(6,796)		(6,230)		(6,230)	567						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	12/11/2023	12/07/2029	47	159,947	3388.7		(24,119)		(22,108)		(22,108)	2,011						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/26/2023	12/23/2024	3	16,594	4754.63		(752)		(743)		(743)	9						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/26/2023	12/23/2024	228	977,234	4279.17		(26,128)		(25,810)		(25,810)	317						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/26/2023	12/23/2025	144	617,484	4279.17		(29,902)		(29,784)		(29,784)	118						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	12/26/2023	12/21/2029	3	9,119	3507.36		(1,437)		(1,338)		(1,338)	99						0013

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)
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP 02RNE8IBXP4R0TD8PU41	12/26/2023	12/21/2029	190	667,100	3507.36		(105,131)		(97,909)		(97,909)	7,222						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/26/2023	12/21/2029	363	664,274	1830.56		(72,376)		(67,179)		(67,179)	5,198						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/26/2023	12/23/2024	6	11,478	1830.56		(355)		(454)		(454)	(99)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/26/2023	12/21/2029	2,386	10,209,886	4279.17		(953,110)		(952,961)		(952,961)	150						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2023	12/23/2024	4	8,577	1990.07		(216)		(190)		(190)	25						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2023	12/21/2029	53	105,255	1990.07		(9,520)		(9,726)		(9,726)	(205)						0013
0659999999. Subtotal - Written Options - Hedging Other - Put Options											(8,938,331)		(7,409,713)	XXX	(7,409,713)	1,528,618					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											(9,163,542)		(7,779,459)	XXX	(7,779,459)	1,384,083					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants											(225,211)		(369,746)	XXX	(369,746)	(144,535)					XXX	XXX
0939999999. Total Written Options - Put Options											(8,938,331)		(7,409,713)	XXX	(7,409,713)	1,528,618					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											(9,163,542)		(7,779,459)	XXX	(7,779,459)	1,384,083					XXX	XXX
Interest Rate Swap SOFR (0.7499)	GMTN/Liability	Exhibit 5	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/18/2021	08/23/2024		300,000,000	SOFR (0.7499)			14,154,481			9,040,932					1,206,150		100/100
Interest Rate Swap SOFR (4.7360)	294429AC9	D-1	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/22/2028		25,000,000	SOFR (4.7360)			109,993	(642,283)		(802,854)	(642,283)				251,963		97/101
Interest Rate Swap 3.7287 (SOFR)	GMTN/Liability	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2023	06/23/2028		300,000,000	3.7287 (SOFR)			(2,579,876)			2,136,153					3,175,650		97/97
Interest Rate Swap SOFR (4.6975)	032165AD4/032165AD4	D-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2023	01/22/2026		25,000,000	SOFR (4.6975)			91,854	(167,684)		(171,438)	(167,684)				179,538		90/111
Interest Rate Swap SOFR (4.7360)	29444GAJ6	D-1	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/21/2023	01/22/2028		25,000,000	SOFR (4.7360)			75,249	(579,103)		(851,621)	(579,103)				251,963		104/95
Interest Rate Swap SOFR (4.7610)	195869AD4/03746AAA8/03746AAA8	D-1	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/21/2023	01/22/2030		50,000,000	SOFR (4.7610)			172,331	(1,914,195)		(2,613,949)	(1,914,195)				615,725		97/101
Interest Rate Swap SOFR (4.7000)	032165AD4/032165AD4	D-1	Interest Rate	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	08/21/2023	01/23/2026		22,500,000	SOFR (4.7000)			81,298	(148,410)		(156,156)	(148,410)				161,696		97/111
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												12,105,330	(3,451,674)	XXX	6,581,067	(3,451,674)				5,842,684	XXX	XXX
Currency Swap USD 4.538 (AUD 6.28)	Q7794#AF0	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/11/2014	08/14/2029		5,635,800	USD 4.538 (AUD 6.28)			(474)	1,541,690		1,338,202		(25,210)			66,829		100/100
Currency Swap USD 4.136 (GBP 2.66)	G1591#BC5	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/22/2018	06/17/2028		5,572,000	USD 4.136 (GBP 2.66)			97,431	472,821		736,327		(287,554)			58,874		100/100
Currency Swap USD 4.401 (GBP 2.88)	G1591#BF8	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/22/2018	06/17/2033		5,572,000	USD 4.401 (GBP 2.88)			101,194	472,821		979,794		(287,554)			85,728		100/100
Currency Swap USD 2.21 (JPY 0.86)	74346GA*3	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	09/02/2020	09/25/2032		15,071,590	USD 2.21 (JPY 0.86)			233,370	3,722,462		1,403,708		777,137			222,818		100/100
Currency Swap USD 3.231 (EUR 1.54)	G1847#AB0	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/25/2021	06/08/2033		7,342,800	USD 3.231 (EUR 1.54)			140,343	714,870		882,500		(224,447)			112,826		100/100

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 USD 2.301 (GBP 1.98)	N5269@AC2	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/11/2021	08/20/2026		36,023,000	USD 2.301 (GBP 1.98)			198,104	2,878,336		2,928,538		(1,869,102)			292,561		95/100
Currency Swap USD 3.2525 (EUR 1.57)	F9731#AK3	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	10/21/2021	11/30/2036		10,478,700	USD 3.2525 (EUR 1.57)			191,537	536,805		952,548		(336,670)			188,370		99/96
Currency Swap USD 2.9275 (EUR 1.27)	F9731#AJ6	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	10/21/2021	11/30/2031		11,644,000	USD 2.9275 (EUR 1.27)			206,703	597,450		790,339		(374,078)			163,849		99/100
Currency Swap USD 3.718 (GBP 2.9)	G9369*AA7	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/16/2021	03/31/2043		33,074,597	USD 3.718 (GBP 2.9)			371,722	1,656,324		3,303,143		(1,809,546)			725,772		100/101
Currency Swap USD 3.252 (AUD 4.22)	Q8059@AB9	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2021	03/15/2047		13,788,300	USD 3.252 (AUD 4.22)			(79,354)	823,619		(93,258)		(79,831)			332,202		100/101
Currency Swap USD 3.359 (AUD 4.18)	Q8059@AC7	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2021	03/15/2052		19,593,900	USD 3.359 (AUD 4.18)			(84,692)	1,170,405		(198,353)		(113,445)			520,483		100/101
Currency Swap USD 4.175 (GBP 3.23)	G2018*AA7	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	11/24/2021	12/31/2047		26,668,000	USD 4.175 (GBP 3.23)			312,984	1,172,105		3,138,379		(1,437,771)			653,459		100/100
Currency Swap USD 3.7 (GBP 2.81)	G4445*AH1	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/01/2022	12/31/2039		89,206,000	USD 3.7 (GBP 2.81)			833,473	(3,854,017)		2,463,411		(5,247,863)			1,784,744		100/101
Currency Swap USD 3.7525 (EUR 1.77)	G7996#AA8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	08/17/2027		27,975,000	USD 3.7525 (EUR 1.77)			577,014	358,625		792,285		(935,194)			266,504		100/100
Currency Swap USD 3.675 (GBP 2.4)	G2479@AE9	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	08/31/2024		51,540,000	USD 3.675 (GBP 2.4)			722,821	548,210		993,072		(2,875,541)			210,696		100/100
Currency Swap USD 3.2662 (EUR 1.17)	038336F*9	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	07/19/2024		17,137,500	USD 3.2662 (EUR 1.17)			367,703	567,675		625,459		(561,117)			63,589		100/100
Currency Swap USD 3.7235 (CAD 3.68)	C5793#AK9	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/01/2022	10/23/2030		13,666,693	USD 3.7235 (CAD 3.68)			49,965	774,232		471,766		(345,873)			178,405		100/100
Currency Swap USD 3.832 (CAD 3.79)	C5793#AL7	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/01/2022	10/23/2032		13,666,693	USD 3.832 (CAD 3.79)			51,076	774,232		399,885		(345,873)			202,930		100/100
Currency Swap USD 4.2775 (EUR 1.82)	G7996#AD2	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	10/12/2028		5,835,000	USD 4.2775 (EUR 1.82)			153,799	311,725		554,551		(187,039)			63,829		99/100
Currency Swap USD 4.555 (EUR 2.37)	G7996#AE0	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	10/12/2033		9,336,000	USD 4.555 (EUR 2.37)			225,669	498,760		1,114,865		(299,262)			146,048		99/100
Currency Swap USD 6.8095 (GBP 4.875)	B1L65T7	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/01/2022	01/19/2039		9,195,200	USD 6.8095 (GBP 4.875)			196,844	271,637		1,991,999		(503,220)			178,437		100/100
Currency Swap USD 4.1925 (EUR 1.61)	N8505#AA2	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	01/24/2029		11,401,000	USD 4.1925 (EUR 1.61)			302,119	354,450		927,886		(374,078)			128,370		100/100
Currency Swap USD 4.2925 (EUR 1.83)	N8505#AB0	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	01/24/2031		28,502,500	USD 4.2925 (EUR 1.83)			723,722	886,125		2,697,417		(935,194)			378,969		100/100
Currency Swap USD 4.34 (JPY 1.189)	59156RBX5	D-1	Currency	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/01/2022	05/23/2034		15,529,366	USD 4.34 (JPY 1.189)			529,706	3,470,918		3,213,302		825,708			250,403		100/99
Currency Swap USD 3.965 (JPY 0.898)	59156RBW7	D-1	Currency	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/01/2022	05/23/2031		15,529,366	USD 3.965 (JPY 0.898)			506,780	3,470,918		3,036,708		825,708			211,184		100/100
Currency Swap USD 3.713 (JPY 1.153)	219350BM6	D-1	Currency	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/01/2022	08/14/2031		40,665,782	USD 3.713 (JPY 1.153)			1,149,251	10,165,002		7,833,597		2,088,556			561,452		100/100
Currency Swap USD 3.1662 (CAD 3.46)	C5793#AQ6	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	07/17/2035		15,228,813	USD 3.1662 (CAD 3.46)			(25,440)	61,211		(1,013,294)		(406,910)			258,783		100/100

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 USD 2.797 (CAD 3.08)	C5793#AN3	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/01/2022	01/17/2028		3,807,203	USD 2.797 (CAD 3.08)			(6,481)	15,303		(70,889)		(101,727)			38,306		100/100
Currency Swap USD 3.125 (CAD 3.42)	C5793#AP8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	07/17/2034		7,614,406	USD 3.125 (CAD 3.42)			(12,927)	30,605		(465,319)		(203,455)			123,666		100/100
Currency Swap USD 3.194 (AUD 3.28)	87124VE*6	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/01/2022	06/16/2040		12,809,800	USD 3.194 (AUD 3.28)			(13,154)	(154,881)		734,999		(79,831)			259,943		100/100
Currency Swap USD 2.997 (GBP 2.19)	G1591#BH4	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/01/2022	05/14/2032		19,513,500	USD 2.997 (GBP 2.19)			184,174	391,579		997,640		(1,078,328)			282,360		100/100
Currency Swap USD 3.014 (EUR 1.1)	G4936@AA0	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/01/2022	05/19/2030		7,570,500	USD 3.014 (EUR 1.1)			146,280	(162,085)		64,967		(261,854)			95,657		102/100
Currency Swap USD 3.138 (EUR 1.25)	G4936@AB8	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/01/2022	05/19/2032		10,810,000	USD 3.138 (EUR 1.25)			206,272	(236,550)		191,654		(374,078)			156,550		100/100
Currency Swap USD 2.56 (EUR 1.35)	G7996#AF7	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/01/2022	10/23/2032		25,124,000	USD 2.56 (EUR 1.35)			330,067	821,590		506,962		(822,971)			373,054		100/100
Currency Swap USD 3.074 (EUR 1.83)	G7996#AH3	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/01/2022	10/23/2040		5,708,500	USD 3.074 (EUR 1.83)			78,539	185,225		180,483		(187,039)			117,076		100/100
Currency Swap USD 2.65 (EUR 1.45)	G7996#AG5	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/01/2022	10/23/2035		7,994,000	USD 2.65 (EUR 1.45)			104,836	261,415		186,577		(261,854)			137,413		100/100
Currency Swap USD 3.754 (AUD 4.07)	Q8806@AA7	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/01/2022	06/30/2042		20,778,827	USD 3.754 (AUD 4.07)			(5,780)	962,661		1,547,585		(138,676)			446,984		100/100
Currency Swap USD 3.0735 (EUR 1.62)	03063#AD6	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/01/2022	01/07/2031		58,490,000	USD 3.0735 (EUR 1.62)			925,883	3,257,249		3,298,556		(1,870,388)			775,109		101/100
Currency Swap USD 2.73 (GBP 2.09)	G2962#AA9	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	01/21/2031		27,178,000	USD 2.73 (GBP 2.09)			217,069	1,682,105		2,056,437		(1,437,771)			361,141		101/100
Currency Swap USD 3.722 (AUD 4.06)	Q9469*AB3	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/01/2022	04/15/2036		18,406,560	USD 3.722 (AUD 4.06)			51,951	2,030,120		2,670,974		(100,840)			322,750		100/100
Currency Swap USD 2.6975 (GBP 2.06)	G5600#AH5	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	04/28/2028		18,067,400	USD 2.6975 (GBP 2.06)			165,233	1,495,068		1,700,566		(934,551)			187,955		100/100
Currency Swap USD 2.7175 (GBP 2.06)	G5600#AJ1	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	06/16/2028		18,067,400	USD 2.7175 (GBP 2.06)			168,847	1,495,068		1,715,273		(934,551)			190,846		100/100
Currency Swap USD 3.976 (EUR 2.19)	G1847#AD6	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/01/2022	06/08/2041		61,190,000	USD 3.976 (EUR 2.19)			1,277,175	5,957,249		9,983,858		(1,870,388)			1,278,014		100/100
Currency Swap USD 3.368 (EUR 1.67)	G1847#AC8	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/01/2022	06/08/2036		41,609,200	USD 3.368 (EUR 1.67)			802,102	4,050,929		5,566,599		(1,271,864)			733,986		100/100
Currency Swap USD 3.7695 (AUD 3.99)	Q5011#AD6	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/01/2022	08/10/2028		19,180,000	USD 3.7695 (AUD 3.99)			44,833	2,121,209		2,174,115		(105,041)			205,993		100/100
Currency Swap USD 3.3875 (GBP 3.03)	G6302*AA3	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2029		13,320,000	USD 3.3875 (GBP 3.03)			72,315	572,052		594,932		(718,885)			155,624		100/100
Currency Swap USD 3.318 (EUR 1.65)	G1267*AA7	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		11,218,000	USD 3.318 (EUR 1.65)			197,769	171,450		214,420		(374,078)			100,210		100/100
Currency Swap USD 3.3627 (EUR 1.9)	F3152*AJ3	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	03/02/2022	07/10/2032		22,172,000	USD 3.3627 (EUR 1.9)			333,956	78,900		189,152		(748,155)			323,811		100/100
Currency Swap USD 3.4225 (GBP 2.83)	G6337@AB8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	03/04/2022	05/31/2037		30,153,000	USD 3.4225 (GBP 2.83)			243,236	1,087,680		1,897,054		(1,639,059)			552,403		100/100
Currency Swap USD 3.55 (EUR 1.97)	D7002@AA5	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/09/2022	03/31/2029		11,040,000	USD 3.55 (EUR 1.97)			185,324	(6,550)		47,435		(374,078)			126,502		100/100
Currency Swap USD 3.66 (EUR 2.2)	67631@AA2	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	03/10/2022	06/08/2032		3,300,000	USD 3.66 (EUR 2.2)			49,510	(13,965)		(3,428)		(112,223)			47,946		100/100

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 USD 3.83 (EUR 2.4)	67631@AB0	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	03/10/2022	06/08/2034		19,832,400	USD 3.83 (EUR 2.4)			293,525	(51,390)		35,500		(673,340)			320,462		100/100
Currency Swap USD 3.986 (EUR 2.58)	67631@AC8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	03/10/2022	06/08/2037		11,011,000	USD 3.986 (EUR 2.58)			160,457	(35,550)		33,006		(374,078)			201,887		100/100
Currency Swap USD 4.724 (EUR 2.78)	L7598*AA8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	04/22/2022	05/05/2029		6,486,000	USD 4.724 (EUR 2.78)			129,901	(141,930)		(11,462)		(224,447)			74,998		100/100
Currency Swap USD 5.31 (EUR 4.14)	B6001#AA8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	06/21/2022	09/16/2032		39,012,800	USD 5.31 (EUR 4.14)			484,449	(1,859,436)		(3,225,908)		(1,384,087)			575,946		100/100
Currency Swap USD 6.875 (EUR 5.35)	NI1202753	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	06/23/2022	07/08/2032		18,830,800	USD 6.875 (EUR 5.35)			280,043	(942,525)		(1,211,792)		(669,599)			274,920		100/100
Currency Swap USD 4.34 (AUD 5.27)	Q9326#AE6	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	07/12/2022	10/12/2052		16,872,500	USD 4.34 (AUD 5.27)			(109,663)	(186,291)		(1,675,939)		(105,041)			452,757		100/101
Currency Swap USD 5.58 (GBP 4.87)	G4804#AA7	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	07/26/2022	08/23/2029		25,210,500	USD 5.58 (GBP 4.87)			240,258	(1,560,190)		(1,215,074)		(1,509,659)			299,602		100/100
Currency Swap USD 5.675 (JPY 2.144)	001055BW1	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	09/02/2022	09/13/2052		49,999,999	USD 5.675 (JPY 2.144)			1,768,088	347,566		2,864,265		3,399,976			1,339,850		100/98
Currency Swap USD 5.69 (GBP 6.17)	G6750*AG7	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	09/28/2022	12/08/2032		32,055,000	USD 5.69 (GBP 6.17)			(488,944)	(6,188,843)		(9,789,692)		(2,156,656)			479,367		100/100
Currency Swap USD 5.8115 (JPY 1.054)	BZ6906490	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	10/14/2022	10/20/2027		13,536,379	USD 5.8115 (JPY 1.054)			637,983	(650,030)		(357,425)		971,422			132,034		100/100
Currency Swap USD 6.218 (JPY 2.382)	BZ6906854	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	10/14/2022	10/20/2052		40,609,137	USD 6.218 (JPY 2.382)			1,517,020	(1,950,091)		561,194		2,914,265			1,090,132		100/103
Currency Swap USD 5.88 (JPY 1.49)	BZ6906607	D-1	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	10/14/2022	10/20/2032		20,304,568	USD 5.88 (JPY 1.49)			878,626	(975,046)		(187,421)		1,457,132			301,350		100/100
Currency Swap USD 6.37 (EUR 4.7)	B9550@AJ0	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	11/09/2022	01/18/2030		25,180,000	USD 6.37 (EUR 4.7)			294,075	(2,436,375)		(2,690,778)		(935,194)			309,790		100/100
Currency Swap USD 5.6625 (JPY 2)	J2167#AA9	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	12/08/2022	03/08/2035		25,222,985	USD 5.6625 (JPY 2)			763,766	751,429		634,989		1,675,702			421,905		100/100
Currency Swap USD 5.4675 (EUR 4.49)	G1267*AC3	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	03/16/2023	03/30/2028		14,833,000	USD 5.4675 (EUR 4.49)			99,272	(632,170)		(1,046,371)		(632,170)			152,884		100/100
Currency Swap USD 5.5075 (GBP 5.62)	G8729*AA4	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	04/04/2023	03/31/2038		16,435,441	USD 5.5075 (GBP 5.62)			(12,332)	(339,430)		(800,794)		(339,430)			310,293		100/100
Currency Swap USD 13.21 (EUR 12)	00238*AB0	D-1	Currency	SOCIETE GENERALE GROUP	O2RNE8IBXP4R0TD8PU41	05/24/2023	05/31/2028		1,078,800	USD 13.21 (EUR 12)			7,562	(25,855)		(67,711)		(25,855)			11,339		120/118
Currency Swap USD 7.054 (EUR 6)	00238*AA2	D-1	Currency	SOCIETE GENERALE GROUP	O2RNE8IBXP4R0TD8PU41	05/24/2023	05/31/2028		52,861,200	USD 7.054 (EUR 6)			321,964	(1,266,896)		(2,751,127)		(1,266,896)			555,624		104/101
Currency Swap USD 5.4663 (JPY 1.24)	ZK8204925	D-1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	06/02/2023	06/09/2028		14,398,848	USD 5.4663 (JPY 1.24)			341,879	212,439		347,482		212,439			151,764		100/100
Currency Swap USD 5.601 (EUR 4.38)	G8357*AG0	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	08/10/2023	09/05/2030		22,030,000	USD 5.601 (EUR 4.38)			86,673	(63,100)		(523,729)		(63,100)			284,793		100/100
Currency Swap USD 6.758 (GBP 7.04)	G6596#AG1	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	08/17/2023	11/17/2038		12,627,450	USD 6.758 (GBP 7.04)			(4,352)	6,982		(1,009,548)		6,982			243,634		100/100
Currency Swap USD 7.9 (EUR 6.25)	00238#AA8	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	09/27/2023	08/09/2026		31,500,000	USD 7.9 (EUR 6.25)			132,825	(1,639,650)		(1,839,615)		(1,639,650)			254,363		90/83

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 USD 6.661 (AUD 7.24)	Q9749#AQ8	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/31/2023	01/07/2031		38,058,000	USD 6.661 (AUD 7.24)				(2,883,099)		(770,354)		(2,883,099)			504,345		100/100
Currency Swap USD 6.845 (AUD 7.73)	Q9749#AR6	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/31/2023	01/07/2036		36,772,000	USD 6.845 (AUD 7.73)				(2,804,396)		(1,226,511)		(2,804,396)			637,645		100/100
Currency Swap USD 7.6315 (EUR 5.83)	NI1218893	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/02/2023	06/30/2044		32,927,040	USD 7.6315 (EUR 5.83)			51,079	(1,206,800)		(1,288,030)		(1,206,800)			745,649		100/100
Currency Swap USD 6.797 (GBP 6.51)	87929XA*3	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/08/2023	11/17/2030		38,420,750	USD 6.797 (GBP 6.51)			13,477	(1,480,326)		(2,020,578)		(1,480,326)			504,061		100/100
Currency Swap USD 7.773 (EUR 6)	00240#AA4	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/28/2023	11/30/2027		54,885,000	USD 7.773 (EUR 6)			83,796	(347,751)		(350,546)		(347,751)			543,169		84/100
Currency Swap USD 7.085 (EUR 5.3771)	G5163*AA3	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/01/2023	12/14/2030		39,070,800	USD 7.085 (EUR 5.3771)			31,511	(696,781)		(643,374)		(696,781)			515,344		100/100
Currency Swap USD 5.925 (GBP 5.72)	NI1220303	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/05/2023	02/26/2039		69,410,000	USD 5.925 (GBP 5.72)				(703,712)		(1,812,332)		(703,712)			1,351,586		100/100
Currency Swap USD 13.95 (EUR 12)	L0004@AD3	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/15/2023	12/31/2028		779,857	USD 13.95 (EUR 12)			394	(9,182)		(13,183)		(9,182)			8,724		110/118
Currency Swap USD 7.765 (EUR 6)	L0004@AB7	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/15/2023	12/31/2028		38,213,000	USD 7.765 (EUR 6)			17,935	(449,926)		(480,609)		(449,926)			427,470		81/106
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												21,821,670	30,304,475	XXX	45,711,908		(43,290,205)			29,179,097	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												33,927,000	26,852,800	XXX	52,292,974	(3,451,674)	(43,290,205)			35,021,781	XXX	XXX
Interest Rate Swap 5.0100 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/30/2028		48,600,000	5.0100 (SOFR)			(120,592)	2,285,516	$	2,285,516	2,285,516				510,665		0006
Interest Rate Swap 3.2125 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/26/2040		35,000,000	3.2125 (SOFR)			(300,516)	(2,465,229)	$	(2,465,229)	(2,465,229)				714,420		0006
Interest Rate Swap 3.2575 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/24/2028		37,500,000	3.2575 (SOFR)			(328,490)	(921,771)	$	(921,771)	(921,771)				415,219		0006
Interest Rate Swap 5.4625 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/31/2027		29,000,000	5.4625 (SOFR)			(23,314)	1,517,204	$	1,517,204	1,517,204				277,719		0006
Interest Rate Swap 3.2195 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/31/2044		47,000,000	3.2195 (SOFR)			(492,554)	(3,597,415)	$	(3,597,415)	(3,597,415)				1,066,524		0006
Interest Rate Swap 3.1170 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/31/2034		53,000,000	3.1170 (SOFR)			(578,219)	(2,910,203)	$	(2,910,203)	(2,910,203)				862,337		0006
Interest Rate Swap 2.4240 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/19/2035		51,000,000	2.4240 (SOFR)			(476,859)	(6,207,883)	$	(6,207,883)	(6,207,883)				854,225		0006
Interest Rate Swap 2.4753 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/19/2045		61,000,000	2.4753 (SOFR)			(561,494)	(11,438,906)	$	(11,438,906)	(11,438,906)				1,405,318		0006
Interest Rate Swap 5.0250 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/29/2028		3,800,000	5.0250 (SOFR)			(9,296)	168,014	$	168,014	168,014				38,787		0006
Interest Rate Swap 3.3720 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/01/2034		26,000,000	3.3720 (SOFR)			(254,224)	(827,410)	$	(827,410)	(827,410)				418,015		0006
Interest Rate Swap 3.4860 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/01/2044		36,000,000	3.4860 (SOFR)			(334,902)	(1,369,079)	$	(1,369,079)	(1,369,079)				811,962		0006
Interest Rate Swap 2.5710 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/18/2034		111,000,000	2.5710 (SOFR)			(1,000,914)	(11,776,758)	$	(11,776,758)	(11,776,758)				1,838,438		0006
Interest Rate Swap 2.6664 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/18/2044		81,000,000	2.6664 (SOFR)			(708,288)	(12,831,919)	$	(12,831,919)	(12,831,919)				1,855,103		0006
Interest Rate Swap 1.7775 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/08/2046		75,000,000	1.7775 (SOFR)			(1,402,457)	(22,489,787)	$	(22,489,787)	(22,489,787)				1,780,125		0006
Interest Rate Swap 2.5570 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/18/2047		30,000,000	2.5570 (SOFR)			(352,166)	(5,433,689)	$	(5,433,689)	(5,433,689)				725,520		0006
Interest Rate Swap 2.4810 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2047		226,000,000	2.4810 (SOFR)			(1,902,080)	(43,867,765)	$	(43,867,765)	(43,867,765)				5,507,959		0006
Interest Rate Swap 3.0835 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/26/2038		30,000,000	3.0835 (SOFR)			(270,700)	(2,278,959)	$	(2,278,959)	(2,278,959)				564,585		0006
Interest Rate Swap 2.8295 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/28/2049		70,000,000	2.8295 (SOFR)			(691,978)	(9,738,408)	$	(9,738,408)	(9,738,408)				1,756,300		0006

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)
Interest Rate Swap 2.5134 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/28/2024		15,000,000	2.5134 (SOFR)			(164,349)	(81,530)	$	(81,530)	(81,530)				30,150		0006
Interest Rate Swap 3.1205 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/30/2028		10,000,000	3.1205 (SOFR)			(88,321)	(306,839)	$	(306,839)	(306,839)				110,910		0006
Interest Rate Swap 2.8179 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/28/2039		5,000,000	2.8179 (SOFR)			(49,624)	(556,718)	$	(556,718)	(556,718)				97,380		0006
Interest Rate Swap 2.6648 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/28/2029		65,000,000	2.6648 (SOFR)			(678,831)	(3,425,898)	$	(3,425,898)	(3,425,898)				738,758		0006
Interest Rate Swap 2.6111 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/16/2049		55,000,000	2.6111 (SOFR)			(643,631)	(9,675,021)	$	(9,675,021)	(9,675,021)				1,385,725		0006
Interest Rate Swap 1.3254 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/29/2024		75,000,000	1.3254 (SOFR)			(1,123,798)	(1,963,299)	$	(1,963,299)	(1,963,299)				305,363		0006
Interest Rate Swap SOFR (0.3710)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/29/2025		45,000,000	SOFR (0.3710)			819,825	2,651,331	$	2,651,331	2,651,331				267,255		0006
Interest Rate Swap SOFR (0.4695)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/27/2025		116,000,000	SOFR (0.4695)			2,074,299	8,290,191	$	8,290,191	8,290,191				801,502		0006
Interest Rate Swap SOFR (0.3609)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2025		140,000,000	SOFR (0.3609)			2,554,989	9,286,203	$	9,286,203	9,286,203				901,250		0006
Interest Rate Swap SOFR (1.2967)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/27/2050		30,000,000	SOFR (1.2967)			452,360	12,203,683	$	12,203,683	12,203,683				778,350		0006
Interest Rate Swap SOFR (1.2274)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/27/2040		49,000,000	SOFR (1.2274)			750,357	15,803,336	$	15,803,336	15,803,336				1,007,808		0006
Interest Rate Swap SOFR (0.8872)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/27/2030		45,000,000	SOFR (0.8872)			740,986	7,803,945	$	7,803,945	7,803,945				591,548		0006
Interest Rate Swap SOFR (0.9100)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2026		250,000,000	SOFR (0.9100)			3,669,227	20,155,985	$	20,155,985	20,155,985				2,052,375		0006
Interest Rate Swap SOFR (1.6945)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2041		340,000,000	SOFR (1.6945)			4,175,142	92,479,615	$	92,479,615	92,479,615				7,153,600		0006
Interest Rate Swap SOFR (1.6955)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2041		340,000,000	SOFR (1.6955)			4,174,102	92,435,113	$	92,435,113	92,435,113				7,153,600		0006
Interest Rate Swap SOFR (1.3995)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2031		480,000,000	SOFR (1.3995)			6,326,983	74,947,598	$	74,947,598	74,947,598				6,659,040		0006
Interest Rate Swap SOFR (1.7415)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2051		300,000,000	SOFR (1.7415)			3,640,864	99,914,298	$	99,914,298	99,914,298				7,896,450		0006
Interest Rate Swap SOFR (3.2248)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/27/2023	05/01/2043		100,000,000	SOFR (3.2248)			1,419,726	3,507,098	$	3,507,098	3,507,098				2,199,150		0006
Interest Rate Swap 4.9025 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	08/19/2025		2,600,000	4.9025 (SOFR)			(7,788)	12,506	$	12,506	12,506				16,626		0006
Interest Rate Swap SOFR (3.7275)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/21/2023	05/22/2029		11,000,000	SOFR (3.7275)			78,163	14,327	$	14,327	14,327				127,743		0006
Interest Rate Swap 3.0640 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/21/2023	08/25/2041		72,000,000	3.0640 (SOFR)			(688,951)	(6,763,631)	$	(6,763,631)	(6,763,631)				1,512,972		0006
Interest Rate Swap 2.6120 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/21/2023	11/25/2041		89,000,000	2.6120 (SOFR)			(995,770)	(13,735,126)	$	(13,735,126)	(13,735,126)				1,883,507		0006
Interest Rate Swap 4.0800 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/21/2023	10/24/2028		10,000,000	4.0800 (SOFR)			(58,930)	106,180	$	106,180	106,180				109,765		0006
Interest Rate Swap 4.4538 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/21/2023	04/26/2040		50,000,000	4.4538 (SOFR)			(228,869)	4,092,243	$	4,092,243	4,092,243				1,010,300		0006
Interest Rate Swap 4.1800 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/21/2023	11/10/2028		18,000,000	4.1800 (SOFR)			(100,369)	273,104	$	273,104	273,104				198,522		0006
Interest Rate Swap 4.3120 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/22/2023	10/30/2028		25,000,000	4.3120 (SOFR)			(126,271)	521,548	$	521,548	521,548				274,875		0006
Interest Rate Swap 5.6525 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	09/18/2023	06/05/2027		4,700,000	5.6525 (SOFR)			(772)	251,127	$	251,127	251,127				43,524		0006
Interest Rate Swap 5.6125 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/18/2023	06/13/2026		4,100,000	5.6125 (SOFR)			(1,245)	134,701	$	134,701	134,701				32,101		0006

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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)
Interest Rate Swap 3.1975 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2023	02/26/2029		25,000,000	3.1975 (SOFR)			(178,008)	(724,504)	$	(724,504)	(724,504)				283,988		0006
Interest Rate Swap 3.1950 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	09/18/2023	02/26/2029		25,000,000	3.1950 (SOFR)			(178,185)	(727,407)	$	(727,407)	(727,407)				283,988		0006
Interest Rate Swap 3.0313 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/18/2023	05/31/2033		31,000,000	3.0313 (SOFR)			(234,937)	(1,802,971)	$	(1,802,971)	(1,802,971)				475,773		0006
Interest Rate Swap 5.2000 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/18/2023	12/02/2025		9,300,000	5.2000 (SOFR)			(13,457)	134,035	$	134,035	134,035				64,486		0006
Interest Rate Swap 3.9090 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/18/2023	05/26/2031		60,000,000	3.9090 (SOFR)			(306,264)	548,731	$	548,731	548,731				816,390		0006
Interest Rate Swap 4.0075 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/18/2023	11/27/2029		20,000,000	4.0075 (SOFR)			(96,506)	224,528	$	224,528	224,528				243,150		0006
Interest Rate Swap 2.7550 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/18/2023	02/28/2033		18,000,000	2.7550 (SOFR)			(150,743)	(1,418,587)	$	(1,418,587)	(1,418,587)				272,538		0006
Interest Rate Swap 2.9338 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/18/2023	02/28/2043		14,000,000	2.9338 (SOFR)			(106,729)	(1,552,060)	$	(1,552,060)	(1,552,060)				306,530		0006
Interest Rate Swap 2.3163 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/18/2023	06/01/2032		38,000,000	2.3163 (SOFR)			(365,308)	(3,964,270)	$	(3,964,270)	(3,964,270)				551,475		0006
Interest Rate Swap 4.7530 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2023	08/29/2028		30,900,000	4.7530 (SOFR)			(83,852)	1,180,986	$	1,180,986	1,180,986				333,720		0006
Interest Rate Swap 4.9620 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	09/18/2023	11/30/2027		35,000,000	4.9620 (SOFR)			(74,103)	1,053,105	$	1,053,105	1,053,105				346,378		0006
Interest Rate Swap 5.0650 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXX036O1TB7DW3U69	09/18/2023	12/04/2026		5,500,000	5.0650 (SOFR)			(10,062)	150,035	$	150,035	150,035				47,064		0006
Interest Rate Swap 4.5900 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/18/2023	06/03/2025		4,182,000	4.5900 (SOFR)			(13,279)	(6,524)	$	(6,524)	(6,524)				24,958		0006
Interest Rate Swap 5.2325 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2023	03/02/2027		16,900,000	5.2325 (SOFR)			(22,897)	606,537	$	606,537	606,537				150,444		0006
Interest Rate Swap 3.1930 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/18/2023	05/31/2043		23,000,000	3.1930 (SOFR)			(163,768)	(1,874,002)	$	(1,874,002)	(1,874,002)				506,886		0006
Interest Rate Swap 4.8110 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXX036O1TB7DW3U69	09/18/2023	09/12/2025		5,400,000	4.8110 (SOFR)			(13,875)	24,319	$	24,319	24,319				35,219		0006
Interest Rate Swap 5.4260 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXX036O1TB7DW3U69	09/18/2023	09/11/2026		8,000,000	5.4260 (SOFR)			(6,596)	262,728	$	262,728	262,728				65,712		0006
Interest Rate Swap 5.3280 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2023	03/09/2026		8,610,000	5.3280 (SOFR)			(9,490)	185,540	$	185,540	185,540				63,692		0006
1059999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												14,082,401	266,491,842	XXX	266,491,842	266,491,842				71,615,753	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												14,082,401	266,491,842	XXX	266,491,842	266,491,842				71,615,753	XXX	XXX
Interest Rate Swap 6.02 (Stepped Coupon Schedule)	PORTFOLIO	All	Interest Rate	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	05/05/2005	12/30/2024		10,000,000	6.02 (Stepped Coupon Schedule)			600,528								50,000		0002
Interest Rate Swap FFUND (0.2406)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/09/2020	12/09/2024		260,000,000	FFUND (0.2406)			12,599,121	10,923,451		10,923,451	(9,378,642)				1,262,040		0002
Interest Rate Swap 0.9837 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/04/2022	01/06/2025		650,000,000	0.9837 (SOFR)			(27,329,521)	(24,273,448)		(24,273,448)	18,712,274				3,280,875		0002
Interest Rate Swap SOFR (1.7548)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/19/2022	01/21/2047		26,000,000	SOFR (1.7548)			888,235	6,839,428		6,839,428	196,577				624,455		0002
Interest Rate Swap SOFR (1.6099)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/26/2022	01/28/2032		140,000,000	SOFR (1.6099)			4,985,148	18,046,878		18,046,878	(2,633,078)				1,990,030		0002
Interest Rate Swap SOFR (1.7186)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/26/2022	01/28/2047		60,000,000	SOFR (1.7186)			2,070,396	16,132,925		16,132,925	445,908				1,441,650		0002

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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 SOFR (1.8785)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	02/16/2022	02/18/2032		200,000,000	SOFR (1.8785)			6,563,270	22,160,475		22,160,475	(3,382,956)				2,853,000		0002
Interest Rate Swap 1.7606 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	02/16/2022	02/18/2027		200,000,000	1.7606 (SOFR)			(6,802,345)	(11,450,100)		(11,450,100)	4,086,122				1,771,200		0002
Interest Rate Swap SOFR (1.8037)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	03/02/2022	03/04/2047		140,000,000	SOFR (1.8037)			4,695,785	35,819,832		35,819,832	1,120,924				3,370,850		0002
Interest Rate Swap 1.7185 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	03/02/2022	03/04/2032		20,000,000	1.7185 (SOFR)			(688,113)	(2,452,192)		(2,452,192)	359,415				286,020		0002
Interest Rate Swap SOFR (1.7721)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	03/03/2022	03/09/2037		100,000,000	SOFR (1.7721)			3,385,478	17,958,397		17,958,397	(1,244,734)				1,816,400		0002
Interest Rate Swap SOFR (2.0370)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	03/16/2022	03/18/2032		250,000,000	SOFR (2.0370)			7,786,508	25,116,270		25,116,270	(3,940,408)				3,583,625		0002
Interest Rate Swap 2.0585 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	03/23/2022	03/25/2024		110,000,000	2.0585 (SOFR)			(3,400,614)	(884,035)		(884,035)	2,750,162				265,430		0002
Interest Rate Swap SOFR (2.1666)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	03/30/2022	04/01/2032		20,000,000	SOFR (2.1666)			596,127	1,833,510		1,833,510	(297,022)				287,360		0002
Interest Rate Swap SOFR (2.2481)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/06/2022	04/08/2047		220,000,000	SOFR (2.2481)			6,373,379	40,817,404		40,817,404	2,242,620				5,307,940		0002
Interest Rate Swap SOFR (2.4460)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/13/2022	04/18/2047		20,000,000	SOFR (2.4460)			539,071	3,081,131		3,081,131	222,703				482,830		0002
Interest Rate Swap 2.4045 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/14/2022	04/19/2024		130,000,000	2.4045 (SOFR)			(3,558,520)	(1,189,575)		(1,189,575)	2,733,634				356,850		0002
Interest Rate Swap 2.5105 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/14/2022	04/19/2027		60,000,000	2.5105 (SOFR)			(1,577,910)	(2,169,089)		(2,169,089)	850,927				545,100		0002
Interest Rate Swap 2.5625 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/14/2022	04/21/2042		60,000,000	2.5625 (SOFR)			(1,546,172)	(7,450,555)		(7,450,555)	(51,323)				1,283,970		0002
Interest Rate Swap 2.5509 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/18/2022	04/21/2025		50,000,000	2.5509 (SOFR)			(1,294,332)	(1,249,142)		(1,249,142)	662,178				285,800		0002
Interest Rate Swap 2.5679 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/18/2022	04/20/2026		150,000,000	2.5679 (SOFR)			(3,857,332)	(4,513,659)		(4,513,659)	1,956,870				1,138,425		0002
Interest Rate Swap 2.6640 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/20/2022	04/22/2025		50,000,000	2.6640 (SOFR)			(1,236,886)	(1,179,079)		(1,179,079)	610,325				286,100		0002
Interest Rate Swap 2.5779 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/20/2022	04/22/2042		45,000,000	2.5779 (SOFR)			(1,152,458)	(5,494,472)		(5,494,472)	(41,936)				963,068		0002
Interest Rate Swap 2.4070 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/20/2022	04/22/2052		75,000,000	2.4070 (SOFR)			(2,050,795)	(12,423,016)		(12,423,016)	(1,502,383)				1,995,938		0002
Interest Rate Swap SOFR (2.7683)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/22/2022	04/28/2025		80,000,000	SOFR (2.7683)			1,894,148	1,790,585		1,790,585	(897,268)				460,600		0002
Interest Rate Swap SOFR (2.7041)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/22/2022	04/26/2028		80,000,000	SOFR (2.7041)			1,946,344	2,737,071		2,737,071	(1,038,925)				831,720		0002
Interest Rate Swap SOFR (2.6813)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/22/2022	04/27/2037		190,000,000	SOFR (2.6813)			4,666,361	16,078,435		16,078,435	(1,378,600)				3,468,640		0002
Interest Rate Swap SOFR (2.5488)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/22/2022	04/26/2047		40,000,000	SOFR (2.5488)			1,036,134	5,507,832		5,507,832	465,681				966,120		0002
Interest Rate Swap SOFR (2.6318)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/27/2022	04/29/2032		125,000,000	SOFR (2.6318)			3,132,537	7,375,733		7,375,733	(1,453,990)				1,804,313		0002
Interest Rate Swap SOFR (2.7450)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/04/2022	05/06/2032		14,000,000	SOFR (2.7450)			334,706	713,679		713,679	(152,033)				202,314		0002
Interest Rate Swap SOFR (2.5962)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/04/2022	05/06/2047		14,000,000	SOFR (2.5962)			355,820	1,822,350		1,822,350	166,710				338,338		0002
Interest Rate Swap 2.7995 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/05/2022	05/11/2026		100,000,000	2.7995 (SOFR)			(2,335,334)	(2,517,894)		(2,517,894)	1,105,090				768,400		0002
Interest Rate Swap SOFR (2.7310)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/11/2022	05/13/2042		60,000,000	SOFR (2.7310)			1,442,777	6,098,902		6,098,902	106,848				1,286,100		0002
Interest Rate Swap SOFR (2.6265)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/11/2022	05/13/2047		20,000,000	SOFR (2.6265)			502,112	2,507,104		2,507,104	241,606				483,540		0002
Interest Rate Swap SOFR (2.7280)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/11/2022	05/13/2032		95,000,000	SOFR (2.7280)			2,287,267	4,968,943		4,968,943	(1,041,579)				1,374,413		0002

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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 SOFR (2.5795)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/16/2022	05/20/2024		85,000,000	SOFR (2.5795)			2,174,395	910,636		910,636	(1,579,162)				264,138		0002
Interest Rate Swap SOFR (2.7561)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/16/2022	05/19/2042		50,000,000	SOFR (2.7561)			1,189,496	4,915,417		4,915,417	96,991				1,072,225		0002
Interest Rate Swap 2.7164 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/01/2022	06/03/2025		260,000,000	2.7164 (SOFR)			(6,290,404)	(6,156,080)		(6,156,080)	2,997,875				1,551,680		0002
Interest Rate Swap 2.6990 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/01/2022	06/03/2031		120,000,000	2.6990 (SOFR)			(2,924,433)	(5,920,106)		(5,920,106)	1,404,730				1,635,180		0002
Interest Rate Swap 2.5728 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/01/2022	06/03/2052		60,000,000	2.5728 (SOFR)			(1,538,988)	(8,139,540)		(8,139,540)	(1,261,704)				1,599,990		0002
Interest Rate Swap 2.8925 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/09/2022	06/13/2024		40,000,000	2.8925 (SOFR)			(896,460)	(433,075)		(433,075)	601,252				134,480		0002
Interest Rate Swap 2.8481 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/09/2022	06/13/2042		50,000,000	2.8481 (SOFR)			(1,143,109)	(4,301,745)		(4,301,745)	(125,922)				1,074,225		0002
Interest Rate Swap 2.6650 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/09/2022	06/13/2052		50,000,000	2.6650 (SOFR)			(1,235,905)	(5,946,556)		(5,946,556)	(1,075,887)				1,333,950		0002
Interest Rate Swap 3.1021 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/16/2022	06/22/2026		50,000,000	3.1021 (SOFR)			(1,014,571)	(918,292)		(918,292)	424,249				393,450		0002
Interest Rate Swap 3.2640 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/16/2022	06/21/2024		75,000,000	3.2640 (SOFR)			(1,398,672)	(714,491)		(714,491)	849,952				258,188		0002
Interest Rate Swap 2.9045 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/16/2022	06/23/2042		25,000,000	2.9045 (SOFR)			(557,429)	(1,961,300)		(1,961,300)	(71,165)				537,500		0002
Interest Rate Swap SOFR (3.0844)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/23/2042		60,000,000	SOFR (3.0844)			1,228,252	3,241,052		3,241,052	221,630				1,290,000		0002
Interest Rate Swap SOFR (2.9596)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/24/2047		45,000,000	SOFR (2.9596)			978,334	3,243,085		3,243,085	620,642				1,090,643		0002
Interest Rate Swap 3.2455 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/23/2025		225,000,000	3.2455 (SOFR)			(4,238,437)	(3,711,162)		(3,711,162)	1,498,280				1,368,338		0002
Interest Rate Swap SOFR (3.1119)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/23/2032		18,000,000	SOFR (3.1119)			363,457	448,274		448,274	(149,580)				262,161		0002
Interest Rate Swap SOFR (3.1472)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/23/2037		60,000,000	SOFR (3.1472)			1,190,049	2,136,533		2,136,533	(271,493)				1,101,780		0002
Interest Rate Swap SOFR (2.9525)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/22/2022	06/24/2032		15,000,000	SOFR (2.9525)			327,177	548,048		548,048	(140,850)				218,505		0002
Interest Rate Swap 2.7131 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2022	07/15/2032		41,000,000	2.7131 (SOFR)			(994,554)	(2,226,763)		(2,226,763)	449,887				599,256		0002
Interest Rate Swap 2.5637 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/27/2022	07/29/2027		175,000,000	2.5637 (SOFR)			(4,513,445)	(6,282,500)		(6,282,500)	2,432,780				1,655,150		0002
Interest Rate Swap 2.9226 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/27/2022	07/29/2024		160,000,000	2.9226 (SOFR)			(3,544,412)	(2,061,535)		(2,061,535)	2,193,598				608,240		0002
Interest Rate Swap 2.4744 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/03/2022	08/05/2047		12,000,000	2.4744 (SOFR)			(320,461)	(1,799,186)		(1,799,186)	(141,832)				291,546		0002
Interest Rate Swap 2.5100 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/03/2022	08/05/2032		24,000,000	2.5100 (SOFR)			(632,254)	(1,670,582)		(1,670,582)	295,308				351,960		0002
Interest Rate Swap 2.8481 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/11/2022	08/17/2026		115,000,000	2.8481 (SOFR)			(2,637,007)	(2,822,778)		(2,822,778)	1,242,808				932,535		0002
Interest Rate Swap SOFR (3.4012)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/01/2022	09/08/2025		150,000,000	SOFR (3.4012)			2,604,307	2,079,792		2,079,792	(785,998)				975,150		0002
Interest Rate Swap SOFR (3.1050)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/01/2022	09/06/2029		280,000,000	SOFR (3.1050)			5,699,834	5,511,170		5,511,170	(2,720,294)				3,338,860		0002
Interest Rate Swap SOFR (2.9050)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/01/2022	09/06/2047		60,000,000	SOFR (2.9050)			1,343,060	4,838,002		4,838,002	835,058				1,460,430		0002
Interest Rate Swap SOFR (3.2062)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/14/2022	09/16/2032		25,000,000	SOFR (3.2062)			484,028	459,309		459,309	(190,020)				369,075		0002
Interest Rate Swap SOFR (3.3440)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2022	09/22/2032		10,000,000	SOFR (3.3440)			863,134	80,919		80,919	(1,837,636)				147,770		0002
Interest Rate Swap SOFR (4.4711)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/26/2022	10/28/2024		50,000,000	SOFR (4.4711)			331,318	191,409		191,409	124,020				227,400		0002

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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)
Interest Rate Swap SOFR (3.7504)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/26/2022	10/28/2032		50,000,000	SOFR (3.7504)			696,663	(1,130,041)		(1,130,041)	(197,809)				743,000		0002
Interest Rate Swap 3.2277 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/16/2022	11/18/2047		21,000,000	3.2277 (SOFR)			(404,977)	(589,570)		(589,570)	(330,075)				513,303		0002
Interest Rate Swap 3.7136 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/16/2022	11/18/2026		158,000,000	3.7136 (SOFR)			(2,266,740)	(227,123)		(227,123)	567,138				1,341,815		0002
Interest Rate Swap 3.4888 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/16/2022	11/20/2028		200,000,000	3.4888 (SOFR)			(3,325,237)	(307,999)		(307,999)	1,378,795				2,212,000		0002
Interest Rate Swap 3.6178 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/21/2022	11/23/2029		400,000,000	3.6178 (SOFR)			(6,128,467)	2,880,967		2,880,967	2,312,593				4,858,600		0002
Interest Rate Swap 3.5288 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/21/2022	11/23/2032		300,000,000	3.5288 (SOFR)			(4,867,059)	1,781,843		1,781,843	1,619,797				4,476,000		0002
Interest Rate Swap SOFR (3.2877)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/30/2022	12/02/2032		57,000,000	SOFR (3.2877)			1,689,279	707,577		707,577	(3,891,787)				851,609		0002
Interest Rate Swap 3.9600 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/05/2022	12/08/2025		140,000,000	3.9600 (SOFR)			(1,663,014)	(372,097)		(372,097)	62,809				974,890		0002
Interest Rate Swap 3.7618 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/14/2022	12/16/2025		40,000,000	3.7618 (SOFR)			(556,608)	(246,028)		(246,028)	89,880				280,120		0002
Interest Rate Swap 3.2708 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/14/2022	12/17/2029		45,000,000	3.2708 (SOFR)			(850,108)	(499,673)		(499,673)	377,002				549,630		0002
Interest Rate Swap SOFR (4.2510)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	12/23/2024		100,000,000	SOFR (4.2510)			897,203	512,995		512,995	120,770				495,200		0002
Interest Rate Swap SOFR (3.8432)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	12/23/2025		20,000,000	SOFR (3.8432)			262,123	89,237		89,237	(31,040)				140,740		0002
Interest Rate Swap 3.3751 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/04/2023	01/06/2033		13,000,000	3.3751 (SOFR)			(309,236)	(74,896)		(74,896)	(74,896)				195,267		0002
Interest Rate Swap SOFR (3.2402)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/11/2023	01/13/2033		25,000,000	SOFR (3.2402)			468,999	404,942		404,942	404,942				375,913		0002
Interest Rate Swap SOFR (3.7067)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/25/2023	01/27/2026		40,000,000	SOFR (3.7067)			742,957	261,112		261,112	261,112				288,220		0002
Interest Rate Swap SOFR (3.1523)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/25/2023	01/29/2035		70,000,000	SOFR (3.1523)			1,336,485	1,976,277		1,976,277	1,976,277				1,165,430		0002
Interest Rate Swap 3.4520 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/30/2023	02/01/2028		92,000,000	3.4520 (SOFR)			(1,483,347)	(457,878)		(457,878)	(457,878)				930,350		0002
Interest Rate Swap 3.4146 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/02/2023	02/08/2027		54,000,000	3.4146 (SOFR)			(879,652)	(475,791)		(475,791)	(475,791)				476,118		0002
Interest Rate Swap 3.6290 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/06/2023	02/08/2028		50,000,000	3.6290 (SOFR)			(713,382)	87,531		87,531	87,531				506,800		0002
Interest Rate Swap 3.4490 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/08/2023	02/11/2030		70,000,000	3.4490 (SOFR)			(1,108,073)	(104,601)		(104,601)	(104,601)				865,900		0002
Interest Rate Swap 3.4050 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/08/2023	02/10/2031		80,000,000	3.4050 (SOFR)			(1,298,147)	(274,572)		(274,572)	(274,572)				1,067,160		0002
Interest Rate Swap SOFR (3.1739)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/08/2023	02/10/2048		15,000,000	SOFR (3.1739)			274,701	545,283		545,283	545,283				368,408		0002
Interest Rate Swap 3.9820 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/14/2023	02/16/2027		37,000,000	3.9820 (SOFR)			(1,381,134)	290,631		290,631	290,631				327,376		0002
Interest Rate Swap 3.5055 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/14/2023	02/16/2032		80,000,000	3.5055 (SOFR)			(1,208,883)	298,631		298,631	298,631				1,140,840		0002
Interest Rate Swap 3.1255 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/14/2023	02/17/2053		50,000,000	3.1255 (SOFR)			(923,891)	(1,681,087)		(1,681,087)	(1,681,087)				1,349,850		0002
Interest Rate Swap 3.9538 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/21/2023	02/23/2028		150,000,000	3.9538 (SOFR)			(1,647,403)	2,142,630		2,142,630	2,142,630				1,527,975		0002
Interest Rate Swap SOFR (3.3923)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/22/2023	02/24/2048		50,000,000	SOFR (3.3923)			790,531	31,841		31,841	31,841				1,229,000		0002
Interest Rate Swap 4.8005 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/22/2023	02/24/2025		190,000,000	4.8005 (SOFR)			(692,661)	300,609		300,609	300,609				1,020,300		0002
Interest Rate Swap 4.3750 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/22/2023	02/24/2026		205,000,000	4.3750 (SOFR)			(1,500,947)	1,545,974		1,545,974	1,545,974				1,504,188		0002

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Interest Rate Swap SOFR (3.5973)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/12/2023	04/14/2026		70,000,000	SOFR (3.5973)			862,012	541,361		541,361	541,361				529,375		0002
Interest Rate Swap SOFR (3.2582)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/12/2023	04/14/2028		60,000,000	SOFR (3.2582)			886,932	735,607		735,607	735,607				621,390		0002
Interest Rate Swap SOFR (3.1118)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/12/2023	04/14/2033		70,000,000	SOFR (3.1118)			1,109,357	1,882,819		1,882,819	1,882,819				1,066,975		0002
Interest Rate Swap SOFR (4.6588)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/13/2023	04/17/2024		250,000,000	SOFR (4.6588)			1,140,677	623,588		623,588	623,588				680,000		0002
Interest Rate Swap 5.9080 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2038		2,000,000	5.9080 (SOFR)			1,339	472,618		472,618	472,618				37,599		0002
Interest Rate Swap 5.9920 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2040		2,000,000	5.9920 (SOFR)			1,952	554,455		554,455	554,455				40,790		0002
Interest Rate Swap 5.9960 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2040		2,000,000	5.9960 (SOFR)			2,004	561,671		561,671	561,671				41,095		0002
Interest Rate Swap 6.0190 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2042		2,000,000	6.0190 (SOFR)			2,178	605,426		605,426	605,426				42,876		0002
Interest Rate Swap 5.9793 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/16/2039		2,000,000	5.9793 (SOFR)			1,857	532,872		532,872	532,872				39,859		0002
Interest Rate Swap 6.0250 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2043		2,000,000	6.0250 (SOFR)			2,223	632,615		632,615	632,615				44,027		0002
Interest Rate Swap 5.9350 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/17/2038		2,000,000	5.9350 (SOFR)			1,506	497,674		497,674	497,674				38,588		0002
Interest Rate Swap 6.0430 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/17/2045		3,000,000	6.0430 (SOFR)			3,464	1,025,568		1,025,568	1,025,568				68,981		0002
Interest Rate Swap 5.9638 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2039		2,000,000	5.9638 (SOFR)			1,720	522,967		522,967	522,967				39,545		0002
Interest Rate Swap 5.9170 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2038		2,000,000	5.9170 (SOFR)			1,407	481,358		481,358	481,358				37,922		0002
Interest Rate Swap 6.0440 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2045		4,000,000	6.0440 (SOFR)			4,734	1,381,922		1,381,922	1,381,922				92,490		0002
Interest Rate Swap 6.0070 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/16/2041		2,000,000	6.0070 (SOFR)			2,064	577,189		577,189	577,189				41,697		0002
Interest Rate Swap 6.0169 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2042		2,000,000	6.0169 (SOFR)			2,162	598,347		598,347	598,347				42,591		0002
Interest Rate Swap 6.0380 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/16/2046		2,000,000	6.0380 (SOFR)			2,297	709,183		709,183	709,183				47,059		0002
Interest Rate Swap 6.0227 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2043		2,000,000	6.0227 (SOFR)			2,206	625,287		625,287	625,287				43,749		0002
Interest Rate Swap 6.0430 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2045		2,000,000	6.0430 (SOFR)			2,310	697,350		697,350	697,350				46,523		0002
Interest Rate Swap 6.0014 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2041		2,000,000	6.0014 (SOFR)			2,045	569,023		569,023	569,023				41,400		0002
Interest Rate Swap 6.0270 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2043		2,000,000	6.0270 (SOFR)			2,238	639,545		639,545	639,545				44,312		0002
Interest Rate Swap 6.0370 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/16/2046		2,000,000	6.0370 (SOFR)			2,289	716,019		716,019	716,019				47,317		0002
Interest Rate Swap 6.0440 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2044		3,000,000	6.0440 (SOFR)			3,550	1,005,819		1,005,819	1,005,819				68,144		0002
Interest Rate Swap 5.9551 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2039		2,000,000	5.9551 (SOFR)			1,695	514,868		514,868	514,868				39,218		0002
Interest Rate Swap 6.0212 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2042		2,000,000	6.0212 (SOFR)			2,195	618,725		618,725	618,725				43,460		0002
Interest Rate Swap 6.0210 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2042		2,000,000	6.0210 (SOFR)			2,193	612,060		612,060	612,060				43,169		0002
Interest Rate Swap 6.0440 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2044		3,000,000	6.0440 (SOFR)			3,550	996,295		996,295	996,295				67,727		0002
Interest Rate Swap 6.0119 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2041		2,000,000	6.0119 (SOFR)			2,124	584,401		584,401	584,401				41,995		0002

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Interest Rate Swap 6.0410 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/18/2044		2,000,000	6.0410 (SOFR)			2,265	656,587		656,587	656,587				44,886		0002
Interest Rate Swap 5.9262 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2038		2,000,000	5.9262 (SOFR)			1,477	489,332		489,332	489,332				38,253		0002
Interest Rate Swap 6.0350 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2046		2,000,000	6.0350 (SOFR)			2,299	721,860		721,860	721,860				47,580		0002
Interest Rate Swap 5.9850 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/17/2040		2,000,000	5.9850 (SOFR)			1,878	546,813		546,813	546,813				40,483		0002
Interest Rate Swap 5.9448 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/17/2039		2,000,000	5.9448 (SOFR)			1,579	505,913		505,913	505,913				38,913		0002
Interest Rate Swap 6.0320 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2046		2,000,000	6.0320 (SOFR)			2,276	727,832		727,832	727,832				47,844		0002
Interest Rate Swap 6.0143 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2041		2,000,000	6.0143 (SOFR)			2,143	591,401		591,401	591,401				42,294		0002
Interest Rate Swap 6.0400 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/16/2045		3,000,000	6.0400 (SOFR)			3,468	1,054,868		1,054,868	1,054,868				70,185		0002
Interest Rate Swap 5.9775 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/16/2040		2,000,000	5.9775 (SOFR)			1,843	538,407		538,407	538,407				40,174		0002
Interest Rate Swap 6.0430 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/17/2044		3,000,000	6.0430 (SOFR)			3,464	1,015,818		1,015,818	1,015,818				68,568		0002
Interest Rate Swap 6.0400 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2043		3,000,000	6.0400 (SOFR)			3,505	974,677		974,677	974,677				66,894		0002
Interest Rate Swap SOFR (3.0293)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/13/2028		73,000,000	SOFR (3.0293)			750,137	2,453,136		2,453,136	2,453,136				784,714		0002
Interest Rate Swap SOFR (2.9747)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/21/2028		68,000,000	SOFR (2.9747)			678,321	2,445,887		2,445,887	2,445,887				732,700		0002
Interest Rate Swap 2.9050 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2026		125,000,000	2.9050 (SOFR)			(1,269,050)	(3,756,335)		(3,756,335)	(3,756,335)				1,016,250		0002
Interest Rate Swap 2.9220 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2027		125,000,000	2.9220 (SOFR)			(1,261,435)	(4,192,140)		(4,192,140)	(4,192,140)				1,193,063		0002
Interest Rate Swap 2.9400 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/22/2028		125,000,000	2.9400 (SOFR)			(1,253,373)	(4,828,546)		(4,828,546)	(4,828,546)				1,383,313		0002
Interest Rate Swap 2.9460 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/22/2029		125,000,000	2.9460 (SOFR)			(1,250,685)	(5,078,174)		(5,078,174)	(5,078,174)				1,451,625		0002
Interest Rate Swap 2.9530 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/22/2029		125,000,000	2.9530 (SOFR)			(1,247,550)	(5,365,390)		(5,365,390)	(5,365,390)				1,517,938		0002
Interest Rate Swap 2.9287 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/22/2030		125,000,000	2.9287 (SOFR)			(1,258,457)	(5,847,010)		(5,847,010)	(5,847,010)				1,580,438		0002
Interest Rate Swap SOFR (2.8740)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/22/2024		125,000,000	SOFR (2.8740)			1,282,935	1,325,789		1,325,789	1,325,789				391,188		0002
Interest Rate Swap 2.9120 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/22/2027		125,000,000	2.9120 (SOFR)			(1,265,914)	(3,982,255)		(3,982,255)	(3,982,255)				1,108,875		0002
Interest Rate Swap 2.9310 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/22/2028		125,000,000	2.9310 (SOFR)			(1,257,404)	(4,574,747)		(4,574,747)	(4,574,747)				1,310,188		0002
Interest Rate Swap SOFR (2.9502)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/23/2028		30,000,000	SOFR (2.9502)			297,553	1,110,666		1,110,666	1,110,666				323,430		0002
Interest Rate Swap SOFR (2.8798)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2024		104,000,000	SOFR (2.8798)			1,065,241	1,644,511		1,644,511	1,644,511				417,248		0002
Interest Rate Swap SOFR (2.8840)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/22/2025		77,000,000	SOFR (2.8840)			787,529	1,908,189		1,908,189	1,908,189				454,185		0002
Interest Rate Swap SOFR (2.8740)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/22/2024		81,000,000	SOFR (2.8740)			831,342	356,973		356,973	356,973				154,346		0002
Interest Rate Swap 2.9364 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2028		125,000,000	2.9364 (SOFR)			(1,254,976)	(4,699,266)		(4,699,266)	(4,699,266)				1,347,250		0002
Interest Rate Swap 2.9492 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2029		125,000,000	2.9492 (SOFR)			(1,249,252)	(5,224,687)		(5,224,687)	(5,224,687)				1,485,188		0002
Interest Rate Swap 2.9570 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/22/2030		125,000,000	2.9570 (SOFR)			(1,245,758)	(5,508,584)		(5,508,584)	(5,508,584)				1,550,063		0002

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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 2.9450 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/22/2029		125,000,000	2.9450 (SOFR)			(1,251,133)	(4,957,885)		(4,957,885)	(4,957,885)				1,418,438		0002
Interest Rate Swap SOFR (2.8800)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/22/2024		125,000,000	SOFR (2.8800)			1,280,248	2,480,509		2,480,509	2,480,509				591,563		0002
Interest Rate Swap 2.9070 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/22/2026		125,000,000	2.9070 (SOFR)			(1,268,154)	(3,872,506)		(3,872,506)	(3,872,506)				1,063,563		0002
Interest Rate Swap 2.9140 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/22/2027		125,000,000	2.9140 (SOFR)			(1,265,019)	(4,078,578)		(4,078,578)	(4,078,578)				1,151,063		0002
Interest Rate Swap 2.9230 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/22/2027		125,000,000	2.9230 (SOFR)			(1,260,987)	(4,333,361)		(4,333,361)	(4,333,361)				1,233,625		0002
Interest Rate Swap 2.9280 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/22/2028		125,000,000	2.9280 (SOFR)			(1,258,748)	(4,463,464)		(4,463,464)	(4,463,464)				1,272,938		0002
Interest Rate Swap 3.0037 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/23/2038		43,000,000	3.0037 (SOFR)			(418,310)	(3,749,756)		(3,749,756)	(3,749,756)				823,063		0002
Interest Rate Swap SOFR (3.0137)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2048		7,000,000	SOFR (3.0137)			71,850	760,477		760,477	760,477				173,740		0002
Interest Rate Swap 4.4630 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/07/2040		5,000,000	4.4630 (SOFR)			(30,103)	418,857		418,857	418,857				100,095		0002
Interest Rate Swap 3.7690 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/18/2026		5,000,000	3.7690 (SOFR)			(27,948)	(46,431)		(46,431)	(46,431)				39,258		0002
Interest Rate Swap SOFR (3.2040)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2029		1,000,000	SOFR (3.2040)			9,545	27,613		27,613	27,613				11,327		0002
Interest Rate Swap SOFR (2.4425)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2038		2,000,000	SOFR (2.4425)			24,844	305,812		305,812	305,812				38,581		0002
Interest Rate Swap SOFR (2.5020)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2028		1,000,000	SOFR (2.5020)			12,197	57,875		57,875	57,875				11,045		0002
Interest Rate Swap 6.0290 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2047		2,000,000	6.0290 (SOFR)			2,254	733,409		733,409	733,409				48,107		0002
Interest Rate Swap 6.0290 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2047		2,000,000	6.0290 (SOFR)			2,254	740,534		740,534	740,534				48,359		0002
Interest Rate Swap 6.0210 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2047		1,000,000	6.0210 (SOFR)			1,097	375,661		375,661	375,661				24,439		0002
Interest Rate Swap 6.0250 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2047		2,000,000	6.0250 (SOFR)			2,223	745,747		745,747	745,747				48,619		0002
Interest Rate Swap 3.1975 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/30/2034		10,000,000	3.1975 (SOFR)			(64,994)	(473,981)		(473,981)	(473,981)				162,050		0002
Interest Rate Swap SOFR (2.7300)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2034		1,000,000	SOFR (2.7300)			11,336	91,101		91,101	91,101				16,494		0002
Interest Rate Swap SOFR (2.2130)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2035		1,000,000	SOFR (2.2130)			13,289	140,263		140,263	140,263				16,684		0002
Interest Rate Swap 2.5580 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/23/2035		10,000,000	2.5580 (SOFR)			(113,128)	(1,089,498)		(1,089,498)	(1,089,498)				167,005		0002
Interest Rate Swap 2.3000 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/20/2035		10,000,000	2.3000 (SOFR)			(153,643)	(1,340,634)		(1,340,634)	(1,340,634)				168,150		0002
Interest Rate Swap 2.3785 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2035		10,000,000	2.3785 (SOFR)			(140,067)	(1,270,137)		(1,270,137)	(1,270,137)				168,350		0002
Interest Rate Swap 2.9645 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/11/2045		57,000,000	2.9645 (SOFR)			(478,758)	(6,557,376)		(6,557,376)	(6,557,376)				1,320,263		0002
Interest Rate Swap 2.7700 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/29/2030		10,000,000	2.7700 (SOFR)			(75,919)	(563,680)		(563,680)	(563,680)				127,460		0002
Interest Rate Swap 2.8845 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/29/2035		10,000,000	2.8845 (SOFR)			(72,993)	(811,274)		(811,274)	(811,274)				169,570		0002
Interest Rate Swap 2.8990 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/06/2035		15,000,000	2.8990 (SOFR)			(204,723)	(1,199,560)		(1,199,560)	(1,199,560)				254,565		0002
Interest Rate Swap 2.7410 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/09/2035		30,000,000	2.7410 (SOFR)			(423,684)	(2,846,122)		(2,846,122)	(2,846,122)				509,310		0002
Interest Rate Swap 2.8300 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/20/2035		18,000,000	2.8300 (SOFR)			(233,892)	(1,560,855)		(1,560,855)	(1,560,855)				305,982		0002

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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 2.6500 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/20/2040		8,000,000	2.6500 (SOFR)			(89,173)	(1,126,069)		(1,126,069)	(1,126,069)				163,216		0002
Interest Rate Swap SOFR (2.5390)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2045		53,000,000	SOFR (2.5390)			419,958	9,528,876		9,528,876	9,528,876				1,236,437		0002
Interest Rate Swap 2.3725 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/30/2035		6,500,000	2.3725 (SOFR)			(55,950)	(823,801)		(823,801)	(823,801)				109,018		0002
Interest Rate Swap 2.4000 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/22/2025		10,000,000	2.4000 (SOFR)			(91,539)	(369,898)		(369,898)	(369,898)				70,320		0002
Interest Rate Swap 2.4425 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/22/2026		10,000,000	2.4425 (SOFR)			(90,370)	(441,342)		(441,342)	(441,342)				86,285		0002
Interest Rate Swap 3.6060 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/16/2030		20,000,000	3.6060 (SOFR)			(121,120)	(173,654)		(173,654)	(173,654)				259,130		0002
Interest Rate Swap 3.1120 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/21/2026		50,000,000	3.1120 (SOFR)			(363,205)	(1,202,912)		(1,202,912)	(1,202,912)				372,650		0002
Interest Rate Swap 2.8310 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/08/2034		15,000,000	2.8310 (SOFR)			(135,538)	(1,236,963)		(1,236,963)	(1,236,963)				248,130		0002
Interest Rate Swap 2.7595 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/12/2039		12,000,000	2.7595 (SOFR)			(107,369)	(1,476,428)		(1,476,428)	(1,476,428)				239,694		0002
Interest Rate Swap 2.6320 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/02/2035		10,000,000	2.6320 (SOFR)			(76,938)	(1,009,663)		(1,009,663)	(1,009,663)				165,935		0002
Interest Rate Swap SOFR (2.0235)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/26/2025		20,000,000	SOFR (2.0235)			320,883	619,413		619,413	619,413				103,630		0002
Interest Rate Swap SOFR (2.6240)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2035		1,000,000	SOFR (2.6240)			11,737	104,622		104,622	104,622				16,866		0002
Interest Rate Swap 2.5770 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/18/2030		10,000,000	2.5770 (SOFR)			(116,650)	(666,174)		(666,174)	(666,174)				126,330		0002
Interest Rate Swap 2.7735 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/18/2040		10,000,000	2.7735 (SOFR)			(109,390)	(1,238,175)		(1,238,175)	(1,238,175)				202,435		0002
Interest Rate Swap 2.8095 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/18/2045		10,000,000	2.8095 (SOFR)			(108,060)	(1,381,212)		(1,381,212)	(1,381,212)				231,270		0002
Interest Rate Swap 2.9388 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/11/2040		46,000,000	2.9388 (SOFR)			(389,979)	(4,770,228)		(4,770,228)	(4,770,228)				933,064		0002
Interest Rate Swap 2.8840 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/11/2035		58,000,000	2.8840 (SOFR)			(501,424)	(4,695,778)		(4,695,778)	(4,695,778)				981,389		0002
Interest Rate Swap 2.9235 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/20/2045		16,000,000	2.9235 (SOFR)			(201,213)	(1,940,913)		(1,940,913)	(1,940,913)				371,520		0002
Interest Rate Swap SOFR (2.6940)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2035		1,000,000	SOFR (2.6940)			11,472	100,139		100,139	100,139				17,052		0002
Interest Rate Swap SOFR (2.7650)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2045		2,000,000	SOFR (2.7650)			22,093	290,722		290,722	290,722				46,523		0002
Interest Rate Swap 2.6773 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/20/2045		28,500,000	2.6773 (SOFR)			(314,871)	(4,520,086)		(4,520,086)	(4,520,086)				663,081		0002
Interest Rate Swap 2.4810 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/08/2030		15,000,000	2.4810 (SOFR)			(152,018)	(1,123,857)		(1,123,857)	(1,123,857)				194,033		0002
Interest Rate Swap SOFR (2.1010)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/13/2025		35,000,000	SOFR (2.1010)			591,145	1,415,833		1,415,833	1,415,833				233,888		0002
Interest Rate Swap 2.9015 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/15/2045		20,000,000	2.9015 (SOFR)			(165,897)	(2,489,771)		(2,489,771)	(2,489,771)				463,370		0002
Interest Rate Swap 2.7750 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/06/2030		15,000,000	2.7750 (SOFR)			(213,765)	(845,147)		(845,147)	(845,147)				191,475		0002
Interest Rate Swap 2.6930 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/07/2035		30,000,000	2.6930 (SOFR)			(363,647)	(3,001,842)		(3,001,842)	(3,001,842)				511,065		0002
Interest Rate Swap SOFR (2.5684)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/02/2040		50,000,000	SOFR (2.5684)			652,075	7,615,907		7,615,907	7,615,907				1,026,275		0002
Interest Rate Swap SOFR (2.3435)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/04/2030		40,000,000	SOFR (2.3435)			433,392	3,415,707		3,415,707	3,415,707				526,560		0002
Interest Rate Swap SOFR (2.2030)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/15/2031		50,000,000	SOFR (2.2030)			803,084	4,761,966		4,761,966	4,761,966				663,625		0002

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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 SOFR (2.1530)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/05/2036		50,000,000	SOFR (2.1530)			714,035	7,838,114		7,838,114	7,838,114				869,875		0002
Interest Rate Swap SOFR (2.2170)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/05/2041		30,000,000	SOFR (2.2170)			420,741	5,966,519		5,966,519	5,966,519				620,505		0002
Interest Rate Swap SOFR (1.6980)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/08/2025		30,000,000	SOFR (1.6980)			479,794	1,056,891		1,056,891	1,056,891				158,010		0002
Interest Rate Swap SOFR (1.5800)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/12/2026		25,000,000	SOFR (1.5800)			394,777	1,367,751		1,367,751	1,367,751				182,025		0002
Interest Rate Swap SOFR (2.0805)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/26/2041		25,000,000	SOFR (2.0805)			310,560	5,420,116		5,420,116	5,420,116				517,963		0002
Interest Rate Swap SOFR (2.2825)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/22/2041		5,000,000	SOFR (2.2825)			75,498	950,796		950,796	950,796				103,303		0002
Interest Rate Swap SOFR (1.8066)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/08/2046		25,000,000	SOFR (1.8066)			389,044	7,396,986		7,396,986	7,396,986				594,500		0002
Interest Rate Swap SOFR (1.7255)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/23/2026		17,000,000	SOFR (1.7255)			242,638	947,690		947,690	947,690				131,529		0002
Interest Rate Swap SOFR (1.8435)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/23/2031		63,000,000	SOFR (1.8435)			653,822	7,777,590		7,777,590	7,777,590				861,651		0002
Interest Rate Swap SOFR (2.2365)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/16/2030		76,000,000	SOFR (2.2365)			1,209,090	6,870,891		6,870,891	6,870,891				990,736		0002
Interest Rate Swap 2.5535 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/10/2030		10,000,000	2.5535 (SOFR)			(124,256)	(699,613)		(699,613)	(699,613)				128,585		0002
Interest Rate Swap 2.6540 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/10/2035		15,000,000	2.6540 (SOFR)			(180,480)	(1,557,119)		(1,557,119)	(1,557,119)				255,623		0002
Interest Rate Swap SOFR (2.3815)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/02/2030		100,000,000	SOFR (2.3815)			1,381,506	8,230,127		8,230,127	8,230,127				1,308,050		0002
Interest Rate Swap SOFR (2.6190)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2035		1,000,000	SOFR (2.6190)			11,755	109,311		109,311	109,311				17,236		0002
Interest Rate Swap SOFR (2.5634)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/23/2045		30,000,000	SOFR (2.5634)			338,809	5,295,121		5,295,121	5,295,121				702,165		0002
Interest Rate Swap 2.4965 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/07/2030		25,000,000	2.4965 (SOFR)			(254,293)	(1,905,309)		(1,905,309)	(1,905,309)				329,288		0002
Interest Rate Swap 2.6262 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/22/2045		11,000,000	2.6262 (SOFR)			(93,850)	(1,838,399)		(1,838,399)	(1,838,399)				257,923		0002
Interest Rate Swap 2.5331 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/22/2035		20,000,000	2.5331 (SOFR)			(175,758)	(2,369,538)		(2,369,538)	(2,369,538)				346,170		0002
Interest Rate Swap 2.4922 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/11/2036		25,000,000	2.4922 (SOFR)			(380,609)	(3,073,130)		(3,073,130)	(3,073,130)				433,700		0002
Interest Rate Swap SOFR (2.3124)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2036		1,000,000	SOFR (2.3124)			12,914	141,450		141,450	141,450				17,417		0002
Interest Rate Swap SOFR (2.0250)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/05/2031		35,000,000	SOFR (2.0250)			517,745	3,744,572		3,744,572	3,744,572				466,445		0002
Interest Rate Swap SOFR (2.0620)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/12/2046		20,000,000	SOFR (2.0620)			279,136	5,077,957		5,077,957	5,077,957				470,470		0002
Interest Rate Swap SOFR (1.6470)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/12/2027		20,000,000	SOFR (1.6470)			310,722	1,368,726		1,368,726	1,368,726				176,650		0002
Interest Rate Swap SOFR (2.1485)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/16/2046		25,000,000	SOFR (2.1485)			335,928	6,043,091		6,043,091	6,043,091				591,463		0002
Interest Rate Swap SOFR (2.1455)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/18/2046		15,000,000	SOFR (2.1455)			198,887	3,633,252		3,633,252	3,633,252				354,923		0002
Interest Rate Swap SOFR (2.0685)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/27/2041		10,000,000	SOFR (2.0685)			95,795	2,211,873		2,211,873	2,211,873				209,175		0002
Interest Rate Swap SOFR (2.1065)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/27/2046		20,000,000	SOFR (2.1065)			189,605	4,974,458		4,974,458	4,974,458				474,380		0002
Interest Rate Swap SOFR (1.5950)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/30/2031		20,000,000	SOFR (1.5950)			211,894	2,797,285		2,797,285	2,797,285				273,890		0002
Interest Rate Swap SOFR (1.6700)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/15/2036		10,000,000	SOFR (1.6700)			184,898	2,101,898		2,101,898	2,101,898				177,115		0002

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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 SOFR (1.3530)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/18/2025		50,000,000	SOFR (1.3530)			991,129	2,423,193		2,423,193	2,423,193				311,050		0002
Interest Rate Swap SOFR (1.7945)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/27/2036		1,000,000	SOFR (1.7945)			16,931	198,129		198,129	198,129				17,735		0002
Interest Rate Swap SOFR (2.0970)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/01/2036		32,000,000	SOFR (2.0970)			288,527	5,246,865		5,246,865	5,246,865				560,240		0002
Interest Rate Swap SOFR (1.9985)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/27/2036		5,000,000	SOFR (1.9985)			48,811	882,603		882,603	882,603				88,383		0002
Interest Rate Swap SOFR (1.9865)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/20/2031		25,000,000	SOFR (1.9865)			338,566	2,823,659		2,823,659	2,823,659				339,788		0002
Interest Rate Swap SOFR (1.5665)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/13/2026		30,000,000	SOFR (1.5665)			373,448	1,807,117		1,807,117	1,807,117				234,885		0002
Interest Rate Swap SOFR (1.7120)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/26/2046		20,000,000	SOFR (1.7120)			273,424	6,218,233		6,218,233	6,218,233				476,110		0002
Interest Rate Swap SOFR (1.9815)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/24/2046		30,000,000	SOFR (1.9815)			492,388	8,093,460		8,093,460	8,093,460				716,715		0002
Interest Rate Swap SOFR (2.6100)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/12/2041		115,000,000	SOFR (2.6100)			1,081,013	17,659,917		17,659,917	17,659,917				2,436,908		0002
Interest Rate Swap 2.7124 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2036		60,000,000	2.7124 (SOFR)			(469,110)	(6,519,964)		(6,519,964)	(6,519,964)				1,081,770		0002
Interest Rate Swap 2.6445 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2031		40,000,000	2.6445 (SOFR)			(319,756)	(3,018,715)		(3,018,715)	(3,018,715)				565,580		0002
Interest Rate Swap SOFR (2.6839)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/02/2047		25,000,000	SOFR (2.6839)			314,087	4,014,954		4,014,954	4,014,954				600,875		0002
Interest Rate Swap 2.6470 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/09/2042		85,000,000	2.6470 (SOFR)			(1,032,022)	(12,716,871)		(12,716,871)	(12,716,871)				1,809,268		0002
Interest Rate Swap SOFR (2.4210)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/24/2027		100,000,000	SOFR (2.4210)			1,171,071	4,625,620		4,625,620	4,625,620				887,900		0002
Interest Rate Swap SOFR (2.5920)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/16/2027		15,000,000	SOFR (2.5920)			134,357	622,119		622,119	622,119				134,340		0002
Interest Rate Swap 2.6165 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/10/2037		10,000,000	2.6165 (SOFR)			(147,142)	(1,208,258)		(1,208,258)	(1,208,258)				182,240		0002
Interest Rate Swap SOFR (2.5515)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/18/2047		30,000,000	SOFR (2.5515)			431,881	5,454,571		5,454,571	5,454,571				724,245		0002
Interest Rate Swap SOFR (2.5120)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/02/2041		14,000,000	SOFR (2.5120)			144,084	2,329,123		2,329,123	2,329,123				296,443		0002
Interest Rate Swap SOFR (2.5575)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2047		20,000,000	SOFR (2.5575)			258,380	3,619,779		3,619,779	3,619,779				483,280		0002
Interest Rate Swap SOFR (2.5573)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2047		30,000,000	SOFR (2.5573)			387,597	5,430,716		5,430,716	5,430,716				724,920		0002
Interest Rate Swap SOFR (2.1657)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/19/2027		35,000,000	SOFR (2.1657)			451,347	1,961,957		1,961,957	1,961,957				321,895		0002
Interest Rate Swap 2.6325 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2047		150,000,000	2.6325 (SOFR)			(2,172,830)	(25,408,418)		(25,408,418)	(25,408,418)				3,639,225		0002
Interest Rate Swap 2.4535 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/28/2032		12,000,000	2.4535 (SOFR)			(168,303)	(1,129,289)		(1,129,289)	(1,129,289)				175,758		0002
Interest Rate Swap SOFR (2.1056)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/01/2027		30,000,000	SOFR (2.1056)			359,704	1,840,188		1,840,188	1,840,188				287,400		0002
Interest Rate Swap SOFR (2.3700)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/12/2047		74,000,000	SOFR (2.3700)			749,381	15,674,670		15,674,670	15,674,670				1,801,826		0002
Interest Rate Swap SOFR (2.4670)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/15/2042		11,000,000	SOFR (2.4670)			105,316	1,947,588		1,947,588	1,947,588				237,969		0002
Interest Rate Swap SOFR (2.3480)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/15/2032		9,000,000	SOFR (2.3480)			89,322	929,503		929,503	929,503				132,845		0002
Interest Rate Swap 2.5486 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/16/2037		20,000,000	2.5486 (SOFR)			(289,746)	(2,644,078)		(2,644,078)	(2,644,078)				371,520		0002
Interest Rate Swap SOFR (2.4458)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/27/2027		117,000,000	SOFR (2.4458)			1,654,936	5,979,541		5,979,541	5,979,541				1,144,085		0002

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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)
Interest Rate Swap 2.5905 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/28/2047		16,000,000	2.5905 (SOFR)			(215,088)	(2,818,876)		(2,818,876)	(2,818,876)				388,552		0002
Interest Rate Swap SOFR (2.4440)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2047		18,000,000	SOFR (2.4440)			212,478	3,596,389		3,596,389	3,596,389				437,751		0002
Interest Rate Swap 2.3442 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/13/2027		36,000,000	2.3442 (SOFR)			(463,784)	(1,987,699)		(1,987,699)	(1,987,699)				354,150		0002
Interest Rate Swap 2.3439 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/13/2027		42,000,000	2.3439 (SOFR)			(541,129)	(2,319,431)		(2,319,431)	(2,319,431)				413,175		0002
Interest Rate Swap 2.3440 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/13/2027		6,000,000	2.3440 (SOFR)			(77,302)	(331,326)		(331,326)	(331,326)				59,025		0002
Interest Rate Swap 2.5937 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/01/2037		22,000,000	2.5937 (SOFR)			(286,457)	(2,809,580)		(2,809,580)	(2,809,580)				409,321		0002
Interest Rate Swap SOFR (2.5160)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/14/2029		53,000,000	SOFR (2.5160)			504,287	3,516,696		3,516,696	3,516,696				646,892		0002
Interest Rate Swap SOFR (2.0140)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/15/2024		23,000,000	SOFR (2.0140)			250,885	371,064		371,064	371,064				77,786		0002
Interest Rate Swap SOFR (1.7400)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/11/2026		20,000,000	SOFR (1.7400)			242,816	1,049,377		1,049,377	1,049,377				148,140		0002
Interest Rate Swap SOFR (1.6715)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/26/2027		35,000,000	SOFR (1.6715)			483,295	2,390,002		2,390,002	2,390,002				311,028		0002
Interest Rate Swap SOFR (2.0610)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/18/2036		1,000,000	SOFR (2.0610)			16,617	168,045		168,045	168,045				17,541		0002
Interest Rate Swap SOFR (1.4520)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/15/2028		40,000,000	SOFR (1.4520)			779,316	3,939,911		3,939,911	3,939,911				426,260		0002
Interest Rate Swap SOFR (1.7600)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/15/2046		15,000,000	SOFR (1.7600)			271,197	4,540,459		4,540,459	4,540,459				356,175		0002
Interest Rate Swap SOFR (1.5065)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/15/2025		25,000,000	SOFR (1.5065)			310,059	1,229,709		1,229,709	1,229,709				163,438		0002
Interest Rate Swap SOFR (1.9200)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2046		30,000,000	SOFR (1.9200)			314,217	8,368,692		8,368,692	8,368,692				715,335		0002
Interest Rate Swap SOFR (1.8460)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2036		30,000,000	SOFR (1.8460)			320,322	5,848,926		5,848,926	5,848,926				535,335		0002
Interest Rate Swap SOFR (1.9197)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2046		21,000,000	SOFR (1.9197)			219,969	5,859,066		5,859,066	5,859,066				500,735		0002
Interest Rate Swap SOFR (1.5600)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2026		15,000,000	SOFR (1.5600)			171,959	971,039		971,039	971,039				123,893		0002
Interest Rate Swap SOFR (2.2980)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/14/2036		1,000,000	SOFR (2.2980)			13,060	150,404		150,404	150,404				17,946		0002
Interest Rate Swap 2.5014 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/22/2026		20,000,000	2.5014 (SOFR)			(177,501)	(849,967)		(849,967)	(849,967)				172,570		0002
Interest Rate Swap 2.7170 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2036		135,000,000	2.7170 (SOFR)			(1,053,893)	(14,605,621)		(14,605,621)	(14,605,621)				2,433,983		0002
Interest Rate Swap SOFR (2.6800)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2037		1,000,000	SOFR (2.6800)			11,525	113,169		113,169	113,169				18,123		0002
Interest Rate Swap SOFR (2.6920)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/21/2047		20,000,000	SOFR (2.6920)			219,923	3,187,823		3,187,823	3,187,823				481,240		0002
Interest Rate Swap SOFR (2.2770)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2027		20,000,000	SOFR (2.2770)			281,288	1,043,593		1,043,593	1,043,593				182,820		0002
Interest Rate Swap 2.5475 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2042		50,000,000	2.5475 (SOFR)			(647,992)	(8,204,347)		(8,204,347)	(8,204,347)				1,071,025		0002
Interest Rate Swap 2.2800 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2027		20,000,000	2.2800 (SOFR)			(281,043)	(1,041,733)		(1,041,733)	(1,041,733)				182,820		0002
Interest Rate Swap 2.2815 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2027		10,000,000	2.2815 (SOFR)			(140,460)	(520,401)		(520,401)	(520,401)				91,410		0002
Interest Rate Swap SOFR (2.0930)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/18/2024		25,000,000	SOFR (2.0930)			336,327	336,648		336,648	336,648				77,138		0002
Interest Rate Swap SOFR (2.4660)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/19/2047		10,000,000	SOFR (2.4660)			118,111	1,955,798		1,955,798	1,955,798				241,855		0002

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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)
Interest Rate Swap SOFR (2.2212)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/30/2027		40,000,000	SOFR (2.2212)			474,191	2,181,691		2,181,691	2,181,691				369,520		0002
Interest Rate Swap SOFR (2.2245)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/30/2027		120,000,000	SOFR (2.2245)			1,421,243	6,532,563		6,532,563	6,532,563				1,108,560		0002
Interest Rate Swap SOFR (2.5080)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/30/2042		45,000,000	SOFR (2.5080)			490,087	7,637,116		7,637,116	7,637,116				965,790		0002
Interest Rate Swap 2.4335 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/12/2037		10,000,000	2.4335 (SOFR)			(99,345)	(1,416,124)		(1,416,124)	(1,416,124)				183,425		0002
Interest Rate Swap 2.4600 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/15/2037		20,000,000	2.4600 (SOFR)			(191,897)	(2,777,233)		(2,777,233)	(2,777,233)				366,960		0002
Interest Rate Swap 2.3755 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/26/2037		13,000,000	2.3755 (SOFR)			(115,293)	(1,925,487)		(1,925,487)	(1,925,487)				238,791		0002
Interest Rate Swap SOFR (2.2203)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/30/2027		30,000,000	SOFR (2.2203)			269,905	1,666,059		1,666,059	1,666,059				280,575		0002
Interest Rate Swap SOFR (2.4865)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/30/2042		30,000,000	SOFR (2.4865)			249,492	5,189,335		5,189,335	5,189,335				645,345		0002
Interest Rate Swap SOFR (2.2275)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/20/2027		80,000,000	SOFR (2.2275)			1,255,080	4,470,499		4,470,499	4,470,499				754,040		0002
Interest Rate Swap SOFR (2.2592)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2027		40,000,000	SOFR (2.2592)			608,073	2,199,963		2,199,963	2,199,963				377,600		0002
Interest Rate Swap SOFR (2.5303)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/04/2042		13,000,000	SOFR (2.5303)			169,391	2,181,538		2,181,538	2,181,538				280,371		0002
Interest Rate Swap 2.5285 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/07/2047		11,000,000	2.5285 (SOFR)			(140,575)	(2,048,187)		(2,048,187)	(2,048,187)				267,284		0002
Interest Rate Swap 2.4450 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/14/2037		15,000,000	2.4450 (SOFR)			(187,504)	(2,129,208)		(2,129,208)	(2,129,208)				276,893		0002
Interest Rate Swap SOFR (2.1403)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2027		123,000,000	SOFR (2.1403)			1,585,787	7,359,633		7,359,633	7,359,633				1,173,974		0002
Interest Rate Swap SOFR (2.3520)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/12/2042		22,000,000	SOFR (2.3520)			223,988	4,238,813		4,238,813	4,238,813				475,838		0002
Interest Rate Swap 2.3261 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/16/2027		10,000,000	2.3261 (SOFR)			(155,008)	(550,846)		(550,846)	(550,846)				97,400		0002
Interest Rate Swap 2.3267 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/16/2027		14,000,000	2.3267 (SOFR)			(216,974)	(770,906)		(770,906)	(770,906)				136,360		0002
Interest Rate Swap SOFR (2.5650)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/16/2047		27,000,000	SOFR (2.5650)			389,140	4,879,943		4,879,943	4,879,943				658,719		0002
Interest Rate Swap 2.5775 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/13/2042		13,000,000	2.5775 (SOFR)			(155,936)	(2,116,633)		(2,116,633)	(2,116,633)				282,451		0002
Interest Rate Swap 2.5405 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/30/2037		21,000,000	2.5405 (SOFR)			(226,413)	(2,815,235)		(2,815,235)	(2,815,235)				391,839		0002
Interest Rate Swap 2.4798 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/30/2032		22,000,000	2.4798 (SOFR)			(241,683)	(2,098,069)		(2,098,069)	(2,098,069)				328,592		0002
Interest Rate Swap 2.1935 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/14/2027		15,000,000	2.1935 (SOFR)			(201,861)	(867,639)		(867,639)	(867,639)				142,733		0002
Interest Rate Swap 2.0330 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2027		15,000,000	2.0330 (SOFR)			(168,683)	(962,813)		(962,813)	(962,813)				144,240		0002
Interest Rate Swap 2.1897 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/12/2027		13,000,000	2.1897 (SOFR)			(138,746)	(729,079)		(729,079)	(729,079)				120,718		0002
Interest Rate Swap 2.2980 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2027		3,000,000	2.2980 (SOFR)			(25,559)	(167,090)		(167,090)	(167,090)				29,072		0002
Interest Rate Swap 2.1345 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/26/2027		37,000,000	2.1345 (SOFR)			(351,671)	(2,155,479)		(2,155,479)	(2,155,479)				345,488		0002
Interest Rate Swap 2.6695 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2037		109,000,000	2.6695 (SOFR)			(864,296)	(13,136,470)		(13,136,470)	(13,136,470)				2,039,390		0002
Interest Rate Swap 2.6165 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/27/2032		10,000,000	2.6165 (SOFR)			(81,486)	(856,268)		(856,268)	(856,268)				149,975		0002
Interest Rate Swap 2.6165 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/27/2032		116,000,000	2.6165 (SOFR)			(945,238)	(9,932,713)		(9,932,713)	(9,932,713)				1,739,710		0002

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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)
Interest Rate Swap 2.6885 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/27/2047		123,000,000	2.6885 (SOFR)			(979,154)	(19,818,949)		(19,818,949)	(19,818,949)				3,013,193		0002
Interest Rate Swap 2.6350 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2037		26,000,000	2.6350 (SOFR)			(208,480)	(3,231,917)		(3,231,917)	(3,231,917)				486,460		0002
Interest Rate Swap 2.5667 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/02/2038		10,000,000	2.5667 (SOFR)			(78,553)	(1,319,858)		(1,319,858)	(1,319,858)				187,195		0002
Interest Rate Swap 2.5608 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/16/2028		24,000,000	2.5608 (SOFR)			(346,367)	(1,172,252)		(1,172,252)	(1,172,252)				241,392		0002
Interest Rate Swap SOFR (2.6085)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/26/2025		10,000,000	SOFR (2.6085)			135,254	249,108		249,108	249,108				51,815		0002
Interest Rate Swap 2.6885 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/27/2047		41,000,000	2.6885 (SOFR)			(326,385)	(6,606,316)		(6,606,316)	(6,606,316)				1,004,398		0002
Interest Rate Swap 2.4351 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/03/2028		34,000,000	2.4351 (SOFR)			(275,104)	(1,807,802)		(1,807,802)	(1,807,802)				340,459		0002
Interest Rate Swap SOFR (2.5030)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/27/2027		77,000,000	SOFR (2.5030)			650,262	3,886,456		3,886,456	3,886,456				769,192		0002
Interest Rate Swap 2.6695 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2037		30,000,000	2.6695 (SOFR)			(237,880)	(3,615,542)		(3,615,542)	(3,615,542)				561,300		0002
Interest Rate Swap 2.3312 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/05/2024		60,000,000	2.3312 (SOFR)			(989,589)	(42,963)		(42,963)	(42,963)				35,100		0002
Interest Rate Swap SOFR (2.5502)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/16/2028		22,000,000	SOFR (2.5502)			318,557	1,083,158		1,083,158	1,083,158				221,276		0002
Interest Rate Swap SOFR (2.8332)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/26/2043		13,000,000	SOFR (2.8332)			163,253	1,670,357		1,670,357	1,670,357				283,959		0002
Interest Rate Swap SOFR (2.6820)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/01/2025		20,000,000	SOFR (2.6820)			253,057	489,385		489,385	489,385				104,420		0002
Interest Rate Swap 2.9880 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/26/2038		25,000,000	2.9880 (SOFR)			(181,308)	(2,170,150)		(2,170,150)	(2,170,150)				471,763		0002
Interest Rate Swap SOFR (2.8549)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2028		107,000,000	SOFR (2.8549)			1,430,766	4,189,769		4,189,769	4,189,769				1,107,825		0002
Interest Rate Swap 2.8360 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/17/2024		13,000,000	2.8360 (SOFR)			(171,319)	(110,189)		(110,189)	(110,189)				35,360		0002
Interest Rate Swap 2.9625 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/19/2038		13,000,000	2.9625 (SOFR)			(162,086)	(1,170,319)		(1,170,319)	(1,170,319)				245,882		0002
Interest Rate Swap 3.0369 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/23/2038		7,000,000	3.0369 (SOFR)			(82,668)	(572,795)		(572,795)	(572,795)				132,447		0002
Interest Rate Swap SOFR (2.9840)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/03/2025		52,000,000	SOFR (2.9840)			584,925	1,206,414		1,206,414	1,206,414				300,950		0002
Interest Rate Swap SOFR (3.0673)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/11/2028		106,000,000	SOFR (3.0673)			1,096,561	3,292,145		3,292,145	3,292,145				1,107,223		0002
Interest Rate Swap SOFR (3.1698)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/21/2028		47,000,000	SOFR (3.1698)			435,727	1,270,683		1,270,683	1,270,683				492,490		0002
Interest Rate Swap 2.9077 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/05/2024		60,000,000	2.9077 (SOFR)			(541,097)	(683,327)		(683,327)	(683,327)				196,740		0002
Interest Rate Swap SOFR (3.0178)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/11/2028		63,000,000	SOFR (3.0178)			518,894	2,103,266		2,103,266	2,103,266				664,430		0002
Interest Rate Swap SOFR (3.0322)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/18/2028		61,000,000	SOFR (3.0322)			469,559	2,005,031		2,005,031	2,005,031				644,740		0002
Interest Rate Swap SOFR (3.2215)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/21/2043		22,000,000	SOFR (3.2215)			199,850	1,655,454		1,655,454	1,655,454				484,495		0002
Interest Rate Swap SOFR (2.9453)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/31/2025		120,000,000	SOFR (2.9453)			1,111,731	3,062,846		3,062,846	3,062,846				775,020		0002
Interest Rate Swap SOFR (3.0284)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2027		190,000,000	SOFR (3.0284)			2,143,338	5,482,502		5,482,502	5,482,502				1,733,940		0002
Interest Rate Swap SOFR (3.0230)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/23/2033		53,000,000	SOFR (3.0230)			383,338	2,955,773		2,955,773	2,955,773				805,229		0002
Interest Rate Swap SOFR (2.6785)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/30/2027		5,000,000	SOFR (2.6785)			63,742	191,189		191,189	191,189				43,910		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap SOFR (2.7420)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/30/2030		15,000,000	SOFR (2.7420)			187,230	829,393		829,393	829,393				185,048		0002
Interest Rate Swap 2.7102 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/30/2028		10,000,000	2.7102 (SOFR)			(126,153)	(435,840)		(435,840)	(435,840)				101,055		0002
Interest Rate Swap 2.8574 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/13/2028		10,000,000	2.8574 (SOFR)			(109,299)	(382,822)		(382,822)	(382,822)				101,530		0002
Interest Rate Swap SOFR (3.0031)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/05/2038		10,000,000	SOFR (3.0031)			87,109	848,505		848,505	848,505				188,325		0002
Interest Rate Swap SOFR (2.9120)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/03/2043		17,000,000	SOFR (2.9120)			117,734	2,008,483		2,008,483	2,008,483				373,116		0002
Interest Rate Swap SOFR (2.8379)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/03/2028		77,000,000	SOFR (2.8379)			547,215	3,055,403		3,055,403	3,055,403				794,640		0002
Interest Rate Swap SOFR (2.9192)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/09/2030		23,000,000	SOFR (2.9192)			305,356	1,074,526		1,074,526	1,074,526				288,110		0002
Interest Rate Swap 2.9085 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/16/2028		11,000,000	2.9085 (SOFR)			(141,323)	(408,248)		(408,248)	(408,248)				113,999		0002
Interest Rate Swap 2.9395 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/19/2033		17,000,000	2.9395 (SOFR)			(213,718)	(1,067,002)		(1,067,002)	(1,067,002)				259,310		0002
Interest Rate Swap 2.9689 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/23/2028		5,000,000	2.9689 (SOFR)			(60,532)	(174,027)		(174,027)	(174,027)				51,933		0002
Interest Rate Swap 3.1590 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/27/2038		16,000,000	3.1590 (SOFR)			(177,501)	(1,090,940)		(1,090,940)	(1,090,940)				302,856		0002
Interest Rate Swap SOFR (3.0485)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2028		10,000,000	SOFR (3.0485)			111,964	316,982		316,982	316,982				104,095		0002
Interest Rate Swap SOFR (3.0893)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2043		45,000,000	SOFR (3.0893)			483,637	4,214,715		4,214,715	4,214,715				989,843		0002
Interest Rate Swap 3.0819 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/17/2025		13,000,000	3.0819 (SOFR)			(128,272)	(287,431)		(287,431)	(287,431)				76,304		0002
Interest Rate Swap 2.9265 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/05/2025		60,000,000	2.9265 (SOFR)			(537,463)	(1,471,629)		(1,471,629)	(1,471,629)				358,770		0002
Interest Rate Swap 3.0310 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/28/2038		17,000,000	3.0310 (SOFR)			(118,923)	(1,415,777)		(1,415,777)	(1,415,777)				323,689		0002
Interest Rate Swap SOFR (3.1082)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2043		27,000,000	SOFR (3.1082)			295,542	2,453,740		2,453,740	2,453,740				593,730		0002
Interest Rate Swap SOFR (2.9835)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/02/2043		30,000,000	SOFR (2.9835)			204,745	3,263,846		3,263,846	3,263,846				662,640		0002
Interest Rate Swap 3.0143 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2033		10,000,000	3.0143 (SOFR)			(126,934)	(580,960)		(580,960)	(580,960)				154,410		0002
Interest Rate Swap 3.0082 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2038		21,000,000	3.0082 (SOFR)			(267,158)	(1,807,217)		(1,807,217)	(1,807,217)				400,376		0002
Interest Rate Swap 2.9636 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2028		28,000,000	2.9636 (SOFR)			(360,196)	(1,005,560)		(1,005,560)	(1,005,560)				298,200		0002
Interest Rate Swap 2.9705 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/19/2048		22,000,000	2.9705 (SOFR)			(273,507)	(2,544,622)		(2,544,622)	(2,544,622)				545,215		0002
Interest Rate Swap SOFR (3.0361)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/26/2028		34,000,000	SOFR (3.0361)			397,268	1,123,562		1,123,562	1,123,562				363,528		0002
Interest Rate Swap SOFR (3.0675)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/26/2043		7,000,000	SOFR (3.0675)			80,844	679,948		679,948	679,948				154,875		0002
Interest Rate Swap SOFR (3.0850)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/27/2043		14,000,000	SOFR (3.0850)			159,743	1,325,386		1,325,386	1,325,386				309,771		0002
Interest Rate Swap 3.0006 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/27/2024		17,000,000	3.0006 (SOFR)			(200,114)	(148,763)		(148,763)	(148,763)				48,331		0002
Interest Rate Swap 2.7090 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/30/2028		31,000,000	2.7090 (SOFR)			(391,233)	(1,352,531)		(1,352,531)	(1,352,531)				313,271		0002
Interest Rate Swap SOFR (2.9591)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/31/2026		40,000,000	SOFR (2.9591)			368,726	1,149,582		1,149,582	1,149,582				326,720		0002
Interest Rate Swap 3.0335 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/13/2025		21,000,000	3.0335 (SOFR)			(168,992)	(511,506)		(511,506)	(511,506)				137,067		0002

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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 SOFR (3.2444)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/25/2027		17,000,000	SOFR (3.2444)			184,391	390,847		390,847	390,847				166,116		0002
Interest Rate Swap 3.3950 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/09/2038		30,000,000	3.3950 (SOFR)			(275,730)	(1,300,244)		(1,300,244)	(1,300,244)				578,400		0002
Interest Rate Swap 3.2535 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/20/2038		56,000,000	3.2535 (SOFR)			(502,177)	(3,343,242)		(3,343,242)	(3,343,242)				1,080,772		0002
Interest Rate Swap 3.0960 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/20/2026		37,000,000	3.0960 (SOFR)			(352,830)	(956,748)		(956,748)	(956,748)				314,519		0002
Interest Rate Swap 3.0074 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/05/2025		60,000,000	3.0074 (SOFR)			(521,822)	(1,529,723)		(1,529,723)	(1,529,723)				416,940		0002
Interest Rate Swap 2.9935 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/05/2024		60,000,000	2.9935 (SOFR)			(524,513)	(1,157,287)		(1,157,287)	(1,157,287)				289,530		0002
Interest Rate Swap 3.1004 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/06/2038		20,000,000	3.1004 (SOFR)			(166,564)	(1,549,528)		(1,549,528)	(1,549,528)				386,550		0002
Interest Rate Swap 2.9528 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/06/2024		25,000,000	2.9528 (SOFR)			(219,993)	(492,171)		(492,171)	(492,171)				120,825		0002
Interest Rate Swap 2.9611 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/20/2038		10,000,000	2.9611 (SOFR)			(77,558)	(937,214)		(937,214)	(937,214)				193,525		0002
Interest Rate Swap SOFR (2.8909)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2043		25,000,000	SOFR (2.8909)			183,934	3,078,114		3,078,114	3,078,114				559,088		0002
Interest Rate Swap 2.8775 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/31/2038		20,000,000	2.8775 (SOFR)			(146,344)	(2,066,633)		(2,066,633)	(2,066,633)				387,440		0002
Interest Rate Swap SOFR (2.7521)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/17/2029		29,000,000	SOFR (2.7521)			393,258	1,389,631		1,389,631	1,389,631				325,917		0002
Interest Rate Swap 2.5927 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/01/2024		70,000,000	2.5927 (SOFR)			(911,736)	(212,675)		(212,675)	(212,675)				103,635		0002
Interest Rate Swap 2.8650 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/01/2039		80,000,000	2.8650 (SOFR)			(951,227)	(8,448,741)		(8,448,741)	(8,448,741)				1,554,280		0002
Interest Rate Swap 2.8711 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/01/2049		30,000,000	2.8711 (SOFR)			(355,953)	(3,970,264)		(3,970,264)	(3,970,264)				751,605		0002
Interest Rate Swap SOFR (2.6934)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/22/2029		85,000,000	SOFR (2.6934)			927,404	4,362,822		4,362,822	4,362,822				964,538		0002
Interest Rate Swap SOFR (2.6615)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/08/2027		28,000,000	SOFR (2.6615)			267,902	1,099,725		1,099,725	1,099,725				249,900		0002
Interest Rate Swap 2.6501 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/12/2039		22,000,000	2.6501 (SOFR)			(316,864)	(2,899,917)		(2,899,917)	(2,899,917)				430,133		0002
Interest Rate Swap SOFR (2.4674)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/12/2029		131,000,000	SOFR (2.4674)			1,999,137	8,237,719		8,237,719	8,237,719				1,505,780		0002
Interest Rate Swap 2.6755 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/12/2049		24,000,000	2.6755 (SOFR)			(342,808)	(3,960,591)		(3,960,591)	(3,960,591)				603,576		0002
Interest Rate Swap 2.7680 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/18/2039		19,000,000	2.7680 (SOFR)			(254,900)	(2,243,236)		(2,243,236)	(2,243,236)				371,678		0002
Interest Rate Swap SOFR (2.3026)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/29/2027		109,000,000	SOFR (2.3026)			957,715	5,499,408		5,499,408	5,499,408				981,600		0002
Interest Rate Swap 3.0501 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/06/2033		21,000,000	3.0501 (SOFR)			(178,267)	(1,178,535)		(1,178,535)	(1,178,535)				326,855		0002
Interest Rate Swap SOFR (2.9942)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/07/2028		44,000,000	SOFR (2.9942)			378,210	1,557,262		1,557,262	1,557,262				476,454		0002
Interest Rate Swap 3.1216 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/13/2033		20,000,000	3.1216 (SOFR)			(155,659)	(1,007,833)		(1,007,833)	(1,007,833)				311,600		0002
Interest Rate Swap 3.1114 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/14/2038		10,000,000	3.1114 (SOFR)			(77,452)	(752,557)		(752,557)	(752,557)				191,800		0002
Interest Rate Swap 3.1538 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2026		9,000,000	3.1538 (SOFR)			(60,711)	(216,604)		(216,604)	(216,604)				74,520		0002
Interest Rate Swap 3.1772 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/20/2038		4,000,000	3.1772 (SOFR)			(28,598)	(271,244)		(271,244)	(271,244)				76,764		0002
Interest Rate Swap 3.2163 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/11/2024		8,000,000	3.2163 (SOFR)			(94,439)	(124,750)		(124,750)	(124,750)				35,344		0002

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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)
Interest Rate Swap 3.2210 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2028		27,000,000	3.2210 (SOFR)			(255,988)	(705,997)		(705,997)	(705,997)				298,202		0002
Interest Rate Swap 3.2271 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/29/2043		22,000,000	3.2271 (SOFR)			(187,865)	(1,649,178)		(1,649,178)	(1,649,178)				491,029		0002
Interest Rate Swap 3.2982 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2043		36,000,000	3.2982 (SOFR)			(330,824)	(2,338,755)		(2,338,755)	(2,338,755)				802,728		0002
Interest Rate Swap SOFR (2.6959)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2025		41,000,000	SOFR (2.6959)			322,306	1,293,095		1,293,095	1,293,095				289,522		0002
Interest Rate Swap SOFR (2.7645)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/31/2029		18,000,000	SOFR (2.7645)			222,990	857,885		857,885	857,885				203,058		0002
Interest Rate Swap SOFR (2.8839)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/07/2039		10,000,000	SOFR (2.8839)			113,580	1,034,985		1,034,985	1,034,985				194,390		0002
Interest Rate Swap SOFR (2.7559)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/07/2029		23,000,000	SOFR (2.7559)			273,009	1,108,065		1,108,065	1,108,065				259,946		0002
Interest Rate Swap 2.8151 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/28/2039		22,000,000	2.8151 (SOFR)			(218,554)	(2,456,801)		(2,456,801)	(2,456,801)				428,472		0002
Interest Rate Swap 2.8724 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/07/2034		24,000,000	2.8724 (SOFR)			(215,553)	(1,769,353)		(1,769,353)	(1,769,353)				383,040		0002
Interest Rate Swap 2.9055 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/08/2049		36,000,000	2.9055 (SOFR)			(316,874)	(4,555,334)		(4,555,334)	(4,555,334)				903,636		0002
Interest Rate Swap 2.8878 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/08/2039		32,000,000	2.8878 (SOFR)			(283,443)	(3,307,683)		(3,307,683)	(3,307,683)				623,680		0002
Interest Rate Swap 2.2894 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/28/2025		32,000,000	2.2894 (SOFR)			(285,160)	(982,125)		(982,125)	(982,125)				178,240		0002
Interest Rate Swap 2.7937 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/18/2049		14,000,000	2.7937 (SOFR)			(186,192)	(2,033,788)		(2,033,788)	(2,033,788)				352,198		0002
Interest Rate Swap SOFR (2.8903)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/17/2044		63,000,000	SOFR (2.8903)			814,655	7,774,666		7,774,666	7,774,666				1,410,854		0002
Interest Rate Swap SOFR (2.6780)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/17/2034		16,500,000	SOFR (2.6780)			229,320	1,503,507		1,503,507	1,503,507				264,792		0002
Interest Rate Swap SOFR (2.5722)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/25/2029		15,000,000	SOFR (2.5722)			206,394	872,602		872,602	872,602				172,995		0002
Interest Rate Swap 2.7063 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/26/2039		19,000,000	2.7063 (SOFR)			(248,982)	(2,383,545)		(2,383,545)	(2,383,545)				371,944		0002
Interest Rate Swap SOFR (2.5873)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/26/2031		34,500,000	SOFR (2.5873)			469,777	2,547,170		2,547,170	2,547,170				466,820		0002
Interest Rate Swap 2.7169 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/01/2039		27,000,000	2.7169 (SOFR)			(337,701)	(3,357,035)		(3,357,035)	(3,357,035)				528,782		0002
Interest Rate Swap 2.7481 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/01/2049		24,000,000	2.7481 (SOFR)			(297,058)	(3,670,597)		(3,670,597)	(3,670,597)				604,188		0002
Interest Rate Swap 2.6526 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/14/2049		17,000,000	2.6526 (SOFR)			(199,074)	(2,872,155)		(2,872,155)	(2,872,155)				428,273		0002
Interest Rate Swap 2.4056 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/03/2049		25,000,000	2.4056 (SOFR)			(265,868)	(5,262,377)		(5,262,377)	(5,262,377)				630,488		0002
Interest Rate Swap SOFR (2.3366)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/14/2044		14,000,000	SOFR (2.3366)			140,673	2,865,198		2,865,198	2,865,198				316,694		0002
Interest Rate Swap 2.1350 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/08/2039		24,000,000	2.1350 (SOFR)			(408,031)	(4,670,400)		(4,670,400)	(4,670,400)				472,884		0002
Interest Rate Swap 2.2475 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2039		31,000,000	2.2475 (SOFR)			(505,080)	(5,621,233)		(5,621,233)	(5,621,233)				611,010		0002
Interest Rate Swap 1.9305 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/27/2029		10,000,000	1.9305 (SOFR)			(99,398)	(911,223)		(911,223)	(911,223)				117,185		0002
Interest Rate Swap SOFR (1.4060)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/19/2029		36,000,000	SOFR (1.4060)			563,000	4,305,608		4,305,608	4,305,608				427,410		0002
Interest Rate Swap 1.5022 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/30/2039		21,000,000	1.5022 (SOFR)			(299,700)	(5,704,237)		(5,704,237)	(5,704,237)				415,695		0002
Interest Rate Swap SOFR (1.5564)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/09/2034		20,000,000	SOFR (1.5564)			254,036	3,869,630		3,869,630	3,869,630				327,090		0002

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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)
Interest Rate Swap SOFR (1.6361)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/09/2044		20,000,000	SOFR (1.6361)			249,165	6,165,429		6,165,429	6,165,429				455,050		0002
Interest Rate Swap 1.6366 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/09/2039		27,000,000	1.6366 (SOFR)			(522,959)	(6,941,892)		(6,941,892)	(6,941,892)				536,342		0002
Interest Rate Swap SOFR (1.4975)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/11/2029		77,000,000	SOFR (1.4975)			1,533,960	9,038,836		9,038,836	9,038,836				925,887		0002
Interest Rate Swap 1.8423 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/21/2039		21,000,000	1.8423 (SOFR)			(363,598)	(4,885,895)		(4,885,895)	(4,885,895)				417,585		0002
Interest Rate Swap 1.6225 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/08/2025		33,000,000	1.6225 (SOFR)			(537,670)	(1,643,020)		(1,643,020)	(1,643,020)				224,879		0002
Interest Rate Swap 1.9221 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/08/2044		12,000,000	1.9221 (SOFR)			(181,235)	(3,210,495)		(3,210,495)	(3,210,495)				274,110		0002
Interest Rate Swap SOFR (1.9303)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/08/2049		27,000,000	SOFR (1.9303)			406,900	7,888,327		7,888,327	7,888,327				686,691		0002
Interest Rate Swap 1.7395 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/08/2029		8,000,000	1.7395 (SOFR)			(126,626)	(848,599)		(848,599)	(848,599)				96,832		0002
Interest Rate Swap 1.9995 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/12/2039		42,000,000	1.9995 (SOFR)			(596,176)	(9,005,833)		(9,005,833)	(9,005,833)				836,766		0002
Interest Rate Swap SOFR (1.7695)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2028		36,000,000	SOFR (1.7695)			538,728	3,247,048		3,247,048	3,247,048				397,602		0002
Interest Rate Swap SOFR (1.8645)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/18/2049		50,000,000	SOFR (1.8645)			875,333	15,151,988		15,151,988	15,151,988				1,270,250		0002
Interest Rate Swap SOFR (1.8365)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/22/2049		18,000,000	SOFR (1.8365)			251,661	5,548,179		5,548,179	5,548,179				458,136		0002
Interest Rate Swap SOFR (1.8471)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/29/2049		280,000,000	SOFR (1.8471)			3,700,505	85,802,783		85,802,783	85,802,783				7,129,220		0002
Interest Rate Swap 1.6201 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/04/2024		100,000,000	1.6201 (SOFR)			(1,316,569)	(3,158,144)		(3,158,144)	(3,158,144)				481,850		0002
Interest Rate Swap SOFR (2.4370)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/31/2044		51,000,000	SOFR (2.4370)			559,625	9,685,849		9,685,849	9,685,849				1,152,600		0002
Interest Rate Swap 2.0736 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/20/2044		65,000,000	2.0736 (SOFR)			(665,961)	(15,983,317)		(15,983,317)	(15,983,317)				1,488,858		0002
Interest Rate Swap 1.6967 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/06/2025		45,000,000	1.6967 (SOFR)			(877,172)	(1,487,726)		(1,487,726)	(1,487,726)				227,138		0002
Interest Rate Swap 1.6560 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/13/2025		23,000,000	1.6560 (SOFR)			(436,230)	(779,868)		(779,868)	(779,868)				117,185		0002
Interest Rate Swap 1.7392 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2030		33,000,000	1.7392 (SOFR)			(576,497)	(3,604,818)		(3,604,818)	(3,604,818)				406,560		0002
Interest Rate Swap 1.9302 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2045		20,000,000	1.9302 (SOFR)			(332,733)	(5,354,021)		(5,354,021)	(5,354,021)				459,150		0002
Interest Rate Swap SOFR (1.7473)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/31/2040		10,000,000	SOFR (1.7473)			166,549	2,473,382		2,473,382	2,473,382				200,600		0002
Interest Rate Swap 1.4126 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/31/2025		21,000,000	1.4126 (SOFR)			(379,236)	(789,897)		(789,897)	(789,897)				109,505		0002
Interest Rate Swap SOFR (1.6785)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/07/2032		65,000,000	SOFR (1.6785)			1,051,671	9,353,643		9,353,643	9,353,643				925,503		0002
Interest Rate Swap SOFR (1.8020)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/07/2040		52,000,000	SOFR (1.8020)			815,649	12,529,857		12,529,857	12,529,857				1,043,744		0002
Interest Rate Swap SOFR (1.5776)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/31/2030		10,000,000	SOFR (1.5776)			173,667	1,182,951		1,182,951	1,182,951				123,395		0002
Interest Rate Swap SOFR (1.2295)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/06/2045		70,000,000	SOFR (1.2295)			1,001,330	26,074,994		26,074,994	26,074,994				1,611,330		0002
Interest Rate Swap 0.8382 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/27/2045		13,000,000	0.8382 (SOFR)			(166,295)	(5,606,673)		(5,606,673)	(5,606,673)				299,650		0002
Interest Rate Swap SOFR (0.6925)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/03/2030		12,000,000	SOFR (0.6925)			148,212	2,040,722		2,040,722	2,040,722				150,126		0002
Interest Rate Swap 0.8880 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/08/2045		33,000,000	0.8880 (SOFR)			(633,951)	(14,030,670)		(14,030,670)	(14,030,670)				762,713		0002

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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 SOFR (0.6121)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2030		25,000,000	SOFR (0.6121)			483,426	4,431,551		4,431,551	4,431,551				315,613		0002
Interest Rate Swap SOFR (0.9905)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/06/2030		20,000,000	SOFR (0.9905)			301,364	3,038,473		3,038,473	3,038,473				248,670		0002
Interest Rate Swap SOFR (1.4618)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/28/2045		35,000,000	SOFR (1.4618)			508,214	11,823,119		11,823,119	11,823,119				805,350		0002
Interest Rate Swap SOFR (1.8235)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/07/2045		15,000,000	SOFR (1.8235)			233,993	4,257,028		4,257,028	4,257,028				344,678		0002
Interest Rate Swap SOFR (1.2958)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/28/2030		25,000,000	SOFR (1.2958)			377,074	3,372,786		3,372,786	3,372,786				310,425		0002
Interest Rate Swap 0.9289 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/17/2029		10,000,000	0.9289 (SOFR)			(137,155)	(1,345,592)		(1,345,592)	(1,345,592)				114,170		0002
Interest Rate Swap SOFR (2.3163)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/17/2028		60,000,000	SOFR (2.3163)			763,016	3,666,760		3,666,760	3,666,760				627,900		0002
Interest Rate Swap SOFR (2.2337)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/31/2029		67,000,000	SOFR (2.2337)			780,971	5,053,583		5,053,583	5,053,583				779,847		0002
Interest Rate Swap 2.3561 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/13/2044		59,000,000	2.3561 (SOFR)			(594,689)	(11,907,233)		(11,907,233)	(11,907,233)				1,334,551		0002
Interest Rate Swap SOFR (2.1014)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/14/2029		29,000,000	SOFR (2.1014)			311,667	2,386,949		2,386,949	2,386,949				338,735		0002
Interest Rate Swap 2.1874 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/27/2044		30,000,000	2.1874 (SOFR)			(278,071)	(6,794,193)		(6,794,193)	(6,794,193)				679,215		0002
Interest Rate Swap SOFR (2.1260)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/06/2029		8,000,000	SOFR (2.1260)			91,527	646,880		646,880	646,880				93,256		0002
Interest Rate Swap SOFR (2.0230)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/25/2029		46,000,000	SOFR (2.0230)			742,405	4,026,561		4,026,561	4,026,561				542,823		0002
Interest Rate Swap SOFR (1.3821)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/29/2028		21,000,000	SOFR (1.3821)			310,628	2,172,604		2,172,604	2,172,604				226,800		0002
Interest Rate Swap 1.7785 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/13/2039		50,000,000	1.7785 (SOFR)			(590,614)	(11,957,626)		(11,957,626)	(11,957,626)				990,975		0002
Interest Rate Swap SOFR (1.6311)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/13/2029		29,000,000	SOFR (1.6311)			355,380	3,169,907		3,169,907	3,169,907				346,391		0002
Interest Rate Swap 1.4694 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2024		21,000,000	1.4694 (SOFR)			(219,490)	(591,690)		(591,690)	(591,690)				91,476		0002
Interest Rate Swap SOFR (1.6171)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/28/2026		95,000,000	SOFR (1.6171)			1,670,094	6,152,792		6,152,792	6,152,792				798,713		0002
Interest Rate Swap SOFR (1.6710)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/01/2028		57,000,000	SOFR (1.6710)			961,325	5,356,360		5,356,360	5,356,360				627,057		0002
Interest Rate Swap SOFR (1.5702)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/04/2028		33,000,000	SOFR (1.5702)			559,366	3,254,068		3,254,068	3,254,068				363,347		0002
Interest Rate Swap SOFR (1.7054)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/08/2028		25,000,000	SOFR (1.7054)			399,093	2,318,631		2,318,631	2,318,631				275,575		0002
Interest Rate Swap SOFR (1.7087)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/08/2028		92,000,000	SOFR (1.7087)			1,467,439	8,519,016		8,519,016	8,519,016				1,014,116		0002
Interest Rate Swap 1.6646 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2024		40,000,000	1.6646 (SOFR)			(614,438)	(1,195,154)		(1,195,154)	(1,195,154)				187,260		0002
Interest Rate Swap SOFR (1.7994)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2029		19,000,000	SOFR (1.7994)			282,182	1,961,111		1,961,111	1,961,111				230,356		0002
Interest Rate Swap 1.8471 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/18/2034		25,000,000	1.8471 (SOFR)			(359,039)	(4,259,734)		(4,259,734)	(4,259,734)				412,513		0002
Interest Rate Swap 1.6170 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/19/2024		228,000,000	1.6170 (SOFR)			(3,391,945)	(6,970,438)		(6,970,438)	(6,970,438)				1,074,108		0002
Interest Rate Swap SOFR (1.7030)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/22/2031		147,000,000	SOFR (1.7030)			2,125,556	20,429,677		20,429,677	20,429,677				2,065,718		0002
Interest Rate Swap 1.8700 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/11/2034		26,000,000	1.8700 (SOFR)			(305,333)	(4,396,409)		(4,396,409)	(4,396,409)				430,248		0002
Interest Rate Swap SOFR (2.0709)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/20/2049		18,000,000	SOFR (2.0709)			184,557	4,836,563		4,836,563	4,836,563				458,811		0002

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Interest Rate Swap SOFR (1.7340)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/20/2024		55,000,000	SOFR (1.7340)			615,911	1,736,878		1,736,878	1,736,878				271,205		0002
Interest Rate Swap 1.8610 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/06/2030		20,000,000	1.8610 (SOFR)			(373,880)	(2,040,514)		(2,040,514)	(2,040,514)				245,400		0002
Interest Rate Swap 1.9858 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/13/2040		45,000,000	1.9858 (SOFR)			(784,235)	(9,799,686)		(9,799,686)	(9,799,686)				901,305		0002
Interest Rate Swap 1.6726 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/17/2027		42,000,000	1.6726 (SOFR)			(776,080)	(2,800,279)		(2,800,279)	(2,800,279)				366,702		0002
Interest Rate Swap 1.9049 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2040		22,000,000	1.9049 (SOFR)			(368,434)	(5,014,661)		(5,014,661)	(5,014,661)				441,056		0002
Interest Rate Swap 1.8812 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/27/2045		25,000,000	1.8812 (SOFR)			(414,000)	(6,875,337)		(6,875,337)	(6,875,337)				574,050		0002
Interest Rate Swap 1.8054 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/27/2035		22,000,000	1.8054 (SOFR)			(371,453)	(3,889,216)		(3,889,216)	(3,889,216)				366,190		0002
Interest Rate Swap 1.9289 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2045		47,000,000	1.9289 (SOFR)			(782,189)	(12,590,993)		(12,590,993)	(12,590,993)				1,079,003		0002
Interest Rate Swap SOFR (1.7779)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/18/2050		61,000,000	SOFR (1.7779)			891,649	19,484,625		19,484,625	19,484,625				1,559,770		0002
Interest Rate Swap 0.8927 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/04/2024		88,000,000	0.8927 (SOFR)			(1,364,845)	(759,950)		(759,950)	(759,950)				184,228		0002
Interest Rate Swap SOFR (0.9270)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/13/2045		143,000,000	SOFR (0.9270)			2,613,486	59,996,805		59,996,805	59,996,805				3,306,089		0002
Interest Rate Swap SOFR (0.9580)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/14/2045		4,000,000	SOFR (0.9580)			88,407	1,656,060		1,656,060	1,656,060				92,306		0002
Interest Rate Swap 1.6510 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/31/2035		25,000,000	1.6510 (SOFR)			(426,471)	(4,772,712)		(4,772,712)	(4,772,712)				416,325		0002
Interest Rate Swap 0.7706 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/27/2030		18,000,000	0.7706 (SOFR)			(233,432)	(2,975,041)		(2,975,041)	(2,975,041)				224,838		0002
Interest Rate Swap SOFR (1.5897)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2025		39,000,000	SOFR (1.5897)			706,746	1,375,803		1,375,803	1,375,803				201,572		0002
Interest Rate Swap SOFR (0.9689)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/29/2050		14,000,000	SOFR (0.9689)			226,690	6,436,842		6,436,842	6,436,842				359,856		0002
Interest Rate Swap SOFR (0.7118)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/17/2030		60,000,000	SOFR (0.7118)			860,197	10,424,840		10,424,840	10,424,840				762,840		0002
Interest Rate Swap 0.5010 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/26/2027		23,000,000	0.5010 (SOFR)			(317,751)	(2,554,467)		(2,554,467)	(2,554,467)				214,763		0002
Interest Rate Swap SOFR (0.9685)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/26/2050		25,000,000	SOFR (0.9685)			314,539	11,512,787		11,512,787	11,512,787				643,525		0002
Interest Rate Swap SOFR (0.0000)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2030		35,000,000	SOFR (0.0000)			934,308	7,580,501		7,580,501	7,580,501				447,440		0002
Interest Rate Swap SOFR (0.4376)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2027		125,000,000	SOFR (0.4376)			3,081,547	14,273,773		14,273,773	14,273,773				1,175,000		0002
Interest Rate Swap SOFR (0.5351)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2029		125,000,000	SOFR (0.5351)			3,024,672	19,345,989		19,345,989	19,345,989				1,437,188		0002
Interest Rate Swap SOFR (0.5820)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2030		125,000,000	SOFR (0.5820)			2,997,314	22,123,572		22,123,572	22,123,572				1,567,188		0002
Interest Rate Swap SOFR (0.5598)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/13/2029		125,000,000	SOFR (0.5598)			3,010,264	20,754,711		20,754,711	20,754,711				1,503,750		0002
Interest Rate Swap SOFR (0.4075)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/13/2027		125,000,000	SOFR (0.4075)			3,099,106	12,778,739		12,778,739	12,778,739				1,089,438		0002
Interest Rate Swap SOFR (0.5091)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/13/2028		125,000,000	SOFR (0.5091)			3,039,839	17,944,252		17,944,252	17,944,252				1,367,750		0002
Interest Rate Swap SOFR (0.4815)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2028		125,000,000	SOFR (0.4815)			3,055,939	16,508,421		16,508,421	16,508,421				1,294,188		0002
Interest Rate Swap 0.2961 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2025		125,000,000	0.2961 (SOFR)			(3,164,089)	(7,003,957)		(7,003,957)	(7,003,957)				708,438		0002
Interest Rate Swap 0.2448 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2024		125,000,000	0.2448 (SOFR)			(3,194,014)	(1,970,268)		(1,970,268)	(1,970,268)				333,625		0002

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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)
Interest Rate Swap 0.2352 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/13/2024		125,000,000	0.2352 (SOFR)			(3,199,614)	(336,027)		(336,027)	(336,027)				117,938		0002
Interest Rate Swap 0.2559 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2024		125,000,000	0.2559 (SOFR)			(3,187,539)	(3,456,233)		(3,456,233)	(3,456,233)				456,813		0002
Interest Rate Swap SOFR (0.6985)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/18/2030		95,000,000	SOFR (0.6985)			1,365,594	17,140,877		17,140,877	17,140,877				1,231,390		0002
Interest Rate Swap 1.0833 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2050		22,000,000	1.0833 (SOFR)			(272,917)	(9,738,236)		(9,738,236)	(9,738,236)				568,964		0002
Interest Rate Swap SOFR (1.0221)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2040		19,000,000	SOFR (1.0221)			238,800	6,572,624		6,572,624	6,572,624				388,778		0002
Interest Rate Swap SOFR (1.0679)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2045		150,000,000	SOFR (1.0679)			1,866,952	60,330,057		60,330,057	60,330,057				3,497,850		0002
Interest Rate Swap SOFR (1.3496)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/18/2050		70,000,000	SOFR (1.3496)			1,133,962	27,819,239		27,819,239	27,819,239				1,815,345		0002
Interest Rate Swap 1.2727 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/18/2040		47,000,000	1.2727 (SOFR)			(774,731)	(14,875,451)		(14,875,451)	(14,875,451)				965,968		0002
Interest Rate Swap SOFR (0.3751)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2026		88,000,000	SOFR (0.3751)			2,195,076	7,904,165		7,904,165	7,904,165				700,436		0002
Interest Rate Swap SOFR (1.2867)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/19/2033		140,000,000	SOFR (1.2867)			2,801,322	26,353,884		26,353,884	26,353,884				2,107,000		0002
Interest Rate Swap 0.4431 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/07/2026		370,000,000	0.4431 (SOFR)			(9,416,434)	(27,696,365)		(27,696,365)	(27,696,365)				2,630,515		0002
Interest Rate Swap 1.5714 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/20/2046		20,000,000	1.5714 (SOFR)			(372,455)	(6,570,011)		(6,570,011)	(6,570,011)				469,800		0002
Interest Rate Swap 1.6135 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/05/2041		24,000,000	1.6135 (SOFR)			(394,529)	(6,622,018)		(6,622,018)	(6,622,018)				496,404		0002
Interest Rate Swap 0.2790 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/05/2024		30,000,000	0.2790 (SOFR)			(653,302)	(168,679)		(168,679)	(168,679)				47,115		0002
Interest Rate Swap SOFR (0.8530)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2045		17,000,000	SOFR (0.8530)			313,259	7,320,441		7,320,441	7,320,441				393,083		0002
Interest Rate Swap 0.8601 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2050		32,000,000	0.8601 (SOFR)			(588,805)	(15,302,250)		(15,302,250)	(15,302,250)				821,920		0002
Interest Rate Swap SOFR (0.6679)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/22/2030		12,000,000	SOFR (0.6679)			218,024	2,094,769		2,094,769	2,094,769				151,722		0002
Interest Rate Swap SOFR (0.6669)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/29/2030		10,000,000	SOFR (0.6669)			172,156	1,750,640		1,750,640	1,750,640				126,625		0002
Interest Rate Swap 1.0706 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/05/2050		25,000,000	1.0706 (SOFR)			(373,446)	(11,062,177)		(11,062,177)	(11,062,177)				642,825		0002
Interest Rate Swap SOFR (0.9718)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/17/2045		55,000,000	SOFR (0.9718)			747,600	22,765,290		22,765,290	22,765,290				1,274,433		0002
Interest Rate Swap SOFR (0.9696)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/22/2050		50,000,000	SOFR (0.9696)			654,376	23,010,320		23,010,320	23,010,320				1,286,775		0002
Interest Rate Swap SOFR (0.9557)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/26/2045		55,000,000	SOFR (0.9557)			693,844	22,907,683		22,907,683	22,907,683				1,275,175		0002
Interest Rate Swap 0.3210 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/10/2025		43,000,000	0.3210 (SOFR)			(1,101,566)	(2,712,950)		(2,712,950)	(2,712,950)				265,590		0002
Interest Rate Swap SOFR (0.3914)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/13/2026		125,000,000	SOFR (0.3914)			3,108,497	12,010,126		12,010,126	12,010,126				1,043,250		0002
Interest Rate Swap SOFR (0.4674)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/13/2028		125,000,000	SOFR (0.4674)			3,064,164	15,779,711		15,779,711	15,779,711				1,256,000		0002
Interest Rate Swap SOFR (0.5230)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/13/2029		125,000,000	SOFR (0.5230)			3,031,731	18,678,235		18,678,235	18,678,235				1,403,250		0002
Interest Rate Swap SOFR (0.4527)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/13/2027		125,000,000	SOFR (0.4527)			3,072,739	15,031,542		15,031,542	15,031,542				1,216,125		0002
Interest Rate Swap SOFR (0.4953)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2028		125,000,000	SOFR (0.4953)			3,047,889	17,225,677		17,225,677	17,225,677				1,331,250		0002
Interest Rate Swap SOFR (0.5713)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/13/2030		125,000,000	SOFR (0.5713)			3,003,556	21,441,037		21,441,037	21,441,037				1,536,188		0002

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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)
Interest Rate Swap SOFR (0.5474)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2029		125,000,000	SOFR (0.5474)			3,017,497	20,040,052		20,040,052	20,040,052				1,470,688		0002
Interest Rate Swap SOFR (0.4225)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2027		125,000,000	SOFR (0.4225)			3,090,356	13,522,448		13,522,448	13,522,448				1,132,750		0002
Interest Rate Swap 0.2685 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/13/2024		125,000,000	0.2685 (SOFR)			(3,180,189)	(4,793,268)		(4,793,268)	(4,793,268)				554,188		0002
Interest Rate Swap SOFR (0.5728)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2030		60,000,000	SOFR (0.5728)			1,294,823	11,071,239		11,071,239	11,071,239				769,740		0002
Interest Rate Swap SOFR (0.7515)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/14/2032		170,000,000	SOFR (0.7515)			3,220,651	37,396,293		37,396,293	37,396,293				2,496,620		0002
Interest Rate Swap SOFR (0.7038)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/28/2030		61,000,000	SOFR (0.7038)			1,042,439	10,904,395		10,904,395	10,904,395				787,297		0002
Interest Rate Swap SOFR (0.7046)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/28/2030		25,000,000	SOFR (0.7046)			427,166	4,467,914		4,467,914	4,467,914				322,663		0002
Interest Rate Swap SOFR (1.0209)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2040		10,000,000	SOFR (1.0209)			143,380	3,455,083		3,455,083	3,455,083				204,385		0002
Interest Rate Swap SOFR (0.7091)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2030		6,000,000	SOFR (0.7091)			91,745	1,076,214		1,076,214	1,076,214				77,661		0002
Interest Rate Swap SOFR (0.7091)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2030		22,000,000	SOFR (0.7091)			336,397	3,946,118		3,946,118	3,946,118				284,757		0002
Interest Rate Swap SOFR (0.9128)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/29/2035		70,000,000	SOFR (0.9128)			863,666	18,972,550		18,972,550	18,972,550				1,199,905		0002
Interest Rate Swap SOFR (0.7196)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2030		8,000,000	SOFR (0.7196)			99,374	1,440,457		1,440,457	1,440,457				103,992		0002
Interest Rate Swap SOFR (0.7781)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/23/2029		80,000,000	SOFR (0.7781)			1,732,843	12,420,069		12,420,069	12,420,069				964,680		0002
Interest Rate Swap 0.3488 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/06/2025		22,000,000	0.3488 (SOFR)			(572,990)	(1,373,932)		(1,373,932)	(1,373,932)				135,399		0002
Interest Rate Swap SOFR (1.2017)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/30/2045		40,000,000	SOFR (1.2017)			757,709	15,311,146		15,311,146	15,311,146				934,800		0002
Interest Rate Swap 0.5537 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/03/2026		230,000,000	0.5537 (SOFR)			(4,885,191)	(21,455,887)		(21,455,887)	(21,455,887)				1,939,360		0002
Interest Rate Swap 0.4862 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/06/2026		75,000,000	0.4862 (SOFR)			(1,571,090)	(7,146,237)		(7,146,237)	(7,146,237)				633,300		0002
Interest Rate Swap SOFR (0.8100)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/30/2030		21,000,000	SOFR (0.8100)			432,299	3,704,160		3,704,160	3,704,160				274,523		0002
Interest Rate Swap SOFR (1.2823)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/27/2045		20,000,000	SOFR (1.2823)			302,548	7,425,988		7,425,988	7,425,988				468,220		0002
Interest Rate Swap SOFR (0.8924)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/27/2030		23,000,000	SOFR (0.8924)			378,321	3,981,437		3,981,437	3,981,437				302,347		0002
Interest Rate Swap SOFR (0.9299)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/03/2030		20,000,000	SOFR (0.9299)			307,793	3,423,742		3,423,742	3,423,742				263,230		0002
Interest Rate Swap SOFR (0.9526)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/11/2030		50,000,000	SOFR (0.9526)			727,329	8,513,291		8,513,291	8,513,291				659,100		0002
Interest Rate Swap SOFR (1.4024)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/04/2046		50,000,000	SOFR (1.4024)			1,051,692	17,695,202		17,695,202	17,695,202				1,173,325		0002
Interest Rate Swap SOFR (0.8659)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/04/2030		110,000,000	SOFR (0.8659)			2,602,267	17,061,389		17,061,389	17,061,389				1,349,040		0002
Interest Rate Swap SOFR (1.6082)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/19/2046		40,000,000	SOFR (1.6082)			742,499	12,912,640		12,912,640	12,912,640				939,540		0002
Interest Rate Swap 0.4264 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/03/2026		70,000,000	0.4264 (SOFR)			(1,190,849)	(6,002,324)		(6,002,324)	(6,002,324)				544,985		0002
Interest Rate Swap SOFR (1.5181)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/29/2046		40,000,000	SOFR (1.5181)			704,624	13,467,548		13,467,548	13,467,548				940,120		0002
Interest Rate Swap 0.3462 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/09/2024		12,000,000	0.3462 (SOFR)			(305,976)	(445,171)		(445,171)	(445,171)				52,830		0002
Interest Rate Swap SOFR (0.4284)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/16/2025		28,000,000	SOFR (0.4284)			556,854	1,387,112		1,387,112	1,387,112				148,918		0002

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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)
Interest Rate Swap SOFR (1.4704)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/26/2029		242,000,000	SOFR (1.4704)			2,724,222	26,484,993		26,484,993	26,484,993				2,769,327		0002
Interest Rate Swap SOFR (1.7308)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/30/2031		200,000,000	SOFR (1.7308)			2,049,529	25,474,655		25,474,655	25,474,655				2,692,500		0002
Interest Rate Swap 1.7557 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/31/2031		63,000,000	1.7557 (SOFR)			(641,586)	(7,925,212)		(7,925,212)	(7,925,212)				848,295		0002
Interest Rate Swap 0.4543 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/23/2024		28,000,000	0.4543 (SOFR)			(646,029)	(454,182)		(454,182)	(454,182)				78,246		0002
Interest Rate Swap SOFR (0.4285)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/16/2025		14,000,000	SOFR (0.4285)			278,418	693,530		693,530	693,530				74,459		0002
Interest Rate Swap SOFR (1.6703)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/05/2046		35,000,000	SOFR (1.6703)			567,403	10,979,475		10,979,475	10,979,475				822,973		0002
Interest Rate Swap SOFR (1.6984)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/12/2046		80,000,000	SOFR (1.6984)			1,227,241	24,762,360		24,762,360	24,762,360				1,881,880		0002
Interest Rate Swap SOFR (2.0187)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/05/2046		60,000,000	SOFR (2.0187)			712,963	15,644,329		15,644,329	15,644,329				1,413,240		0002
Interest Rate Swap SOFR (2.0481)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/10/2046		20,000,000	SOFR (2.0481)			223,988	5,126,708		5,126,708	5,126,708				471,230		0002
Interest Rate Swap SOFR (1.6482)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/10/2031		75,000,000	SOFR (1.6482)			931,606	9,876,924		9,876,924	9,876,924				1,005,863		0002
Interest Rate Swap 1.8140 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/26/2033		64,000,000	1.8140 (SOFR)			(662,425)	(9,620,704)		(9,620,704)	(9,620,704)				972,768		0002
Interest Rate Swap SOFR (1.5404)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/31/2029		37,000,000	SOFR (1.5404)			397,163	3,931,784		3,931,784	3,931,784				423,965		0002
Interest Rate Swap 1.6293 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/25/2033		50,000,000	1.6293 (SOFR)			(719,809)	(8,176,650)		(8,176,650)	(8,176,650)				756,700		0002
Interest Rate Swap 2.0051 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/23/2046		19,000,000	2.0051 (SOFR)			(309,876)	(5,007,013)		(5,007,013)	(5,007,013)				448,875		0002
Interest Rate Swap SOFR (1.7931)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/06/2031		10,000,000	SOFR (1.7931)			190,241	1,237,223		1,237,223	1,237,223				134,800		0002
Interest Rate Swap 2.1757 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/30/2051		160,000,000	2.1757 (SOFR)			(1,457,708)	(40,751,891)		(40,751,891)	(40,751,891)				4,177,120		0002
Interest Rate Swap SOFR (2.0380)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/05/2051		10,000,000	SOFR (2.0380)			118,207	2,787,075		2,787,075	2,787,075				260,740		0002
Interest Rate Swap 1.9919 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/05/2046		7,000,000	1.9919 (SOFR)			(83,784)	(1,853,975)		(1,853,975)	(1,853,975)				164,878		0002
Interest Rate Swap 0.8837 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/12/2026		5,000,000	0.8837 (SOFR)			(73,135)	(351,418)		(351,418)	(351,418)				37,058		0002
Interest Rate Swap 0.7239 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/16/2025		48,000,000	0.7239 (SOFR)			(1,094,391)	(2,442,868)		(2,442,868)	(2,442,868)				272,928		0002
Interest Rate Swap SOFR (1.9827)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/26/2046		60,000,000	SOFR (1.9827)			973,190	16,021,126		16,021,126	16,021,126				1,417,770		0002
Interest Rate Swap SOFR (1.4972)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/28/2030		150,000,000	SOFR (1.4972)			2,713,425	18,997,320		18,997,320	18,997,320				1,886,775		0002
Interest Rate Swap SOFR (1.9865)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/28/2046		50,000,000	SOFR (1.9865)			637,112	13,340,465		13,340,465	13,340,465				1,183,800		0002
Interest Rate Swap SOFR (2.0204)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/04/2046		35,000,000	SOFR (2.0204)			415,657	9,162,035		9,162,035	9,162,035				829,010		0002
Interest Rate Swap SOFR (1.3383)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2028		31,000,000	SOFR (1.3383)			569,462	3,076,832		3,076,832	3,076,832				322,695		0002
Interest Rate Swap SOFR (1.9990)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/07/2046		25,000,000	SOFR (1.9990)			372,438	6,617,137		6,617,137	6,617,137				591,138		0002
Interest Rate Swap SOFR (1.8310)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/28/2036		185,000,000	SOFR (1.8310)			2,454,804	35,558,501		35,558,501	35,558,501				3,259,423		0002
Interest Rate Swap SOFR (1.4710)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2029		14,000,000	SOFR (1.4710)			249,384	1,554,796		1,554,796	1,554,796				161,672		0002
Interest Rate Swap SOFR (1.8538)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/07/2036		50,000,000	SOFR (1.8538)			773,918	9,462,424		9,462,424	9,462,424				878,875		0002

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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)
Interest Rate Swap 2.9050 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/05/2038		250,000,000	2.9050 (SOFR)			(3,421,978)	(24,060,865)		(24,060,865)	(24,060,865)				4,722,125		0002
Interest Rate Swap 3.1125 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/11/2033		250,000,000	3.1125 (SOFR)			(2,542,275)	(12,358,256)		(12,358,256)	(12,358,256)				3,825,750		0002
Interest Rate Swap SOFR (0.7506)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/12/2038		250,000,000	SOFR (0.7506)			3,757,490	83,724,039		83,724,039	83,724,039				4,711,250		0002
Interest Rate Swap SOFR (1.5918)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/04/2031		20,000,000	SOFR (1.5918)			265,141	2,780,323		2,780,323	2,780,323				272,580		0002
Interest Rate Swap 0.4185 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/04/2024		25,000,000	0.4185 (SOFR)			(425,935)	(544,148)		(544,148)	(544,148)				81,725		0002
Interest Rate Swap SOFR (1.4847)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/18/2031		80,000,000	SOFR (1.4847)			970,021	11,724,971		11,724,971	11,724,971				1,093,160		0002
Interest Rate Swap SOFR (1.7867)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/02/2046		20,000,000	SOFR (1.7867)			195,674	5,966,414		5,966,414	5,966,414				474,530		0002
Interest Rate Swap SOFR (1.4571)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/02/2031		80,000,000	SOFR (1.4571)			847,875	11,919,233		11,919,233	11,919,233				1,095,960		0002
Interest Rate Swap SOFR (1.6473)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/09/2046		20,000,000	SOFR (1.6473)			386,358	6,400,526		6,400,526	6,400,526				474,730		0002
Interest Rate Swap 1.3113 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2031		12,000,000	1.3113 (SOFR)			(221,796)	(1,918,622)		(1,918,622)	(1,918,622)				165,228		0002
Interest Rate Swap 0.4950 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/02/2024		62,000,000	0.4950 (SOFR)			(1,340,631)	(1,765,727)		(1,765,727)	(1,765,727)				237,925		0002
Interest Rate Swap 1.3792 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/13/2031		23,000,000	1.3792 (SOFR)			(380,771)	(3,590,986)		(3,590,986)	(3,590,986)				317,492		0002
Interest Rate Swap 0.9184 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/12/2026		410,000,000	0.9184 (SOFR)			(7,506,551)	(32,257,440)		(32,257,440)	(32,257,440)				3,315,875		0002
Interest Rate Swap 1.6694 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2046		15,000,000	1.6694 (SOFR)			(195,104)	(4,765,263)		(4,765,263)	(4,765,263)				357,255		0002
Interest Rate Swap 1.7205 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2041		90,000,000	1.7205 (SOFR)			(943,934)	(24,215,866)		(24,215,866)	(24,215,866)				1,896,075		0002
Interest Rate Swap 0.7645 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/14/2024		30,000,000	0.7645 (SOFR)			(689,983)	(1,036,218)		(1,036,218)	(1,036,218)				133,245		0002
Interest Rate Swap SOFR (1.5919)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/29/2031		220,000,000	SOFR (1.5919)			3,807,329	31,992,701		31,992,701	31,992,701				3,078,570		0002
Interest Rate Swap 1.1730 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/12/2026		450,000,000	1.1730 (SOFR)			(7,802,980)	(34,791,413)		(34,791,413)	(34,791,413)				3,810,825		0002
Interest Rate Swap 1.7615 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/12/2051		50,000,000	1.7615 (SOFR)			(755,019)	(16,512,628)		(16,512,628)	(16,512,628)				1,320,150		0002
Interest Rate Swap SOFR (1.6711)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/19/2031		200,000,000	SOFR (1.6711)			2,936,318	28,192,254		28,192,254	28,192,254				2,809,000		0002
Interest Rate Swap SOFR (1.5241)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/19/2028		50,000,000	SOFR (1.5241)			760,621	5,062,648		5,062,648	5,062,648				552,850		0002
Interest Rate Swap 1.6719 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2046		8,000,000	1.6719 (SOFR)			(135,764)	(2,532,698)		(2,532,698)	(2,532,698)				190,136		0002
Interest Rate Swap SOFR (1.8651)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/26/2036		70,000,000	SOFR (1.8651)			920,665	13,670,061		13,670,061	13,670,061				1,257,830		0002
Interest Rate Swap SOFR (1.6172)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/26/2028		80,000,000	SOFR (1.6172)			1,119,397	7,794,223		7,794,223	7,794,223				886,320		0002
Interest Rate Swap SOFR (1.5295)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/03/2031		80,000,000	SOFR (1.5295)			1,076,615	12,097,774		12,097,774	12,097,774				1,126,320		0002
Interest Rate Swap 1.0693 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/03/2024		560,000,000	1.0693 (SOFR)			(8,366,711)	(20,406,653)		(20,406,653)	(20,406,653)				2,694,440		0002
Interest Rate Swap 1.0205 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2024		530,000,000	1.0205 (SOFR)			(8,001,834)	(15,189,371)		(15,189,371)	(15,189,371)				2,179,890		0002
Interest Rate Swap 0.9609 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/03/2024		345,000,000	0.9609 (SOFR)			(5,274,996)	(6,686,338)		(6,686,338)	(6,686,338)				1,124,183		0002
Interest Rate Swap 1.1091 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/03/2025		470,000,000	1.1091 (SOFR)			(6,961,786)	(20,217,809)		(20,217,809)	(20,217,809)				2,544,815		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap 1.4422 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/02/2031		20,000,000	1.4422 (SOFR)			(212,708)	(2,999,306)		(2,999,306)	(2,999,306)				273,990		0002
Interest Rate Swap 1.3815 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/06/2027		300,000,000	1.3815 (SOFR)			(4,145,746)	(27,155,968)		(27,155,968)	(27,155,968)				2,975,250		0002
Interest Rate Swap 1.6627 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/06/2041		20,000,000	1.6627 (SOFR)			(258,418)	(5,573,694)		(5,573,694)	(5,573,694)				423,620		0002
Interest Rate Swap 1.6911 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/08/2041		60,000,000	1.6911 (SOFR)			(756,835)	(16,501,047)		(16,501,047)	(16,501,047)				1,271,040		0002
Interest Rate Swap 1.9830 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2052		33,000,000	1.9830 (SOFR)			(541,410)	(9,619,836)		(9,619,836)	(9,619,836)				874,418		0002
Interest Rate Swap 1.7030 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2027		639,000,000	1.7030 (SOFR)			(11,263,960)	(42,205,640)		(42,205,640)	(42,205,640)				5,596,682		0002
Interest Rate Swap SOFR (1.9200)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2032		390,000,000	SOFR (1.9200)			6,505,637	49,332,095		49,332,095	49,332,095				5,539,950		0002
Interest Rate Swap SOFR (1.2270)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2024		1,085,000,000	SOFR (1.2270)			21,378,156	3,481,593		3,481,593	3,481,593				1,390,970		0002
Interest Rate Swap 3.3215 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/18/2038		250,000,000	3.3215 (SOFR)			(2,727,410)	(12,888,811)		(12,888,811)	(12,888,811)				4,810,125		0002
Interest Rate Swap SOFR (0.2839)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/16/2024		250,000,000	SOFR (0.2839)			5,107,346	1,806,875		1,806,875	1,806,875				448,500		0002
Interest Rate Swap 0.5599 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/25/2024		70,000,000	0.5599 (SOFR)			(966,075)	(1,658,812)		(1,658,812)	(1,658,812)				243,740		0002
Interest Rate Swap SOFR (1.6603)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/09/2051		10,000,000	SOFR (1.6603)			192,559	3,465,445		3,465,445	3,465,445				262,390		0002
Interest Rate Swap 0.8914 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/16/2026		100,000,000	0.8914 (SOFR)			(2,203,662)	(7,769,137)		(7,769,137)	(7,769,137)				797,250		0002
Interest Rate Swap 1.3218 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/23/2031		22,000,000	1.3218 (SOFR)			(424,367)	(3,494,783)		(3,494,783)	(3,494,783)				302,533		0002
Interest Rate Swap 0.5650 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2024		54,000,000	0.5650 (SOFR)			(948,145)	(1,666,972)		(1,666,972)	(1,666,972)				218,943		0002
Interest Rate Swap 1.1590 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2028		34,000,000	1.1590 (SOFR)			(528,538)	(3,840,010)		(3,840,010)	(3,840,010)				366,996		0002
Interest Rate Swap 0.5650 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2024		30,000,000	0.5650 (SOFR)			(526,747)	(926,096)		(926,096)	(926,096)				121,635		0002
Interest Rate Swap 1.3447 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2031		10,000,000	1.3447 (SOFR)			(140,532)	(1,594,535)		(1,594,535)	(1,594,535)				138,560		0002
Interest Rate Swap SOFR (1.7885)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/05/2036		100,000,000	SOFR (1.7885)			1,573,871	20,243,709		20,243,709	20,243,709				1,792,850		0002
Interest Rate Swap 0.9230 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2026		15,000,000	0.9230 (SOFR)			(245,175)	(1,191,638)		(1,191,638)	(1,191,638)				122,265		0002
Interest Rate Swap 1.1944 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/12/2025		150,000,000	1.1944 (SOFR)			(2,588,778)	(8,620,419)		(8,620,419)	(8,620,419)				1,025,175		0002
Interest Rate Swap 1.3699 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/16/2031		52,000,000	1.3699 (SOFR)			(1,032,565)	(8,078,503)		(8,078,503)	(8,078,503)				714,194		0002
Interest Rate Swap 1.1983 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/03/2025		470,000,000	1.1983 (SOFR)			(6,826,698)	(27,505,618)		(27,505,618)	(27,505,618)				3,261,330		0002
Interest Rate Swap 1.1443 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/03/2025		155,000,000	1.1443 (SOFR)			(2,278,328)	(7,565,189)		(7,565,189)	(7,565,189)				925,040		0002
Interest Rate Swap 1.1130 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/06/2024		180,000,000	1.1130 (SOFR)			(2,641,835)	(6,531,906)		(6,531,906)	(6,531,906)				869,940		0002
Interest Rate Swap SOFR (1.4958)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/17/2030		53,000,000	SOFR (1.4958)			640,956	7,285,499		7,285,499	7,285,499				699,468		0002
Interest Rate Swap 1.4190 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/28/2030		20,000,000	1.4190 (SOFR)			(223,196)	(2,677,772)		(2,677,772)	(2,677,772)				254,870		0002
Interest Rate Swap 1.1863 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/31/2024		20,000,000	1.1863 (SOFR)			(232,783)	(751,395)		(751,395)	(751,395)				100,140		0002
Interest Rate Swap 1.9200 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2032		28,000,000	1.9200 (SOFR)			(467,072)	(3,541,791)		(3,541,791)	(3,541,791)				397,740		0002

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)
Interest Rate Swap SOFR (1.7030)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2027		351,000,000	SOFR (1.7030)			6,187,248	23,183,380		23,183,380	23,183,380				3,074,234		0002
Interest Rate Swap SOFR (2.0307)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/24/2042		50,000,000	SOFR (2.0307)			809,917	11,560,214		11,560,214	11,560,214				1,063,000		0002
Interest Rate Swap SOFR (4.1034)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/24/2023	04/28/2025		100,000,000	SOFR (4.1034)			833,958	538,630		538,630	538,630				575,750		0002
Interest Rate Swap 3.0190 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/24/2023	04/26/2053		150,000,000	3.0190 (SOFR)			(2,380,552)	(7,934,486)		(7,934,486)	(7,934,486)				4,062,450		0002
Interest Rate Swap 3.1540 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/10/2023	05/12/2048		20,000,000	3.1540 (SOFR)			(281,296)	(784,290)		(784,290)	(784,290)				493,770		0002
Interest Rate Swap 3.0897 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/11/2023	05/15/2031		105,000,000	3.0897 (SOFR)			(1,502,037)	(2,503,478)		(2,503,478)	(2,503,478)				1,425,795		0002
Interest Rate Swap SOFR (3.6531)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/17/2023	05/19/2026		170,000,000	SOFR (3.6531)			1,787,713	1,022,113		1,022,113	1,022,113				1,312,315		0002
Interest Rate Swap SOFR (3.3098)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/17/2023	05/19/2038		40,000,000	SOFR (3.3098)			507,221	785,701		785,701	785,701				758,740		0002
Interest Rate Swap 3.1893 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/18/2023	05/22/2053		110,000,000	3.1893 (SOFR)			(1,459,904)	(2,339,248)		(2,339,248)	(2,339,248)				2,982,760		0002
Interest Rate Swap 3.5757 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/18/2023	05/24/2027		100,000,000	3.5757 (SOFR)			(1,086,728)	(302,455)		(302,455)	(302,455)				921,600		0002
Interest Rate Swap 3.4400 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/19/2023	05/23/2029		90,000,000	3.4400 (SOFR)			(1,049,617)	(269,307)		(269,307)	(269,307)				1,045,440		0002
Interest Rate Swap 3.4660 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/24/2023	05/26/2032		150,000,000	3.4660 (SOFR)			(1,703,326)	136,721		136,721	136,721				2,174,775		0002
Interest Rate Swap 3.9010 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/24/2023	05/26/2026		60,000,000	3.9010 (SOFR)			(521,830)	(17,098)		(17,098)	(17,098)				465,030		0002
Interest Rate Swap 3.4182 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/01/2023	06/05/2029		150,000,000	3.4182 (SOFR)			(1,671,838)	(603,039)		(603,039)	(603,039)				1,748,175		0002
Interest Rate Swap 3.9322 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/14/2023	06/16/2027		140,000,000	3.9322 (SOFR)			(1,086,321)	1,215,243		1,215,243	1,215,243				1,302,140		0002
Interest Rate Swap 3.5676 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/14/2023	06/16/2031		75,000,000	3.5676 (SOFR)			(733,094)	532,900		532,900	532,900				1,024,463		0002
Interest Rate Swap 3.1315 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/28/2023	06/30/2053		130,000,000	3.1315 (SOFR)			(1,479,938)	(4,117,117)		(4,117,117)	(4,117,117)				3,531,450		0002
Interest Rate Swap SOFR (3.7950)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/06/2023	07/11/2033		100,000,000	SOFR (3.7950)			758,380	(2,751,388)		(2,751,388)	(2,751,388)				1,543,900		0002
Interest Rate Swap 3.5987 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/12/2023	07/14/2033		40,000,000	3.5987 (SOFR)			(334,471)	467,676		467,676	467,676				617,820		0002
Interest Rate Swap 3.4996 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/12/2023	07/14/2043		20,000,000	3.4996 (SOFR)			(176,655)	75,035		75,035	75,035				442,130		0002
Interest Rate Swap SOFR (4.2612)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/12/2023	07/14/2026		150,000,000	SOFR (4.2612)			782,235	(1,406,974)		(1,406,974)	(1,406,974)				1,194,600		0002
Interest Rate Swap 3.5983 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/12/2023	07/14/2033		20,000,000	3.5983 (SOFR)			(167,274)	233,192		233,192	233,192				308,910		0002
Interest Rate Swap 3.9360 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/17/2023	07/19/2027		125,000,000	3.9360 (SOFR)			(823,392)	1,180,809		1,180,809	1,180,809				1,177,688		0002
Interest Rate Swap 3.6183 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/17/2023	07/19/2030		85,000,000	3.6183 (SOFR)			(684,427)	731,928		731,928	731,928				1,088,000		0002
Interest Rate Swap 3.7139 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/09/2023	08/11/2033		25,000,000	3.7139 (SOFR)			(164,425)	528,131		528,131	528,131				387,688		0002
Interest Rate Swap 4.6852 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/09/2023	08/11/2025		80,000,000	4.6852 (SOFR)			(609,143)	459,422		459,422	459,422				508,120		0002
Interest Rate Swap 3.9051 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/09/2023	08/11/2028		200,000,000	3.9051 (SOFR)			(1,163,503)	3,038,304		3,038,304	3,038,304				2,148,600		0002
Interest Rate Swap 6.0570 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	02/15/2031		1,000,000	6.0570 (SOFR)			1,145	142,287		142,287	142,287				13,353		0002
Interest Rate Swap 6.0800 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	02/15/2032		1,000,000	6.0800 (SOFR)			1,228	161,767		161,767	161,767				14,258		0002

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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 6.0940 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	02/15/2033		1,000,000	6.0940 (SOFR)			1,278	179,800		179,800	179,800				15,112		0002
Interest Rate Swap 6.1040 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	02/15/2034		1,000,000	6.1040 (SOFR)			1,822	204,686		204,686	204,686				15,917		0002
Interest Rate Swap 6.1090 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	02/15/2035		1,000,000	6.1090 (SOFR)			1,331	212,803		212,803	212,803				16,684		0002
Interest Rate Swap 6.1080 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	02/15/2036		1,000,000	6.1080 (SOFR)			1,328	227,611		227,611	227,611				17,417		0002
Interest Rate Swap 6.1030 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	02/15/2037		1,000,000	6.1030 (SOFR)			1,310	241,315		241,315	241,315				18,123		0002
Interest Rate Swap 5.9460 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	05/15/2028		1,000,000	5.9460 (SOFR)			747	82,964		82,964	82,964				10,459		0002
Interest Rate Swap 6.1070 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	05/15/2034		1,000,000	6.1070 (SOFR)			1,314	201,287		201,287	201,287				16,108		0002
Interest Rate Swap 6.1110 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	05/15/2035		1,000,000	6.1110 (SOFR)			1,324	216,975		216,975	216,975				16,866		0002
Interest Rate Swap 6.1080 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	05/15/2036		1,000,000	6.1080 (SOFR)			1,323	231,346		231,346	231,346				17,593		0002
Interest Rate Swap 6.1010 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	05/15/2037		1,000,000	6.1010 (SOFR)			1,293	244,692		244,692	244,692				18,290		0002
Interest Rate Swap 5.9580 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	08/15/2028		1,000,000	5.9580 (SOFR)			790	88,564		88,564	88,564				10,756		0002
Interest Rate Swap 6.0070 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	08/15/2029		1,000,000	6.0070 (SOFR)			966	110,892		110,892	110,892				11,861		0002
Interest Rate Swap 6.0440 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	08/15/2030		1,000,000	6.0440 (SOFR)			1,099	132,118		132,118	132,118				12,872		0002
Interest Rate Swap 2.4380 (SOFR)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2023	08/23/2029		10,000,000	2.4380 (SOFR)			(118,233)	(688,332)		(688,332)	(688,332)				118,840		0002
Interest Rate Swap 2.5488 (SOFR)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/21/2023	08/23/2033		10,000,000	2.5488 (SOFR)			(112,138)	(954,593)		(954,593)	(954,593)				155,340		0002
Interest Rate Swap 6.0360 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	05/15/2030		1,000,000	6.0360 (SOFR)			1,070	127,008		127,008	127,008				12,625		0002
Interest Rate Swap 6.0650 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	05/15/2031		1,000,000	6.0650 (SOFR)			1,174	147,408		147,408	147,408				13,579		0002
Interest Rate Swap 6.0850 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	05/15/2032		1,000,000	6.0850 (SOFR)			1,195	166,604		166,604	166,604				14,473		0002
Interest Rate Swap 6.0990 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	05/15/2033		1,000,000	6.0990 (SOFR)			1,261	184,581		184,581	184,581				15,312		0002
Interest Rate Swap 6.0500 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	11/15/2030		1,000,000	6.0500 (SOFR)			1,120	137,158		137,158	137,158				13,115		0002
Interest Rate Swap 6.0750 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	11/15/2031		1,000,000	6.0750 (SOFR)			1,543	163,203		163,203	163,203				14,035		0002
Interest Rate Swap 6.0920 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	11/15/2032		1,000,000	6.0920 (SOFR)			1,236	175,523		175,523	175,523				14,902		0002
Interest Rate Swap 6.1030 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	11/15/2033		1,000,000	6.1030 (SOFR)			1,300	192,926		192,926	192,926				15,718		0002
Interest Rate Swap 6.1080 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	11/15/2034		1,000,000	6.1080 (SOFR)			1,503	217,089		217,089	217,089				16,494		0002
Interest Rate Swap 6.1090 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	11/15/2035		1,000,000	6.1090 (SOFR)			1,511	232,806		232,806	232,806				17,236		0002
Interest Rate Swap 6.1050 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	11/15/2036		1,000,000	6.1050 (SOFR)			1,307	238,120		238,120	238,120				17,948		0002
Interest Rate Swap 6.0710 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	08/15/2031		1,000,000	6.0710 (SOFR)			1,195	152,239		152,239	152,239				13,809		0002
Interest Rate Swap 6.0890 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	08/15/2032		1,000,000	6.0890 (SOFR)			1,260	171,077		171,077	171,077				14,689		0002
Interest Rate Swap 6.1020 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	08/15/2033		1,000,000	6.1020 (SOFR)			1,306	188,788		188,788	188,788				15,516		0002

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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)
Interest Rate Swap 6.1090 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	08/15/2034		1,000,000	6.1090 (SOFR)			1,331	205,247		205,247	205,247				16,302		0002
Interest Rate Swap 6.1110 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	08/15/2035		1,000,000	6.1110 (SOFR)			1,848	229,106		229,106	229,106				17,052		0002
Interest Rate Swap 6.1070 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	08/15/2036		1,000,000	6.1070 (SOFR)			1,324	234,716		234,716	234,716				17,772		0002
Interest Rate Swap 6.0930 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	08/15/2037		1,000,000	6.0930 (SOFR)			1,274	247,243		247,243	247,243				18,462		0002
Interest Rate Swap 5.9700 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	11/15/2028		1,000,000	5.9700 (SOFR)			833	94,040		94,040	94,040				11,045		0002
Interest Rate Swap 6.0160 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	11/15/2029		1,000,000	6.0160 (SOFR)			998	116,209		116,209	116,209				12,124		0002
Interest Rate Swap 3.9380 (SOFR)	PORTFOLIO	All	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/21/2023	07/05/2031		10,000,000	3.9380 (SOFR)			(63,935)	112,152		112,152	112,152				137,070		0002
Interest Rate Swap 3.7020 (SOFR)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2023	07/05/2025		5,000,000	3.7020 (SOFR)			(36,270)	(68,287)		(68,287)	(68,287)				30,745		0002
Interest Rate Swap 3.5150 (SOFR)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2023	07/12/2024		12,000,000	3.5150 (SOFR)			(94,808)	(129,149)		(129,149)	(129,149)				43,740		0002
Interest Rate Swap 2.7513 (SOFR)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/21/2023	05/13/2033		15,000,000	2.7513 (SOFR)			(160,452)	(1,199,391)		(1,199,391)	(1,199,391)				229,613		0002
Interest Rate Swap 5.9340 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	02/15/2028		1,000,000	5.9340 (SOFR)			704	77,165		77,165	77,165				10,160		0002
Interest Rate Swap 5.9820 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	02/15/2029		1,000,000	5.9820 (SOFR)			876	99,730		99,730	99,730				11,327		0002
Interest Rate Swap 6.0250 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/21/2023	02/15/2030		1,000,000	6.0250 (SOFR)			1,030	121,429		121,429	121,429				12,381		0002
Interest Rate Swap 2.8141 (SOFR)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2023	05/15/2025		28,000,000	2.8141 (SOFR)		251,530	(293,294)	(728,402)		(728,402)	(929,387)		(50,546)		164,024		0002
Interest Rate Swap SOFR (4.7942)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/30/2023	09/01/2025		150,000,000	SOFR (4.7942)			289,710	(1,253,901)		(1,253,901)	(1,253,901)				969,600		0002
Interest Rate Swap SOFR (3.8309)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/30/2023	09/01/2038		180,000,000	SOFR (3.8309)			935,234	(7,122,575)		(7,122,575)	(7,122,575)				3,448,260		0002
Interest Rate Swap SOFR (3.6684)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/30/2023	09/01/2048		50,000,000	SOFR (3.6684)			287,322	(2,328,168)		(2,328,168)	(2,328,168)				1,242,175		0002
Interest Rate Swap 3.7500 (SOFR)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/18/2023	10/02/2024		12,000,000	3.7500 (SOFR)			(66,941)	29,882		29,882	29,882				52,176		0002
Interest Rate Swap 6.0060 (SOFR)	PORTFOLIO	All	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	09/18/2023	06/15/2037		13,000,000	6.0060 (SOFR)			10,481	3,064,239		3,064,239	3,064,239				238,524		0002
Interest Rate Swap 3.8525 (SOFR)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/18/2023	10/02/2029		8,000,000	3.8525 (SOFR)			(42,304)	133,593		133,593	133,593				95,992		0002
Interest Rate Swap 3.8950 (SOFR)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/18/2023	10/02/2034		5,000,000	3.8950 (SOFR)			(25,838)	124,225		124,225	124,225				82,013		0002
Interest Rate Swap 2.8375 (SOFR)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/18/2023	04/03/2032		95,000,000	2.8375 (SOFR)			(775,137)	(5,089,792)		(5,089,792)	(5,089,792)				1,365,388		0002
Interest Rate Swap 2.9700 (SOFR)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/18/2023	04/03/2042		25,000,000	2.9700 (SOFR)			(194,598)	(2,362,781)		(2,362,781)	(2,362,781)				534,275		0002
Interest Rate Swap 2.5000 (SOFR)	PORTFOLIO	All	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/18/2023	12/02/2025		5,000,000	2.5000 (SOFR)			(45,485)	(174,136)		(174,136)	(174,136)				34,670		0002
Interest Rate Swap 3.0130 (SOFR)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/18/2023	06/07/2033		20,000,000	3.0130 (SOFR)			(153,168)	(1,194,511)		(1,194,511)	(1,194,511)				307,260		0002
Interest Rate Swap 2.8010 (SOFR)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/18/2023	06/07/2028		60,000,000	2.8010 (SOFR)			(495,543)	(2,576,418)		(2,576,418)	(2,576,418)				632,010		0002
Interest Rate Swap 4.1014 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/02/2023	10/06/2053		20,000,000	4.1014 (SOFR)			(62,005)	3,000,008		3,000,008	3,000,008				545,770		0002
Interest Rate Swap 4.5597 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/02/2023	10/04/2027		140,000,000	4.5597 (SOFR)			(275,406)	4,575,522		4,575,522	4,575,522				1,357,650		0002

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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)
Interest Rate Swap 4.2700 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	10/17/2023	10/20/2053		90,000,000	4.2700 (SOFR)			(200,185)	16,358,641		16,358,641	16,358,641				2,457,540		0002
Interest Rate Swap 4.5221 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	10/17/2023	10/19/2033		70,000,000	4.5221 (SOFR)			(119,435)	6,178,846		6,178,846	6,178,846				1,096,130		0002
Interest Rate Swap 4.6062 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	10/25/2023	10/29/2035		90,000,000	4.6062 (SOFR)			(123,057)	9,896,263		9,896,263	9,896,263				1,548,135		0002
Interest Rate Swap 4.3513 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	10/25/2023	10/27/2053		200,000,000	4.3513 (SOFR)			(366,905)	39,419,540		39,419,540	39,419,540				5,463,000		0002
Interest Rate Swap 4.5390 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	10/26/2023	12/29/2028		200,000,000	4.5390 (SOFR)			(14,350)	9,304,720		9,304,720	9,304,720				2,236,100		0002
Interest Rate Swap 4.5650 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	10/26/2023	12/29/2027		200,000,000	4.5650 (SOFR)			(13,917)	7,190,057		7,190,057	7,190,057				1,999,300		0002
Interest Rate Swap 4.6500 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	10/26/2023	12/29/2026		200,000,000	4.6500 (SOFR)			(12,500)	5,129,888		5,129,888	5,129,888				1,731,300		0002
Interest Rate Swap 4.8470 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	10/26/2023	12/29/2025		200,000,000	4.8470 (SOFR)			(9,217)	2,955,218		2,955,218	2,955,218				1,413,200		0002
Interest Rate Swap SOFR (4.1825)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	11/03/2023	11/08/2032		14,000,000	SOFR (4.1825)			67,723	(775,925)		(775,925)	(775,925)				208,397		0002
Interest Rate Swap 4.1517 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	11/03/2023	11/09/2048		20,000,000	4.1517 (SOFR)			(36,596)	2,557,579		2,557,579	2,557,579				498,770		0002
Interest Rate Swap SOFR (4.7595)	PORTFOLIO	All	Interest Rate	JP MORGAN SECURITIES LLC_LCH	LCZ7XYGSLJUHFXXNXD88	11/06/2023	11/10/2025		1,000,000	SOFR (4.7595)			885	(1,363)		(1,363)	(1,363)				6,825		0002
Interest Rate Swap 4.7610 (SOFR)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC_LCH	LCZ7XYGSLJUHFXXNXD88	11/06/2023	11/10/2025		1,000,000	4.7610 (SOFR)			(882)	(1,366)		(1,366)	(1,366)				6,825		0002
Interest Rate Swap SOFR (4.2368)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	11/08/2023	11/10/2028		150,000,000	SOFR (4.2368)			240,930	(4,725,228)		(4,725,228)	(4,725,228)				1,654,350		0002
Interest Rate Swap 4.1196 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	11/14/2023	11/16/2029		30,000,000	4.1196 (SOFR)			(47,087)	1,007,539		1,007,539	1,007,539				363,795		0002
Interest Rate Swap 4.2078 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	11/15/2023	11/19/2029		210,000,000	4.2078 (SOFR)			(299,261)	8,041,439		8,041,439	8,041,439				2,548,350		0002
Interest Rate Swap 4.1888 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	11/15/2023	11/17/2031		260,000,000	4.1888 (SOFR)			(376,689)	13,091,342		13,091,342	13,091,342				3,650,400		0002
Interest Rate Swap 4.0185 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	11/15/2023	11/17/2053		50,000,000	4.0185 (SOFR)			(83,084)	6,767,622		6,767,622	6,767,622				1,367,050		0002
Interest Rate Swap SOFR (4.2070)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	11/15/2023	11/17/2043		120,000,000	SOFR (4.2070)			171,126	(12,684,517)		(12,684,517)	(12,684,517)				2,676,120		0002
Interest Rate Swap SOFR (4.1250)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	11/15/2023	11/17/2048		550,000,000	SOFR (4.1250)			840,704	(67,985,423)		(67,985,423)	(67,985,423)				13,722,225		0002
Interest Rate Swap SOFR (4.1917)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	11/15/2023	11/17/2033		20,000,000	SOFR (4.1917)			28,904	(1,228,614)		(1,228,614)	(1,228,614)				314,450		0002
Interest Rate Swap SOFR (4.0712)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	11/21/2023	11/26/2035		200,000,000	SOFR (4.0712)			269,674	(11,724,309)		(11,724,309)	(11,724,309)				3,451,400		0002
Interest Rate Swap SOFR (4.3746)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	11/21/2023	11/24/2026		30,000,000	SOFR (4.3746)			30,843	(499,932)		(499,932)	(499,932)				255,495		0002
Interest Rate Swap SOFR (4.0135)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	11/28/2023	11/30/2028		70,000,000	SOFR (4.0135)			83,139	(1,542,366)		(1,542,366)	(1,542,366)				776,370		0002
Interest Rate Swap SOFR (3.9077)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	11/28/2023	11/30/2048		40,000,000	SOFR (3.9077)			51,270	(3,506,062)		(3,506,062)	(3,506,062)				998,680		0002
Interest Rate Swap 4.0688 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	12/05/2023	12/07/2026		100,000,000	4.0688 (SOFR)			(88,369)	869,494		869,494	869,494				856,900		0002
Interest Rate Swap 3.7967 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	12/05/2023	12/07/2029		300,000,000	3.7967 (SOFR)			(321,783)	5,054,624		5,054,624	5,054,624				3,655,800		0002
Interest Rate Swap 3.7644 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	12/06/2023	12/10/2029		55,000,000	3.7644 (SOFR)			(57,826)	833,771		833,771	833,771				670,670		0002
Interest Rate Swap SOFR (3.7268)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	12/06/2023	12/08/2033		30,000,000	SOFR (3.7268)			32,294	(686,705)		(686,705)	(686,705)				473,040		0002

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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)
Interest Rate Swap SOFR (3.7570)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/06/2023	12/08/2038		25,000,000	SOFR (3.7570)			26,408	(790,285)		(790,285)	(790,285)				483,288		0002
Interest Rate Swap 3.9534 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/13/2023	12/15/2026		100,000,000	3.9534 (SOFR)			(65,798)	571,339		571,339	571,339				860,050		0002
Interest Rate Swap 3.6600 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/13/2023	12/16/2030		20,000,000	3.6600 (SOFR)			(15,930)	244,730		244,730	244,730				263,900		0002
Interest Rate Swap 3.6647 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/13/2023	12/17/2035		20,000,000	3.6647 (SOFR)			(15,886)	385,014		385,014	385,014				345,970		0002
Interest Rate Swap 3.6438 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/13/2023	12/15/2033		20,000,000	3.6438 (SOFR)			(16,083)	319,701		319,701	319,701				315,660		0002
Interest Rate Swap 3.5725 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/13/2023	12/15/2048		15,000,000	3.5725 (SOFR)			(12,568)	479,678		479,678	479,678				374,813		0002
Interest Rate Swap 3.5294 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/14/2023	12/19/2033		20,000,000	3.5294 (SOFR)			(14,165)	128,259		128,259	128,259				315,840		0002
Interest Rate Swap 3.4840 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/20/2023	12/23/2030		140,000,000	3.4840 (SOFR)			(73,080)	205,653		205,653	205,653				1,849,820		0002
Interest Rate Swap 3.4713 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/20/2023	12/24/2035		140,000,000	3.4713 (SOFR)			(73,574)	56,629		56,629	56,629				2,423,750		0002
Interest Rate Swap 3.2767 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/20/2023	12/22/2053		80,000,000	3.2767 (SOFR)			(46,367)	(236,274)		(236,274)	(236,274)				2,190,800		0002
Interest Rate Swap 3.4634 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/20/2023	12/22/2031		20,000,000	3.4634 (SOFR)			(10,554)	16,087		16,087	16,087				282,500		0002
Interest Rate Swap 3.7506 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/28/2023	01/04/2027		10,000,000	3.7506 (SOFR)				6,522		6,522	6,522				86,800		0002
Interest Rate Swap 3.4748 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/28/2023	01/02/2030		30,000,000	3.4748 (SOFR)				3,169		3,169	3,169				367,755		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate											251,530	(13,822,837)	1,067,925,234	XXX	1,067,925,234	939,119,415		(50,546)		603,076,955	XXX	XXX
Credit Default Swap (Buy Prot - AMAZON.COM INC)	023135BF2	D-1	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/27/2020	06/20/2025		50,000,000	Credit Event / (1)	(1,246,595)		(506,944)	(588,079)		(588,079)	(129,480)		247,323			1	0008
Credit Default Swap (Buy Prot - ANHEUSER-BUSCH INBEV SA/NV)	03522AAH3	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/13/2021	12/20/2025		20,000,000	Credit Event / (1)	(406,385)		(202,778)	(269,794)		(269,794)	(79,703)		82,358			2	0008
Credit Default Swap (Buy Prot - AT&T INC)	00206RGR7	D-1	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2028		15,000,000	Credit Event / (1)		84,996	(80,833)	(153,218)		(153,218)	(229,487)		(8,727)			2	0008
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(1,652,980)	84,996	(790,555)	(1,011,090)	XXX	(1,011,090)	(438,669)		320,955			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(1,652,980)	336,526	(14,613,392)	1,066,914,144	XXX	1,066,914,144	938,680,746		270,409		603,076,955	XXX	XXX
Synthetic, 7 year Floating Rate Bond SOFR (3.6183)	ASSET REPLICATION	DB-C	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/21/2022	11/23/2029		400,000,000	SOFR (3.6183)			6,126,439			(2,891,540)					4,858,600		N/A
Synthetic, 10 year Floating Rate Bond SOFR (3.5293)	ASSET REPLICATION	DB-C	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/21/2022	11/23/2032		300,000,000	SOFR (3.5293)			4,865,538			(1,793,257)					4,476,000		N/A
Synthetic, 15 year Floating Rate Bond SOFR (3.6016)	ASSET REPLICATION	DB-C	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/22/2023	02/24/2038		190,000,000	SOFR (3.6016)			2,660,522			(2,527,691)					3,575,040		N/A
Synthetic, 12 year Floating Rate Bond SOFR (3.6364)	ASSET REPLICATION	DB-C	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/22/2023	02/26/2035		300,000,000	SOFR (3.6364)			4,110,583			(4,817,356)					5,011,950		N/A
1179999999. Subtotal - Swaps - Replication - Interest Rate												17,763,083		XXX	(12,029,844)					17,921,590	XXX	XXX

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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)
Credit Default Swap (Sell Prot - Synthetic, Federation of Malaysia)	560904G*9 Synthetic, Federation of Malaysia	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/27/2020	06/20/2025		20,000,000	1/ (Credit Event)	(127,808)		202,778	(37,252)		237,369			25,014		20,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Morgan Stanley)	61747YQ@7 Synthetic, Morgan Stanley	DB-C	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	04/27/2020	06/20/2025		20,000,000	1/ (Credit Event)	179,324		202,778	52,002		187,099			(35,050)		20,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Verizon Communications Inc 5yr)	92343VA#1 Synthetic, Verizon Communications Inc 5yr	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/27/2020	06/20/2025		10,000,000	1/ (Credit Event)	72,120		101,389	20,928		73,487			(14,100)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Verizon Communications Inc 10yr)	92343VB*4 Synthetic, Verizon Communications Inc 10yr	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/27/2020	06/20/2030		10,000,000	1/ (Credit Event)	(203,474)		101,389	(132,677)		57,722			19,580		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Omnicom Group Inc)	681919A#3 Synthetic, Omnicom Group Inc	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/27/2020	06/20/2025		20,000,000	1/ (Credit Event)	627,375		202,778	180,464		243,675			(122,291)		20,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Bank of America Corp)	06051GS@9 Synthetic, Bank of America Corp	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/27/2020	06/20/2025		20,000,000	1/ (Credit Event)	318,686		202,778	92,178		151,921			(62,233)		20,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, The Sherwin-Williams Company)	824348C@3 Synthetic, The Sherwin-Williams Company	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/01/2022	12/20/2026		10,000,000	1/ (Credit Event)	131,640		101,389	81,906		187,747			(27,180)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Ally Financial INC)	02005NB*0 Synthetic, Ally Financial INC	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/08/2022	12/20/2026		10,000,000	1/ (Credit Event)	1,519,374		506,944	958,711		940,189			(311,795)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Ryder System INC)	783549X*4 Synthetic, Ryder System INC	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/08/2022	12/20/2026		10,000,000	1/ (Credit Event)	(22,307)		101,389	(13,986)		177,483			4,611		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Arrow Electronics, INC)	042735D@6 Synthetic, Arrow Electronics, INC	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2022	12/20/2026		10,000,000	1/ (Credit Event)	58,246		101,389	36,537		131,834			(12,087)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Lincoln National Corporation)	534187K@7 Synthetic, Lincoln National Corporation	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2022	12/20/2026		10,000,000	1/ (Credit Event)	(13,358)		101,389	(8,387)		(107,353)			2,766		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Avnet, INC)	053807D*1 Synthetic, Avnet, INC	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/09/2022	12/20/2026		10,000,000	1/ (Credit Event)			101,389			117,767					10,000,000	2	N/A

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
Credit Default Swap (Sell Prot - Synthetic, Ryder System INC)	783549X@2 Synthetic, Ryder System INC	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2022	06/20/2027		10,000,000	1/ (Credit Event)	(160,287)		101,389	(109,862)		174,405			30,741		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, The Sherwin-Williams Company)	824348C#1 Synthetic, The Sherwin-Williams Company	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/09/2022	06/20/2027		10,000,000	1/ (Credit Event)	41,772		101,389	28,581		203,866			(8,071)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Lennar Corporation)	526057C@1 Synthetic, Lennar Corporation	DB-C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/10/2022	06/20/2027		10,000,000	1/ (Credit Event)	1,513,079		506,944	1,043,985		1,420,824			(288,151)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Freeport-Mcmoran Inc)	35671DK#1 Synthetic, Freeport-Mcmoran Inc	DB-C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/10/2022	06/20/2027		20,000,000	1/ (Credit Event)	(490,005)		202,778	(336,857)		153,345			93,888		20,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Engridge, Inc.)	29250NG*0 Synthetic, Engridge, Inc.	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/10/2022	06/20/2027		10,000,000	1/ (Credit Event)	27,904		101,389	19,110		130,490			(5,393)		10,000,000	2	N/A
1189999999. Subtotal - Swaps - Replication - Credit Default										3,472,284		3,041,667	1,875,382	XXX	4,481,869			(709,751)		220,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										3,472,284		20,804,750	1,875,382	XXX	(7,547,974)			(709,751)		237,921,590	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate											251,530	30,127,977	1,330,965,402	XXX	1,328,968,299	1,202,159,583		(50,546)		698,456,982	XXX	XXX
1369999999. Total Swaps - Credit Default										1,819,304	84,996	2,251,112	864,292	XXX	3,470,779	(438,669)		(388,796)		220,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												21,821,670	30,304,475	XXX	45,711,908		(43,290,205)			29,179,097	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										1,819,304	336,526	54,200,759	1,362,134,169	XXX	1,378,150,986	1,201,720,914	(43,290,205)	(439,341)		947,636,079	XXX	XXX
Bond Forward - 06849RAK8 - BARRICK GOLD CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		5,000,000	1.18380970/1.04053221						(716,387)					44,143		0002
Bond Forward - 199575AV3 - AMERICAN ELECTRIC POWER CO INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		9,500,000	1.16294561/1.01816161						(1,375,448)					83,871		0002
Bond Forward - 36186CBY8 - ALLY FINANCIAL INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		12,000,000	1.13469479/0.99444078						(1,683,048)					105,942		0002
Bond Forward - 11135FBP5 - BROADCOM INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		12,500,000	0.90709670/0.83240140						(933,691)					110,356		0002
Bond Forward - 06738EAV7 - BARCLAYS PLC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		2,000,000	1.06596275/0.91719304						(297,539)					17,657		0002
Bond Forward - 927804FB5 - DOMINION ENERGY INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		7,000,000	1.19130650/1.03926974						(1,064,257)					61,800		0002
Bond Forward - 254687EH5 - WALT DISNEY CO/THE	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		6,500,000	1.23952863/1.12118407						(769,240)					57,385		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
Bond Forward - 337738AV0 - FISERV INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		7,000,000	1.02919465/0.87388000						(1,087,203)					61,800		0002
Bond Forward - 35137LAJ4 - FOX CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		2,000,000	1.07233175/0.93730342						(270,057)					17,657		0002
Bond Forward - 35137LAK1 - FOX CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		7,500,000	1.14798460/0.92964370						(1,637,557)					66,214		0002
Bond Forward - 375558BD4 - GILEAD SCIENCES INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		4,500,000	1.11534322/0.94470093						(767,890)					39,728		0002
Bond Forward - 37940XAH5 - GLOBAL PAYMENTS INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		7,500,000	0.95602340/0.87997189						(570,386)					66,214		0002
Bond Forward - 459200KC4 - INTERNATIONAL BUSINESS MACHINES CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		11,000,000	1.04755527/0.87118233						(1,940,102)					97,114		0002
Bond Forward - 460690BQ2 - INTERPUBLIC GROUP OF COS INC/THE	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		3,000,000	1.20373375/0.92746161						(828,816)					26,486		0002
Bond Forward - 472319AC6 - JEFFERIES FINANCIAL GROUP INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		10,000,000	1.10199598/0.99556070						(1,064,353)					88,285		0002
Bond Forward - 06738EAJ4 - BARCLAYS PLC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		5,000,000	1.12993470/0.95702565						(864,545)					44,143		0002
Bond Forward - 11271LAB8 - BROOKFIELD CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		6,500,000	1.06263178/0.85894926						(1,323,936)					57,385		0002
Bond Forward - 07274NAN3 - BAYER AG	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		4,500,000	1.00135606/0.84195876						(717,288)					39,728		0002
Bond Forward - 07274NAQ6 - BAYER AG	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		6,500,000	1.06291112/0.82284359						(1,560,439)					57,385		0002
Bond Forward - 205887CE0 - CONAGRA BRANDS INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		7,500,000	1.13980227/0.94336211						(1,473,301)					66,214		0002
Bond Forward - 902613AY4 - UBS GROUP AG	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		10,500,000	1.05775272/0.93313526						(1,308,483)					92,699		0002
Bond Forward - 126650CY4 - CVS HEALTH CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		7,500,000	1.07310417/0.92964499						(1,075,944)					66,214		0002
Bond Forward - 67077MAU2 - NUTRIEN LTD	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		3,500,000	1.15400986/0.93369037						(771,118)					30,900		0002
Bond Forward - 500472AC9 - KONINKLIJKE PHILIPS NV	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		11,500,000	1.25417239/1.05900816						(2,244,388)					101,528		0002

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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)
Bond Forward - 05964HAM7 - BANCO SANTANDER SA	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		10,000,000	0.96068410/0.88201963						(786,645)					88,285		0002
Bond Forward - 824348BK1 - SHERWIN-WILLIAMS CO/THE	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		4,500,000	0.98980022/0.80925062						(812,473)					39,728		0002
Bond Forward - 78409VAB0 - S&P GLOBAL INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		5,000,000	1.29480040/1.07144269						(1,116,788)					44,143		0002
Bond Forward - 902613AL2 - UBS GROUP AG	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		7,500,000	0.90815487/0.74931601						(1,191,291)					66,214		0002
Bond Forward - 91324PBE1 - UNITEDHEALTH GROUP INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		10,000,000	1.25165455/1.12224403						(1,294,105)					88,285		0002
Bond Forward - 925524AX8 - NATIONAL AMUSEMENTS INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		9,500,000	1.18788405/0.95072354						(2,253,025)					83,871		0002
Bond Forward - 534187BA6 - LINCOLN NATIONAL CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		3,500,000	1.26637157/1.06942317						(689,319)					30,900		0002
Bond Forward - 651639AM8 - NEWMONT CORP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		10,000,000	1.19873975/1.06437297						(1,343,668)					88,285		0002
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX	(35,832,732)					2,030,555	XXX	XXX
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	06/09/2025		61,300,000	0.96492708/0.68735899				(17,014,924)	$	(17,014,924)	(1,374,663)				367,953		0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	06/10/2024		61,300,000	0.97034669/0.66894742				(18,475,776)	$	(18,475,776)	(1,635,437)				204,190		0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	12/09/2024		61,300,000	0.96730632/0.68036469				(17,589,522)	$	(17,589,522)	(1,349,712)				297,550		0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	09/09/2024		61,300,000	0.96875366/0.67533273				(17,986,703)	$	(17,986,703)	(1,463,833)				255,192		0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	03/11/2024		63,300,000	0.97178147/0.83603076				(8,593,020)	$	(8,593,020)	(1,017,541)				139,577		0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	06/10/2024		63,300,000	0.97165927/0.84514175				(8,008,559)	$	(8,008,559)	(848,184)				210,852		0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	09/09/2024		63,300,000	0.97187793/0.85334474				(7,503,151)	$	(7,503,151)	(661,825)				263,518		0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	12/09/2024		63,300,000	0.97239760/0.86018554				(7,103,023)	$	(7,103,023)	(540,059)				307,258		0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	03/10/2025		63,300,000	0.97313695/0.86587065				(6,789,957)	$	(6,789,957)	(618,233)				345,523		0006

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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)
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	06/09/2025		63,300,000	0.97408137/0.87078459				(6,538,686)	$	(6,538,686)	(598,171)				379,958		0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	03/10/2025		61,300,000	0.96604221/0.68423224				(17,274,951)	$	(17,274,951)	(1,400,669)				334,606		0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	03/11/2024		61,300,000	0.97228509/0.66157974				(19,046,238)	$	(19,046,238)	(1,798,129)				135,167		0006
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	03/11/2024		57,200,000	0.94751091/0.70426947				(13,913,410)	$	(13,913,410)	(885,373)				126,126		0006
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	06/10/2024		57,200,000	0.94600231/0.71190244				(13,390,513)	$	(13,390,513)	(737,143)				190,533		0006
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	09/09/2024		57,200,000	0.94495250/0.71860471				(12,947,094)	$	(12,947,094)	(578,900)				238,124		0006
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	12/09/2024		57,200,000	0.94398791/0.72397914				(12,584,502)	$	(12,584,502)	(474,162)				277,649		0006
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	03/10/2025		57,200,000	0.94319979/0.72821825				(12,296,944)	$	(12,296,944)	(527,272)				312,226		0006
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	06/09/2025		57,200,000	0.94255309/0.73171823				(12,059,754)	$	(12,059,754)	(505,699)				343,343		0006
Bond Forward ? 91282CGM7 10Y 3.50	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/22/2023	09/09/2025		25,000,000	0.99452637/0.98154005				(324,658)	$	(324,658)	(324,658)				162,650		0006
Bond Forward ? 91282CHC8 10YR 3.375	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/22/2023	12/09/2025		100,000,000	0.98985242/0.97216756				(1,768,486)	$	(1,768,486)	(1,768,486)				696,850		0006
Bond Forward ? 912810TR9 30YR 3.625	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/22/2023	12/09/2025		90,000,000	0.94902350/0.93138608				(1,587,368)	$	(1,587,368)	(1,587,368)				627,165		0006
Bond Forward ? 912810TS7 20YR 3.875	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/22/2023	12/09/2025		50,000,000	0.97583412/0.95706338				(938,537)	$	(938,537)	(938,537)				348,425		0006
1429999999. Subtotal - Forwards - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													(233,735,775)	XXX	(233,735,775)	(21,634,052)				6,564,435	XXX	XXX
Currency Forward USD (EUR)	ASSET HEDGE	BA	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/15/2021	04/20/2026		6,839,797	1.27850000				710,532		710,532		(188,228)			51,911		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/05/2022	07/07/2026		16,456,735	1.08985000				(894,796)		(894,796)		(556,501)			130,568		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/13/2022	02/15/2029		2,502,950	1.10750000				(184,040)		(184,040)		(145,808)			28,350		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/05/2022	02/15/2029		6,197,945	1.12180000				(370,912)		(370,912)		(356,455)			70,201		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/04/2023	01/26/2026		20,719,760	1.09890000				(812,700)		(812,700)		(812,700)			149,193		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/19/2023	02/15/2029		899,855	1.18402000				(3,734)		(3,734)		(3,734)			10,192		0004

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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 Forward USD (EUR)	ASSET HEDGE	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2023	02/15/2029		548,019	1.15130000				(17,914)		(17,914)		(17,913)			6,207		0004
Bond Forward ? 79574CFE8 - SALT RIVER PROJECT AGRICULTURAL IMPROVEMENT & POWER DISTRICT	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	03/04/2025		83,670,000	1.11002830/1.12743842				1,456,705		1,456,705	3,455,547				453,533		0002
Bond Forward ? 592481NL5 - METROPOLITAN ST LOUIS SEWER DISTRICT	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		19,000,000	1.09647411/1.10213415				107,541		107,541	519,840				109,849		0002
Bond Forward ? 592481NK7 - METROPOLITAN ST LOUIS SEWER DISTRICT	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		5,825,000	1.10491995/1.11941862				84,455		84,455	189,771				33,677		0002
Bond Forward ? 592481NJ0 - METROPOLITAN ST LOUIS SEWER DISTRICT	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		5,545,000	1.10856304/1.12563327				94,654		94,654	196,108				32,058		0002
Bond Forward ? 592481NH4 - METROPOLITAN ST LOUIS SEWER DISTRICT	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		8,280,000	1.11220614/1.13390913				179,701		179,701	324,440				47,871		0002
Bond Forward ? 592481NG6 - METROPOLITAN ST LOUIS SEWER DISTRICT	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		7,870,000	1.11709641/1.14437093				214,650		214,650	329,597				45,500		0002
Bond Forward ? 592481NF8 - METROPOLITAN ST LOUIS SEWER DISTRICT	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		16,630,000	1.12200857/1.16331308				686,894		686,894	845,867				96,146		0002
Bond Forward ? 592481NE1 - METROPOLITAN ST LOUIS SEWER DISTRICT	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		16,295,000	1.12818979/1.17626522				783,389		783,389	768,226				94,210		0002
Bond Forward ? 592481ND3 - METROPOLITAN ST LOUIS SEWER DISTRICT	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		11,875,000	1.12278532/1.16920264				551,206		551,206	424,476				68,655		0002
1439999999. Subtotal - Forwards - Hedging Other													2,585,630	XXX	2,585,630	7,053,872	(2,081,339)			1,428,121	XXX	XXX
1479999999. Subtotal - Forwards													(231,150,144)	XXX	(266,982,876)	(14,580,180)	(2,081,339)			10,023,111	XXX	XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization												35,457,039				(35,457,039)						
1489999999. Subtotal - SSAP No. 108 Adjustments - Offset to VM-21												35,457,039		XXX		(35,457,039)					XXX	XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																(209,400,751)						
1499999999. Subtotal - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities														XXX		(209,400,751)					XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												35,457,039		XXX		(244,857,790)					XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												33,927,000	26,852,800	XXX	16,460,243	(3,451,674)	(43,290,205)			37,052,336	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												14,082,401	32,756,068	XXX	32,756,068	244,857,790				78,180,188	XXX	XXX
1709999999. Subtotal - Hedging Other										146,660,296	97,336,279	(14,613,392)	1,193,191,589	XXX	1,193,191,589	883,093,093	(2,081,339)	270,409		606,550,361	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	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)
1719999999. Subtotal - Replication										3,472,284		20,804,750	1,875,382	XXX	(7,547,974)			(709,751)		237,921,590	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												35,457,039		XXX		(244,857,790)					XXX	XXX
1759999999 - Totals										150,132,579	97,336,279	89,657,798	1,254,675,839	XXX	1,234,859,924	879,641,419	(45,371,544)	(439,341)		959,704,475	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
0001	Reduce the sensitivity to interest rate movements of our assets compared to our liabilities. ....
0002	Economically hedge interest rate and spread risk from the time when cash is received to the time the cash can be invested . ...
0003	Economically hedge the embedded equity derivative in our fixed annuity product. ....
0004	Economically hedge currency risk in foreign denominated assets/liabilities. ....
0005	Hedge exposure to variability in the cash flows of a forecasted transaction. ....
0006	Instrument in CDHS #001 Rider Claims Less Rider Fees in VA Contracts 100% of Rho SSAP 108 hedge; 100% Effective ....
0007	Economically hedge embedded equity derivatives in medium term notes. ....
0008	Purchased credit default swaps provide protection on specified credit names we hold in our investment portfolio. ....
0009	Economically hedge the interest rate risk associated with medium term notes. ....
0010	Economically hedge the credit risk of investment portfolio. ....
0011	Economically hedge the embedded derivative in certain universal life contracts. ....
0012	Offsets existing derivative position. ....
0013	Economically hedge the embedded derivative in certain variable annuity contracts. ....

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
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2029	10/24/2023	Regular Sales .	49	210,670	4335.66		62,779	56,417							(6,362)			0013
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants													62,779	56,417			XXX				(6,362)			XXX
S&P 500 Put Option, Periodically	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	08/18/2017	01/13/2023	01/13/2023	Maturity	8,215	17,000,043	2069.33	2,077,499	98,929				^	2,077,473			(2,176,427)			0013
S&P 500 Put Option, Periodically	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	08/18/2017	03/31/2023	03/31/2023	Maturity	8,708	18,020,036	2069.33	2,190,426	208,612				^	2,172,869			(2,399,038)			0013
S&P 500 Put Option, Periodically	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/17/2017	05/07/2023	05/07/2023	Maturity	9,391	19,549,977	2081.86	2,387,700	227,400				^	2,353,545			(2,615,100)			0013
S&P 500 Put Option, Periodically	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/18/2017	09/25/2023	09/25/2023	Maturity	9,244	19,125,030	2068.98	2,445,300	333,450				^	2,321,685			(2,778,750)			0013
S&P 500 Put Option, Periodically	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/18/2017	09/29/2023	09/29/2023	Maturity	9,244	19,125,030	2068.98	2,455,200	334,800				^	2,328,587			(2,790,000)			0013
S&P 500 Put Option, Periodically	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/18/2017	10/27/2023	10/27/2023	Maturity	14,050	29,070,059	2068.98	3,583,818	682,632				^	3,365,178			(4,266,450)			0013
S&P 500 Put Option, Periodically	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/17/2017	10/20/2023	11/01/2023	Maturity	7,871	16,404,988	2084.2	1,978,032	282,576				^	1,856,241			(2,260,608)			0013
S&P 500 Put Option, Periodically	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/18/2017	11/17/2023	11/17/2023	Maturity	11,791	24,395,033	2068.98	3,037,608	578,592				^	2,837,477			(3,616,200)			0013
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												20,155,583	2,746,990				XXX	19,313,054			(22,902,573)			XXX
Interest Rate Floor - Fed Funds 0.5% floor	MEDIUM TERM NOTE	Exhibit 7	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/12/2019	12/16/2024	03/30/2023	Regular Sales .		30,000,000	0.5	1,674,400		18,500							(174,700)			0001
0189999999. Subtotal - Purchased Options - Hedging Other - Floors												1,674,400		18,500			XXX				(174,700)			XXX
Interest Rate Floor - 5Yr CMS 3% floor	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2023	02/22/2023	Maturity		100,000,000	3													0001
Interest Rate Floor - 5Yr CMS 3% floor	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2023	02/22/2023	Maturity		100,000,000	3													0001
Interest Rate Floor - 5Yr CMS 3% floor	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2023	02/22/2023	Maturity		100,000,000	3													0001
Interest Rate Floor - 5Yr CMS 3% floor	FIXED ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/18/2010	02/22/2023	02/22/2023	Maturity		200,000,000	3													0001
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/13/2022	01/12/2023	01/12/2023	Maturity	976	9,673,566	9907.38 (11257.9)	416,415						416,415			(416,415)			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/14/2022	02/10/2023	02/10/2023	Maturity	748	6,939,479	9271.8 (10562.6)	348,606						348,606			(348,606)			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/14/2022	03/10/2023	03/10/2023	Maturity	586	5,179,311	8835.4 (10059.7)	290,181						290,180			(290,181)			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/13/2022	04/12/2023	04/12/2023	Maturity	945	8,741,521	9251.07 (10535.7)	501,015						501,015			(501,015)			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	05/12/2023	Maturity	746	6,171,776	8278.04 (9403.44)	406,666		144,943				340,374			(261,723)			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/13/2022	06/12/2023	06/12/2023	Maturity	959	7,888,073	8229.43 (9391.46)	386,629		316,312				251,637			(70,317)			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/13/2022	07/12/2023	07/12/2023	Maturity	701	5,652,052	8067.56 (9148.14)	319,651		438,718				102,481			119,066			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	08/15/2022	08/11/2023	08/11/2023	Maturity	793	7,182,921	9054.14 (10300.3)	406,106						400,404			(406,106)			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/13/2022	09/12/2023	09/12/2023	Maturity	822	7,161,686	8708.17 (9895.64)	337,994		87,076				290,085			(250,918)			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/13/2022	10/12/2023	10/12/2023	Maturity	1,347	10,224,980	7588.9 (8631.95)	677,803		1,405,364				(197,270)			727,561			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2022	11/10/2023	11/10/2023	Maturity	1,020	8,648,887	8481.13 (9658.8)	484,365		581,611				245,893			97,246			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/13/2022	12/12/2023	12/12/2023	Maturity	1,102	9,361,342	8491.86 (9642.7)	601,795		756,738				305,975			154,943			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	01/06/2023	01/06/2023	Maturity	743	3,473,022	4677.03 (4817.34)	61,232						61,232			(61,232)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	01/06/2023	01/06/2023	Maturity	538	2,514,979	4677.03 (4871.13)	59,715						59,715			(59,715)			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/13/2022	01/12/2023	01/12/2023	Maturity	6,712	31,725,294	4726.35 (5208.55)	1,555,807						1,555,768			(1,555,807)			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	01/13/2023	01/13/2023	Maturity	612	2,853,991	4662.85 (4802.74)	48,182						48,178			(48,182)			0003

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)
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	01/13/2023	01/13/2023	Maturity	545	2,541,999	4662.85 (4884.34)	64,869						64,864			(64,869)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	01/20/2023	01/20/2023	Maturity	453	1,992,003	4397.94 (4532.08)	33,853						33,802			(33,853)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	01/20/2023	01/20/2023	Maturity	678	2,981,012	4397.94 (4578.26)	65,762						65,674			(65,762)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	02/01/2023	02/01/2023	Maturity	618	2,809,989	4546.54 (4682.94)	48,777						48,684			(48,777)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	02/01/2023	02/01/2023	Maturity	638	2,900,011	4546.54 (4732.95)	67,274						67,160			(67,274)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	02/08/2023	02/08/2023	Maturity	504	2,278,992	4521.54 (4657.19)	40,685						40,539			(40,685)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	02/08/2023	02/08/2023	Maturity	905	4,091,994	4521.54 (4718.23)	103,514						103,196			(103,514)			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/14/2022	02/10/2023	02/10/2023	Maturity	5,901	26,074,041	4418.64 (4849.92)	1,305,343						1,298,433			(1,305,343)			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	02/15/2023	02/15/2023	Maturity	576	2,573,995	4471.07 (4605.2)	44,162						43,731			(44,162)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	02/15/2023	02/15/2023	Maturity	845	3,775,997	4471.07 (4663.33)	89,175						88,417			(89,175)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	02/22/2023	02/22/2023	Maturity	499	2,148,979	4304.76 (4433.9)	34,755						32,738			(34,755)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	02/22/2023	02/22/2023	Maturity	992	4,271,011	4304.76 (4479.1)	91,259						86,577			(91,259)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	03/01/2023	03/01/2023	Maturity	457	1,968,004	4306.26 (4435.45)	36,172						33,900			(36,172)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	03/01/2023	03/01/2023	Maturity	1,688	7,270,000	4306.26 (4502.19)	198,875						188,529			(198,875)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	03/08/2023	03/08/2023	Maturity	556	2,318,993	4170.7 (4295.82)	41,601						32,725			(41,601)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	03/08/2023	03/08/2023	Maturity	834	3,478,989	4170.7 (4345.87)	85,917						69,679			(85,917)			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/14/2022	03/10/2023	03/10/2023	Maturity	5,414	22,762,050	4204.31 (4628.81)	1,161,136						1,040,964			(1,161,136)			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	03/15/2023	03/15/2023	Maturity	362	1,541,984	4262.45 (4390.32)	29,172						25,251			(29,172)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	03/15/2023	03/15/2023	Maturity	1,353	5,765,987	4262.45 (4452.13)	158,582						140,289			(158,582)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	03/22/2023	03/22/2023	Maturity	461	2,080,980	4511.61 (4646.96)	37,412						36,268			(37,412)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	03/22/2023	03/22/2023	Maturity	833	3,756,998	4511.61 (4696.59)	90,327						87,863			(90,327)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	03/31/2023	03/31/2023	Maturity	955	4,341,978	4545.86 (4682.24)	79,688						77,253			(79,688)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	03/31/2023	03/31/2023	Maturity	1,391	6,325,019	4545.86 (4727.69)	152,273						148,099			(152,273)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	04/06/2023	04/06/2023	Maturity	563	2,526,991	4488.28 (4622.93)	44,346						41,897			(44,346)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	04/06/2023	04/06/2023	Maturity	1,138	5,106,989	4488.28 (4690.25)	130,053						123,875			(130,053)			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/13/2022	04/12/2023	04/12/2023	Maturity	4,298	18,899,932	4397.45 (4835.26)	1,021,188						959,964			(1,021,188)			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	04/14/2023	04/14/2023	Maturity	628	2,758,986	4392.59 (4524.37)	49,563						43,800			(49,563)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	04/14/2023	04/14/2023	Maturity	1,228	5,394,979	4392.59 (4590.26)	141,808						127,538			(141,808)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	04/21/2023	04/21/2023	Maturity	688	2,938,985	4271.78 (4399.93)	51,265						38,247			(51,265)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	04/21/2023	04/21/2023	Maturity	1,196	5,109,006	4271.78 (4476.83)	136,585						105,985			(136,585)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	05/01/2023	05/01/2023	Maturity	1,152	4,762,008	4131.93 (4255.89)	86,523		41,420				46,134			(45,103)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	05/01/2023	05/01/2023	Maturity	1,378	5,694,998	4131.93 (4322)	154,589		49,536				88,116			(105,053)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	05/08/2023	05/08/2023	Maturity	620	2,557,007	4123.34 (4247.04)	40,873		9,166				17,678			(31,707)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	05/08/2023	05/08/2023	Maturity	1,035	4,266,997	4123.34 (4308.89)	99,603		15,295				46,774			(84,308)			0003

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)
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	05/13/2022	05/12/2023	05/12/2023	Maturity	2,800	11,005,285	3930.08 (4326.14)	597,354		543,252				197,381			(54,101)			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	05/15/2023	05/15/2023	Maturity	557	2,242,997	4023.89 (4144.61)	39,984		62,648				12,816			22,665			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	05/15/2023	05/15/2023	Maturity	946	3,804,990	4023.89 (4182.83)	87,912		106,276				29,845			18,364			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	05/22/2023	05/22/2023	Maturity	885	3,450,987	3901.36 (4020.35)	60,592		105,254				6,866			44,661			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	05/22/2023	05/22/2023	Maturity	1,168	4,554,994	3901.36 (4076.92)	115,423		204,973				15,378			89,550			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/03/2022	06/01/2023	06/01/2023	Maturity	518	2,123,002	4101.23 (4226.32)	37,198		62,009				14,491			24,811			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/03/2022	06/01/2023	06/01/2023	Maturity	1,118	4,585,995	4101.23 (4283.73)	114,604		133,949				47,975			19,345			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/10/2022	06/08/2023	06/08/2023	Maturity	446	1,833,987	4115.77 (4239.24)	26,736		55,018				7,572			28,282			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/10/2022	06/08/2023	06/08/2023	Maturity	1,817	7,479,013	4115.77 (4292.75)	152,478		321,601				47,522			169,123			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	06/13/2022	06/12/2023	06/12/2023	Maturity	4,386	17,110,030	3900.86 (4288.6)	764,430		1,700,713				55,689			936,283			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/17/2022	06/15/2023	06/15/2023	Maturity	860	3,259,998	3789.99 (3945.38)	67,763		133,660				(9,084)			65,897			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/17/2022	06/15/2023	06/15/2023	Maturity	729	2,764,002	3789.99 (3903.69)	42,941		82,920				(5,722)			39,980			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/24/2022	06/22/2023	06/22/2023	Maturity	726	2,729,003	3759.89 (3872.69)	50,372		81,873				945			31,501			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/24/2022	06/22/2023	06/22/2023	Maturity	1,647	6,192,990	3759.89 (3919.69)	158,931		263,210				3,312			104,279			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	07/05/2022	06/30/2023	06/30/2023	Maturity	767	2,933,990	3825.33 (3940.09)	47,668		88,020				(2,562)			40,351			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	07/05/2022	06/30/2023	06/30/2023	Maturity	1,058	4,046,013	3825.33 (4003.21)	98,154		188,142				(5,800)			89,988			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/11/2022	07/07/2023	07/07/2023	Maturity	318	1,238,989	3899.38 (4016.36)	20,647		37,169				950			16,522			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/11/2022	07/07/2023	07/07/2023	Maturity	762	2,971,990	3899.38 (4063.15)	67,795		124,821				3,473			57,026			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	07/13/2022	07/12/2023	07/12/2023	Maturity	4,342	16,580,848	3818.8 (4200.04)	844,673		1,655,306				24,967			810,633			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/18/2022	07/14/2023	07/14/2023	Maturity	727	2,808,981	3863.16 (3979.05)	49,153		84,266				2,585			35,113			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/18/2022	07/14/2023	07/14/2023	Maturity	477	1,841,993	3863.16 (4060.18)	52,864		93,941				3,181			41,077			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/25/2022	07/21/2023	07/21/2023	Maturity	866	3,428,989	3961.63 (4163.67)	97,591		174,876				15,503			77,285			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/25/2022	07/21/2023	07/21/2023	Maturity	348	1,379,994	3961.63 (4080.48)	24,035		41,400				3,472			17,365			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/03/2022	08/01/2023	08/01/2023	Maturity	894	3,682,014	4118.63 (4242.19)	66,182		110,461				22,245			44,279			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/03/2022	08/01/2023	08/01/2023	Maturity	890	3,665,004	4118.63 (4283.38)	86,281		146,604				30,104			60,324			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/10/2022	08/08/2023	08/08/2023	Maturity	450	1,861,992	4140.06 (4264.26)	34,046		55,859				12,382			21,813			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/10/2022	08/08/2023	08/08/2023	Maturity	453	1,874,992	4140.06 (4297.38)	42,789		71,249				15,980			28,460			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	08/15/2022	08/11/2023	08/11/2023	Maturity	4,769	20,411,907	4280.15 (4703.64)	1,051,033		877,014				644,460			(174,020)			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/17/2022	08/15/2023	08/15/2023	Maturity	630	2,708,015	4297.14 (4426.05)	48,165		81,238				25,149			33,072			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/17/2022	08/15/2023	08/15/2023	Maturity	421	1,810,987	4297.14 (4469.03)	42,056		59,305				22,564			17,250			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	08/24/2022	08/22/2023	08/22/2023	Maturity	566	2,344,006	4137.99 (4262.13)	41,564		70,320				13,535			28,756			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	08/24/2022	08/22/2023	08/22/2023	Maturity	846	3,499,002	4137.99 (4342.82)	98,015		173,200				33,683			75,185			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	09/12/2022	09/08/2023	09/08/2023	Maturity	1,352	5,415,995	4006.18 (4126.37)	99,467		162,486				20,249			63,019			0003

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)
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	09/12/2022	09/08/2023	09/08/2023	Maturity	2,176	8,716,005	4006.18 (4154.41)	194,437		322,495				39,763			128,058			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	09/13/2022	09/12/2023	09/12/2023	Maturity	4,678	19,227,265	4110.41 (4525.74)	887,547		1,644,165				236,486			756,618			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	09/26/2022	09/22/2023	09/22/2023	Maturity	1,575	5,918,985	3757.99 (3870.73)	93,400		177,570				(13,980)			84,170			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	09/26/2022	09/22/2023	09/22/2023	Maturity	2,036	7,652,996	3757.99 (3913.95)	163,182		317,606				(26,170)			154,425			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	10/10/2022	10/06/2023	10/06/2023	Maturity	1,801	6,554,991	3639.66 (3748.85)	108,312		196,650				(18,728)			88,339			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	10/10/2022	10/06/2023	10/06/2023	Maturity	2,066	7,520,993	3639.66 (3838.02)	217,075		409,891				(41,507)			192,816			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/13/2022	10/12/2023	10/12/2023	Maturity	6,288	22,491,613	3577.03 (3937.78)	1,206,753		2,268,320				(207,085)			1,061,568			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/24/2022	10/20/2023	10/20/2023	Maturity	1,417	5,317,985	3752.75 (3865.33)	91,728		159,536				(5,121)			67,808			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/24/2022	10/20/2023	10/20/2023	Maturity	605	2,271,014	3752.75 (3925.38)	58,616		104,469				(3,655)			45,853			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/10/2022	11/08/2023	11/08/2023	Maturity	2,170	8,306,999	3828.11 (3942.95)	150,945		249,203				6,679			98,258			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/10/2022	11/08/2023	11/08/2023	Maturity	1,328	5,084,993	3828.11 (4023.34)	151,562		259,330				5,488			107,767			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/14/2022	11/10/2023	11/10/2023	Maturity	4,550	18,167,193	3992.93 (4387.71)	933,491		1,796,186				143,273			862,695			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/28/2022	11/22/2023	11/22/2023	Maturity	1,276	5,110,009	4003.58 (4123.69)	87,903		153,304				10,181			65,401			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/28/2022	11/22/2023	11/22/2023	Maturity	1,614	6,463,019	4003.58 (4219.77)	192,636		348,998				23,700			156,362			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	12/12/2022	12/08/2023	12/08/2023	Maturity	1,658	6,571,500	3963.51 (4082.42)	115,438		197,153				11,848			81,715			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	12/12/2022	12/08/2023	12/08/2023	Maturity	1,069	4,236,992	3963.51 (4161.69)	120,711		211,854				12,999			91,143			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	12/13/2022	12/12/2023	12/12/2023	Maturity	6,273	25,033,342	3990.56 (4392.65)	1,352,991		2,522,367				224,726			1,169,376			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	12/27/2022	12/22/2023	12/22/2023	Maturity	1,299	4,963,985	3822.39 (3937.06)	86,702		148,917				658			62,216			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	12/27/2022	12/22/2023	12/22/2023	Maturity	2,071	7,917,011	3822.39 (3998.22)	205,776		364,183				(793)			158,407			0003
0199999999. Subtotal - Purchased Options - Hedging Other - Collars												24,567,242		23,851,409			XXX	12,225,196			(715,833)			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												46,397,225	2,809,769	23,926,326			XXX	31,538,250			(23,799,468)			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													62,779	56,417			XXX				(6,362)			XXX
0449999999. Total Purchased Options - Put Options												20,155,583	2,746,990				XXX	19,313,054			(22,902,573)			XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors												1,674,400		18,500			XXX				(174,700)			XXX
0479999999. Total Purchased Options - Collars												24,567,242		23,851,409			XXX	12,225,196			(715,833)			XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												46,397,225	2,809,769	23,926,326			XXX	31,538,250			(23,799,468)			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
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	10/10/2023	10/09/2029	10/24/2023	Regular Sales .	37	145,860	3902.09		(12,404)	(13,695)							(1,291)			0013
0659999999. Subtotal - Written Options - Hedging Other - Put Options													(12,404)	(13,695)			XXX				(1,291)			XXX
0709999999. Subtotal - Written Options - Hedging Other													(12,404)	(13,695)			XXX				(1,291)			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													(12,404)	(13,695)			XXX				(1,291)			XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options													(12,404)	(13,695)			XXX				(1,291)			XXX
294429AC9	HEDGED BOND	D-1	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/18/2008	01/22/2028	04/21/2023	Regular Sales		25,000,000	3M LIB (4.7360)				(1,275)			682,748						97/102
294429AC9	HEDGED BOND	D-1	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/22/2023	07/22/2023	Maturity		25,000,000	3M LIB (4.7360)				37,206									97/101
032165AD4/893939AE8/893939AE8/40621PAA7/40621PAA7/032165AD4/	HEDGED BOND	D-1	Interest Rate	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/18/2008	01/23/2026	08/21/2023	Regular Sales		22,500,000	3M LIB (4.7000)				56,285			34,604						97/96
032165AD4/032165AD4/158525AR6/	HEDGED BOND	D-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2008	01/22/2026	08/21/2023	Regular Sales		25,000,000	3M LIB (4.6975)				62,940			923						90/110
29444GAJ6	HEDGED BOND	D-1	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	01/18/2008	01/22/2028	08/21/2023	Regular Sales		25,000,000	3M LIB (4.7360)				56,764			555,350						104/95
25156PAC7/195869AD4/03746AAA8/26439XAC7/92344GAM8/195869AD4/539830AK5/03746AAA8/195869AD4	HEDGED BOND	D-1	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	01/18/2008	01/22/2030	08/21/2023	Regular Sales		50,000,000	3M LIB (4.7610)				105,508			305,890						97/99
Interest Rate Swap 3M LIB +0.52 (7.024)	MEDIUM TERM NOTE	Exhibit 7	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/24/2001	01/10/2031	06/09/2006	Regular Sales		75,000,000	3M LIB +0.52 (7.024)				(414,505)									100/100
Interest Rate Swap 6.093 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/30/2023	08/15/2023	12/16/2011	Hedge Ineffectiveness		14,000,000	6.093 (3M LIB)										10,559	(10,559)		100/100
Interest Rate Swap 6.107 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/31/2023	02/15/2024	12/16/2011	Hedge Ineffectiveness		17,000,000	6.107 (3M LIB)										67,938	(67,938)		100/100
Interest Rate Swap 6.114 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	03/31/2023	05/15/2024	12/16/2011	Hedge Ineffectiveness		19,000,000	6.114 (3M LIB)										58,460	(58,460)		100/100
Interest Rate Swap 6.121 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/30/2023	08/15/2024	12/16/2011	Hedge Ineffectiveness		20,000,000	6.121 (3M LIB)										94,283	(94,283)		100/100
Interest Rate Swap 6.124 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/31/2023	11/15/2024	12/16/2011	Hedge Ineffectiveness		18,000,000	6.124 (3M LIB)										22,258	(22,258)		100/100
Interest Rate Swap 6.134 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/30/2023	05/15/2025	12/16/2011	Hedge Ineffectiveness		28,000,000	6.134 (3M LIB)										492,548	(492,548)		100/100
Interest Rate Swap 6.137 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/30/2023	08/15/2025	12/16/2011	Hedge Ineffectiveness		18,000,000	6.137 (3M LIB)										45,194	(45,194)		100/100
Interest Rate Swap 6.139 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	12/31/2023	11/15/2025	12/16/2011	Hedge Ineffectiveness		21,000,000	6.139 (3M LIB)										40,491	(40,491)		100/100
Interest Rate Swap 6.140 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/30/2023	02/15/2026	12/16/2011	Hedge Ineffectiveness		14,000,000	6.140 (3M LIB)										34,614	(34,614)		100/100
Interest Rate Swap 6.142 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/30/2023	05/15/2026	12/16/2011	Hedge Ineffectiveness		14,000,000	6.142 (3M LIB)										24,061	(24,061)		100/100
Interest Rate Swap 6.143 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/30/2023	08/15/2026	12/16/2011	Hedge Ineffectiveness		16,000,000	6.143 (3M LIB)										5,232	(5,232)		100/100
Interest Rate Swap 6.143 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/30/2023	02/15/2027	12/16/2011	Hedge Ineffectiveness		12,000,000	6.143 (3M LIB)										220,568	(220,568)		100/100
Interest Rate Swap 6.145 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/30/2023	05/15/2027	12/16/2011	Hedge Ineffectiveness		12,000,000	6.145 (3M LIB)										8,966	(8,966)		100/100
Interest Rate Swap 6.142 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/30/2023	11/15/2027	12/16/2011	Hedge Ineffectiveness		10,000,000	6.142 (3M LIB)										497,637	(497,637)		100/100

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)
Interest Rate Swap 2.42522 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/30/2023	08/15/2023	08/19/2013	Hedge Ineffectiveness		14,000,000	2.42522 (3M LIB)										(1,866)	1,866		100/100
Interest Rate Swap 2.55269 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/31/2023	02/15/2024	02/06/2014	Hedge Ineffectiveness		17,000,000	2.55269 (3M LIB)										(5,581)	5,581		100/100
Interest Rate Swap 2.60824 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/30/2023	05/15/2024	06/05/2014	Hedge Ineffectiveness		19,000,000	2.60824 (3M LIB)										22,988	(22,988)		100/100
Interest Rate Swap 2.66441 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/30/2023	08/15/2024	08/14/2014	Hedge Ineffectiveness		20,000,000	2.66441 (3M LIB)										3,472	(3,472)		100/100
Interest Rate Swap 2.72019 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/31/2023	11/15/2024	10/29/2014	Hedge Ineffectiveness		18,000,000	2.72019 (3M LIB)										1,708	(1,708)		100/100
Interest Rate Swap 2.81409 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/31/2023	05/15/2025	05/14/2015	Hedge Ineffectiveness		28,000,000	2.81409 (3M LIB)										57,323	(57,323)		100/100
Interest Rate Swap 2.85736 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/30/2023	08/15/2025	08/05/2015	Hedge Ineffectiveness		18,000,000	2.85736 (3M LIB)										7,185	(7,185)		100/100
Interest Rate Swap 2.89866 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/31/2023	11/15/2025	11/10/2015	Hedge Ineffectiveness		21,000,000	2.89866 (3M LIB)										9,112	(9,112)		100/100
Interest Rate Swap 2.93542 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3871	09/30/2023	02/15/2026	01/15/2016	Hedge Ineffectiveness		14,000,000	2.93542 (3M LIB)										12,806	(12,806)		100/100
Interest Rate Swap 2.96683 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3872	09/30/2023	05/15/2026	04/14/2016	Hedge Ineffectiveness		14,000,000	2.96683 (3M LIB)										10,958	(10,958)		100/100
Interest Rate Swap 2.99721 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/30/2023	08/15/2026	07/25/2016	Hedge Ineffectiveness		16,000,000	2.99721 (3M LIB)										2,830	(2,830)		100/100
Interest Rate Swap 3.04305 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/30/2023	02/15/2027	01/25/2017	Hedge Ineffectiveness		12,000,000	3.04305 (3M LIB)										51,381	(51,381)		100/100
Interest Rate Swap 3.05462 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/30/2023	05/15/2027	05/05/2017	Hedge Ineffectiveness		12,000,000	3.05462 (3M LIB)										2,628	(2,628)		100/100
Interest Rate Swap 3.06321 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/30/2023	11/15/2027	10/12/2017	Hedge Ineffectiveness		10,000,000	3.06321 (3M LIB)										151,648	(151,648)		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate															(97,076)		XXX	1,579,515			1,949,400	(1,949,400)		XXX
Currency Swap USD 5.99 (GBP 5.225)	HEDGED BOND	D-1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/01/2022	02/15/2023	02/15/2023	Maturity		3,555,000	USD 5.99 (GBP 5.225)	924,494		1,154,587	8,757				(224,694)		230,093			100/99
Currency Swap USD 3.1175 (EUR 0.98)	HEDGED BOND	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	07/19/2023	07/19/2023	Maturity		11,425,000	USD 3.1175 (EUR 0.98)			234,060	138,006				(752,528)		234,060			100/100
Currency Swap USD 3.754 (AUD 4.07)	HEDGED BOND	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/01/2022	06/30/2042	06/30/2023	Notional Adjustment		350,656	USD 3.754 (AUD 4.07)			21,322							21,322			100/100
Currency Swap USD 3.718 (GBP 2.9)	HEDGED BOND	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/16/2021	03/31/2043	10/02/2023	Notional Adjustment		364,689	USD 3.718 (GBP 2.9)			30,248							30,248			100/101
Currency Swap USD 5.5075 (GBP 5.62)	HEDGED BOND	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/04/2023	03/31/2038	09/30/2023	Notional Adjustment		1,050,559	USD 5.5075 (GBP 5.62)			23,926							23,926			100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												924,494		1,464,144	146,763		XXX		(977,221)		539,650			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												924,494		1,464,144	49,687		XXX	1,579,515	(977,221)		2,489,050	(1,949,400)		XXX
Interest Rate Swap 2.7860 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/22/2018	02/26/2023	02/26/2023	Maturity		15,000,000	2.7860 (3M LIB)				(47,481)		$	50,487						0006
Interest Rate Swap 5.4625 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/29/2007	08/31/2027	04/21/2023	Regular Sales		29,000,000	5.4625 (3M LIB)				56,552		$	(1,756,200)						0006
Interest Rate Swap 5.0250 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/27/2008	04/24/2023	04/24/2023	Maturity		3,800,000	5.0250 (3M LIB)				2,198		$	(183,471)						0006
Interest Rate Swap 5.0100 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/28/2008	05/30/2028	04/21/2023	Regular Sales		48,600,000	5.0100 (3M LIB)				25,744		$	(2,465,972)						0006

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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)
Interest Rate Swap 3.2575 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/20/2008	11/24/2028	04/21/2023	Regular Sales		37,500,000	3.2575 (3M LIB)				(187,038)		$	1,311,831						0006
Interest Rate Swap 3.2125 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/24/2010	08/26/2040	04/21/2023	Regular Sales		35,000,000	3.2125 (3M LIB)				(179,469)		$	2,482,752						0006
Interest Rate Swap 3.3720 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/29/2014	05/01/2034	04/21/2023	Regular Sales		26,000,000	3.3720 (3M LIB)				(109,275)		$	1,007,066						0006
Interest Rate Swap 3.4860 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/29/2014	05/01/2044	04/21/2023	Regular Sales		36,000,000	3.4860 (3M LIB)				(138,421)		$	1,047,022						0006
Interest Rate Swap 3.1170 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/29/2014	07/31/2034	04/21/2023	Regular Sales		53,000,000	3.1170 (3M LIB)				(261,470)		$	3,344,865						0006
Interest Rate Swap 3.2195 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/29/2014	07/31/2044	04/21/2023	Regular Sales		47,000,000	3.2195 (3M LIB)				(216,614)		$	3,203,820						0006
Interest Rate Swap 2.6664 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/16/2014	12/18/2044	04/21/2023	Regular Sales		81,000,000	2.6664 (3M LIB)				(544,338)		$	12,304,010						0006
Interest Rate Swap 2.4240 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/17/2015	03/19/2035	04/21/2023	Regular Sales		51,000,000	2.4240 (3M LIB)				(381,536)		$	6,823,326						0006
Interest Rate Swap 2.4753 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/17/2015	03/19/2045	04/21/2023	Regular Sales		61,000,000	2.4753 (3M LIB)				(446,524)		$	11,060,871						0006
Interest Rate Swap 2.5710 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/16/2014	12/18/2034	04/21/2023	Regular Sales		111,000,000	2.5710 (3M LIB)				(779,184)		$	13,044,976						0006
Interest Rate Swap 1.7775 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/06/2016	07/08/2046	04/21/2023	Regular Sales		75,000,000	1.7775 (3M LIB)				(710,068)		$	22,044,126						0006
Interest Rate Swap 2.5570 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/16/2017	05/18/2047	04/21/2023	Regular Sales		30,000,000	2.5570 (3M LIB)				(211,830)		$	5,107,536						0006
Interest Rate Swap 2.4810 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/26/2017	09/28/2047	04/21/2023	Regular Sales		226,000,000	2.4810 (3M LIB)				(1,655,058)		$	41,300,226						0006
Interest Rate Swap 3.0835 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/22/2018	02/26/2038	04/21/2023	Regular Sales		30,000,000	3.0835 (3M LIB)				(165,978)		$	2,435,507						0006
Interest Rate Swap 3.0119 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/28/2018	11/30/2023	04/21/2023	Regular Sales		90,000,000	3.0119 (3M LIB)				(516,798)		$	1,697,010						0006
Interest Rate Swap 3.1205 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/28/2018	11/30/2028	04/21/2023	Regular Sales		10,000,000	3.1205 (3M LIB)				(54,012)		$	421,502						0006
Interest Rate Swap 2.6648 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/26/2019	02/28/2029	04/21/2023	Regular Sales		65,000,000	2.6648 (3M LIB)				(444,205)		$	4,398,034						0006
Interest Rate Swap 2.8179 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/26/2019	02/28/2039	04/21/2023	Regular Sales		5,000,000	2.8179 (3M LIB)				(31,767)		$	582,319						0006
Interest Rate Swap 2.8295 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/26/2019	02/28/2049	04/21/2023	Regular Sales		70,000,000	2.8295 (3M LIB)				(442,186)		$	8,670,332						0006
Interest Rate Swap 2.5134 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/26/2019	02/28/2024	04/21/2023	Regular Sales		15,000,000	2.5134 (3M LIB)				(109,637)		$	434,408						0006
Interest Rate Swap 2.6111 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/14/2019	05/16/2049	04/21/2023	Regular Sales		55,000,000	2.6111 (3M LIB)				(374,242)		$	8,865,015						0006
Interest Rate Swap 1.3254 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/27/2019	08/29/2024	04/21/2023	Regular Sales		75,000,000	1.3254 (3M LIB)				(827,567)		$	4,216,908						0006
Interest Rate Swap 3M LIB (0.3710)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/27/2020	05/29/2025	04/21/2023	Regular Sales		45,000,000	3M LIB (0.3710)				631,349		$	(4,212,405)						0006
Interest Rate Swap 3M LIB (0.3609)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/25/2020	08/27/2025	04/21/2023	Regular Sales		140,000,000	3M LIB (0.3609)				1,970,994		$	(14,091,011)						0006
Interest Rate Swap 3M LIB (0.4695)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/24/2020	11/27/2025	04/21/2023	Regular Sales		116,000,000	3M LIB (0.4695)				1,593,567		$	(12,133,610)						0006
Interest Rate Swap 3M LIB (0.8872)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/24/2020	11/27/2030	04/21/2023	Regular Sales		45,000,000	3M LIB (0.8872)				559,194		$	(9,006,079)						0006
Interest Rate Swap 3M LIB (1.2274)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/24/2020	11/27/2040	04/21/2023	Regular Sales		49,000,000	3M LIB (1.2274)				556,574		$	(16,278,088)						0006
Interest Rate Swap 3M LIB (1.2967)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/24/2020	11/27/2050	04/21/2023	Regular Sales		30,000,000	3M LIB (1.2967)				334,237		$	(11,863,362)						0006
Interest Rate Swap 3M LIB (0.9100)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/08/2021	09/10/2026	04/21/2023	Regular Sales		250,000,000	3M LIB (0.9100)				3,123,413		$	(27,472,383)						0006
Interest Rate Swap 3M LIB (1.6955)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/08/2021	09/10/2041	04/21/2023	Regular Sales		340,000,000	3M LIB (1.6955)				3,409,539		$	(94,336,675)						0006
Interest Rate Swap 3M LIB (1.6945)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/08/2021	09/10/2041	04/21/2023	Regular Sales		340,000,000	3M LIB (1.6945)				3,410,607		$	(94,382,799)						0006
Interest Rate Swap 3M LIB (1.3995)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/08/2021	09/10/2031	04/21/2023	Regular Sales		480,000,000	3M LIB (1.3995)				5,259,440		$	(85,567,911)						0006
Interest Rate Swap 3M LIB (1.7415)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/08/2021	09/10/2051	04/21/2023	Regular Sales		300,000,000	3M LIB (1.7415)				2,965,100		$	(95,466,043)						0006
Interest Rate Swap 3.2195 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/31/2023	07/31/2023	Maturity		47,000,000	3.2195 (3M LIB)				(268,767)		$							0006
Interest Rate Swap 3.1170 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/31/2023	07/31/2023	Maturity		53,000,000	3.1170 (3M LIB)				(317,564)		$							0006
Interest Rate Swap 1.7775 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/08/2023	07/08/2023	Maturity		75,000,000	1.7775 (3M LIB)				(554,494)		$							0006

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)
Interest Rate Swap 4.9025 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	08/17/2005	08/19/2025	08/21/2023	Regular Sales		2,600,000	4.9025 (3M LIB)				(3,173)		$	(29,068)						0006
Interest Rate Swap 4.0800 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/22/2008	10/24/2028	08/21/2023	Regular Sales		10,000,000	4.0800 (3M LIB)				(64,670)		$	(60,823)						0006
Interest Rate Swap 4.3120 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	10/28/2008	10/30/2028	08/22/2023	Regular Sales		25,000,000	4.3120 (3M LIB)				(121,804)		$	(453,306)						0006
Interest Rate Swap 4.1800 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	11/06/2008	11/10/2028	08/21/2023	Regular Sales		18,000,000	4.1800 (3M LIB)				(104,545)		$	(203,177)						0006
Interest Rate Swap 3M LIB (3.7275)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	05/20/2009	05/22/2029	08/21/2023	Regular Sales		11,000,000	3M LIB (3.7275)				95,743		$	(125,265)						0006
Interest Rate Swap 4.4538 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	04/22/2010	04/26/2040	08/21/2023	Regular Sales		50,000,000	4.4538 (3M LIB)				(200,353)		$	(4,348,280)						0006
Interest Rate Swap 3.0640 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	08/23/2011	08/25/2041	08/21/2023	Regular Sales		72,000,000	3.0640 (3M LIB)				(949,894)		$	6,772,768						0006
Interest Rate Swap 2.6120 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	11/22/2011	11/25/2041	08/21/2023	Regular Sales		89,000,000	2.6120 (3M LIB)				(1,432,304)		$	13,904,232						0006
Interest Rate Swap 5.0100 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/30/2023	08/30/2023	Maturity		48,600,000	5.0100 (3M LIB)				(67,058)		$							0006
Interest Rate Swap 3.2125 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/26/2023	08/26/2023	Maturity		35,000,000	3.2125 (3M LIB)				(264,843)		$							0006
Interest Rate Swap 3.2575 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/24/2023	08/24/2023	Maturity		37,500,000	3.2575 (3M LIB)				(261,893)		$							0006
Interest Rate Swap 5.4625 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/31/2023	08/31/2023	Maturity		29,000,000	5.4625 (3M LIB)				5,393		$							0006
Interest Rate Swap 5.0250 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/29/2023	08/29/2023	Maturity		3,800,000	5.0250 (3M LIB)				(4,997)		$							0006
Interest Rate Swap 3.3720 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/01/2023	08/01/2023	Maturity		26,000,000	3.3720 (3M LIB)				(139,856)		$							0006
Interest Rate Swap 3.4860 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/01/2023	08/01/2023	Maturity		36,000,000	3.4860 (3M LIB)				(182,588)		$							0006
Interest Rate Swap 2.5570 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/18/2023	08/18/2023	Maturity		30,000,000	2.5570 (3M LIB)				(265,185)		$							0006
Interest Rate Swap 3.0835 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/26/2023	08/26/2023	Maturity		30,000,000	3.0835 (3M LIB)				(240,446)		$							0006
Interest Rate Swap 2.8295 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/28/2023	08/28/2023	Maturity		70,000,000	2.8295 (3M LIB)				(625,687)		$							0006
Interest Rate Swap 2.5134 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/28/2023	08/28/2023	Maturity		15,000,000	2.5134 (3M LIB)				(150,539)		$							0006
Interest Rate Swap 3.1205 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/30/2023	08/30/2023	Maturity		10,000,000	3.1205 (3M LIB)				(79,930)		$							0006
Interest Rate Swap 3.0119 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/30/2023	08/30/2023	Maturity		90,000,000	3.0119 (3M LIB)				(753,592)		$							0006
Interest Rate Swap 2.8179 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/28/2023	08/28/2023	Maturity		5,000,000	2.8179 (3M LIB)				(44,893)		$							0006
Interest Rate Swap 2.6648 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/28/2023	08/28/2023	Maturity		65,000,000	2.6648 (3M LIB)				(618,167)		$							0006
Interest Rate Swap 2.6111 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2023	08/16/2023	Maturity		55,000,000	2.6111 (3M LIB)				(464,466)		$							0006
Interest Rate Swap 1.3254 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/29/2023	08/29/2023	Maturity		75,000,000	1.3254 (3M LIB)				(1,062,071)		$							0006
Interest Rate Swap 3M LIB (0.3710)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/29/2023	08/29/2023	Maturity		45,000,000	3M LIB (0.3710)				786,368		$							0006
Interest Rate Swap 3M LIB (0.4695)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2023	08/27/2023	Maturity		116,000,000	3M LIB (0.4695)				1,987,922		$							0006
Interest Rate Swap 3M LIB (0.3609)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2023	08/27/2023	Maturity		140,000,000	3M LIB (0.3609)				2,452,007		$							0006
Interest Rate Swap 3M LIB (1.2967)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2023	08/27/2023	Maturity		30,000,000	3M LIB (1.2967)				427,953		$							0006
Interest Rate Swap 3M LIB (1.2274)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2023	08/27/2023	Maturity		49,000,000	3M LIB (1.2274)				710,776		$							0006
Interest Rate Swap 3M LIB (0.8872)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2023	08/27/2023	Maturity		45,000,000	3M LIB (0.8872)				705,911		$							0006
Interest Rate Swap 4.5900 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIBANK NA	E57ODZWZ7FF32TWEFA76	06/01/2005	06/03/2025	09/18/2023	Regular Sales		4,182,000	4.5900 (3M LIB)				(18,568)		$	(6,029)						0006
Interest Rate Swap 4.8110 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC	GDWTXX03601TB7DW3U69	09/08/2005	09/12/2025	09/18/2023	Regular Sales		5,400,000	4.8110 (3M LIB)				(16,995)		$	(51,266)						0006
Interest Rate Swap 5.2000 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	11/30/2005	12/02/2025	09/18/2023	Regular Sales		9,300,000	5.2000 (3M LIB)				(1,506)		$	(208,733)						0006

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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 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)
Interest Rate Swap 5.6125 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/09/2006	06/13/2026	09/18/2023	Regular Sales		4,100,000	.5.6125 (3M LIB)				10,676		$	(179,423)						0006
Interest Rate Swap 5.4260 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXX03601TB7DW3U69	09/07/2006	09/11/2026	09/18/2023	Regular Sales		8,000,000	.5.4260 (3M LIB)				10,051		$	(334,200)						0006
Interest Rate Swap 5.0650 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXX03601TB7DW3U69	11/30/2006	12/04/2026	09/18/2023	Regular Sales		5,500,000	.5.0650 (3M LIB)				(5,661)		$	(179,771)						0006
Interest Rate Swap 5.2325 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/28/2007	03/02/2027	09/18/2023	Regular Sales		16,900,000	.5.2325 (3M LIB)				1,200		$	(715,269)						0006
Interest Rate Swap 5.6525 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	06/01/2007	06/05/2027	09/18/2023	Regular Sales		4,700,000	.5.6525 (3M LIB)				14,952		$	(295,829)						0006
Interest Rate Swap 5.3280 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/07/2006	03/09/2026	09/18/2023	Regular Sales		8,610,000	.5.3280 (3M LIB)				7,768		$	(262,025)						0006
Interest Rate Swap 4.9620 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	11/28/2007	11/30/2027	09/18/2023	Regular Sales		35,000,000	.4.9620 (3M LIB)				(59,409)		$	(1,432,716)						0006
Interest Rate Swap 4.7530 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/27/2008	08/29/2028	09/18/2023	Regular Sales		30,900,000	.4.7530 (3M LIB)				(98,569)		$	(1,186,058)						0006
Interest Rate Swap 3.1975 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2009	02/26/2029	09/18/2023	Regular Sales		25,000,000	.3.1975 (3M LIB)				(357,823)		$	1,017,565						0006
Interest Rate Swap 3.1950 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	02/24/2009	02/26/2029	09/18/2023	Regular Sales		25,000,000	.3.1950 (3M LIB)				(358,271)		$	1,020,951						0006
Interest Rate Swap 4.0075 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/24/2009	11/27/2029	09/18/2023	Regular Sales		20,000,000	.4.0075 (3M LIB)				(171,079)		$	(117,387)						0006
Interest Rate Swap 3.9090 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/24/2011	05/26/2031	09/18/2023	Regular Sales		60,000,000	.3.9090 (3M LIB)				(552,831)		$	(207,543)						0006
Interest Rate Swap 2.3163 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/30/2012	06/01/2032	09/18/2023	Regular Sales		38,000,000	.2.3163 (3M LIB)				(789,068)		$	4,577,671						0006
Interest Rate Swap 2.7550 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2013	02/28/2033	09/18/2023	Regular Sales		18,000,000	.2.7550 (3M LIB)				(315,231)		$	1,647,179						0006
Interest Rate Swap 2.9337 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2013	02/28/2043	09/18/2023	Regular Sales		14,000,000	.2.9337 (3M LIB)				(227,245)		$	1,628,354						0006
Interest Rate Swap 3.0313 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/29/2013	05/31/2033	09/18/2023	Regular Sales		31,000,000	.3.0313 (3M LIB)				(482,254)		$	2,135,585						0006
Interest Rate Swap 3.1930 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/29/2013	05/31/2043	09/18/2023	Regular Sales		23,000,000	.3.1930 (3M LIB)				(331,140)		$	1,784,846						0006
Interest Rate Swap 3M LIB (0.3075)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/08/2021	09/10/2023	09/10/2023	Maturity		100,000,000	.3M LIB (0.3075)				3,419,308		$	(3,257,439)						0006
Interest Rate Swap 2.4240 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/19/2023	09/19/2023	Maturity		51,000,000	.2.4240 (3M LIB)				(613,128)		$							0006
Interest Rate Swap 2.4753 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/19/2023	09/19/2023	Maturity		61,000,000	.2.4753 (3M LIB)				(720,745)		$							0006
Interest Rate Swap 2.6664 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/18/2023	09/18/2023	Maturity		81,000,000	.2.6664 (3M LIB)				(888,311)		$							0006
Interest Rate Swap 2.5710 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/18/2023	09/18/2023	Maturity		111,000,000	.2.5710 (3M LIB)				(1,259,673)		$							0006
Interest Rate Swap 2.4810 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2023	09/28/2023	Maturity		226,000,000	.2.4810 (3M LIB)				(2,871,775)		$							0006
Interest Rate Swap 3M LIB (0.9100)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2023	09/10/2023	Maturity		250,000,000	.3M LIB (0.9100)				4,378,850		$							0006
Interest Rate Swap 3M LIB (1.6945)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2023	09/10/2023	Maturity		340,000,000	.3M LIB (1.6945)				4,940,180		$							0006
Interest Rate Swap 3M LIB (1.6955)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2023	09/10/2023	Maturity		340,000,000	.3M LIB (1.6955)				4,938,886		$							0006
Interest Rate Swap 3M LIB (1.3995)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2023	09/10/2023	Maturity		480,000,000	.3M LIB (1.3995)				7,513,239		$							0006
Interest Rate Swap 3M LIB (1.7415)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2023	09/10/2023	Maturity		300,000,000	.3M LIB (1.7415)				4,305,324		$							0006
Interest Rate Swap 3.0119 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/30/2023	11/30/2023	Maturity		90,000,000	.3.0119 (SOFR)				(612,270)		$							0006
1059999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Interest Rate															31,780,981		XXX	(292,526,516)						XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108															31,780,981		XXX	(292,526,516)						XXX
Interest Rate Swap 3M LIB (4.7550)	PORTFOLIO	All	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/04/2008	01/08/2023	01/08/2023	Maturity		25,000,000	.3M LIB (4.7550)				(4,702)			2,153						0002
Interest Rate Swap 2.2725 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/28/2017	01/02/2023	01/02/2023	Maturity		13,000,000	.2.2725 (3M LIB)				(1,062)			2,955						0002

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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 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)
Interest Rate Swap 2.2956 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/03/2018	01/05/2023	01/05/2023	Maturity		120,000,000	2.2956 (3M LIB)				(19,369)			36,866						0002
Interest Rate Swap 1.6608 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/02/2020	01/06/2023	01/06/2023	Maturity		29,000,000	1.6608 (3M LIB)				(8,377)			13,036						0002
Interest Rate Swap 1.6239 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/09/2020	01/13/2023	01/13/2023	Maturity		121,000,000	1.6239 (3M LIB)				(93,445)			114,088						0002
Interest Rate Swap 1.4469 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/29/2020	01/31/2023	01/31/2023	Maturity		47,000,000	1.4469 (3M LIB)				(116,240)			125,168						0002
Interest Rate Swap 0.2129 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	01/13/2023	01/13/2023	Maturity		125,000,000	0.2129 (3M LIB)				(155,325)			180,098						0002
Interest Rate Swap 3M LIB (2.0900)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/13/2013	02/15/2023	02/15/2023	Maturity		5,000,000	3M LIB (2.0900)				16,016			(16,967)						0002
Interest Rate Swap 2.6534 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/13/2018	02/15/2023	02/15/2023	Maturity		46,000,000	2.6534 (3M LIB)				(115,675)			124,447						0002
Interest Rate Swap 3M LIB (3.3207)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/07/2018	11/09/2028	02/02/2023	Regular Sales		61,000,000	3M LIB (3.3207)			587,248	74,773			(1,919,731)			587,248			0002
Interest Rate Swap 2.5036 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/26/2019	02/28/2023	02/28/2023	Maturity		20,000,000	2.5036 (3M LIB)				(73,333)			77,245						0002
Interest Rate Swap 3M LIB (0.2015)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/11/2021	02/16/2023	02/16/2023	Maturity		112,000,000	3M LIB (0.2015)				636,378			(657,582)						0002
Interest Rate Swap SOFR (3.1269)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/23/2028	02/02/2023	Regular Sales		25,000,000	SOFR (3.1269)			161,290	28,658			(679,434)			161,290			0002
Interest Rate Swap 2.7516 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/01/2018	03/05/2023	03/05/2023	Maturity		34,000,000	2.7516 (3M LIB)				(119,098)			125,974						0002
Interest Rate Swap 2.8490 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/20/2018	03/22/2023	03/22/2023	Maturity		28,000,000	2.8490 (3M LIB)				(116,228)			122,083						0002
Interest Rate Swap 3M LIB (LIB1M +0.101243)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/24/2018	05/29/2023	03/30/2023	Regular Sales		825,000,000	3M LIB (LIB1M +0.101243)				330,333			(248,640)						0002
Interest Rate Swap 3M LIB (1.6850)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/12/2019	03/16/2023	03/16/2023	Maturity		75,000,000	3M LIB (1.6850)				466,897			(480,701)						0002
Interest Rate Swap 5.9080 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2038	04/21/2023	Regular Sales		2,000,000	5.9080 (3M LIB)				7,200			(492,627)						0002
Interest Rate Swap 5.9170 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2038	04/21/2023	Regular Sales		2,000,000	5.9170 (3M LIB)				7,257			(501,768)						0002
Interest Rate Swap 5.9262 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2038	04/21/2023	Regular Sales		2,000,000	5.9262 (3M LIB)				7,315			(510,331)						0002
Interest Rate Swap 5.9350 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/17/2038	04/21/2023	Regular Sales		2,000,000	5.9350 (3M LIB)				7,237			(519,129)						0002
Interest Rate Swap 5.9448 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/17/2039	04/21/2023	Regular Sales		2,000,000	5.9448 (3M LIB)				7,298			(528,020)						0002
Interest Rate Swap 5.9551 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2039	04/21/2023	Regular Sales		2,000,000	5.9551 (3M LIB)				7,496			(537,613)						0002
Interest Rate Swap 5.9638 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/17/2039	04/21/2023	Regular Sales		2,000,000	5.9638 (3M LIB)				7,418			(546,383)						0002
Interest Rate Swap 5.9793 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/16/2039	04/21/2023	Regular Sales		2,000,000	5.9793 (3M LIB)				7,536			(557,011)						0002
Interest Rate Swap 5.9775 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/16/2040	04/21/2023	Regular Sales		2,000,000	5.9775 (3M LIB)				7,525			(563,244)						0002
Interest Rate Swap 5.9850 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/17/2040	04/21/2023	Regular Sales		2,000,000	5.9850 (3M LIB)				7,551			(572,392)						0002
Interest Rate Swap 5.9920 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/16/2040	04/21/2023	Regular Sales		2,000,000	5.9920 (3M LIB)				7,616			(580,857)						0002
Interest Rate Swap 5.9960 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2040	04/21/2023	Regular Sales		2,000,000	5.9960 (3M LIB)				7,753			(588,908)						0002
Interest Rate Swap 6.0014 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2041	04/21/2023	Regular Sales		2,000,000	6.0014 (3M LIB)				7,787			(597,182)						0002
Interest Rate Swap 6.0070 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/16/2041	04/21/2023	Regular Sales		2,000,000	6.0070 (3M LIB)				7,710			(606,061)						0002
Interest Rate Swap 6.0119 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2041	04/21/2023	Regular Sales		2,000,000	6.0119 (3M LIB)				7,853			(614,323)						0002
Interest Rate Swap 6.0143 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2041	04/21/2023	Regular Sales		2,000,000	6.0143 (3M LIB)				7,868			(622,168)						0002
Interest Rate Swap 6.0169 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2042	04/21/2023	Regular Sales		2,000,000	6.0169 (3M LIB)				7,884			(630,160)						0002
Interest Rate Swap 6.0190 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2042	04/21/2023	Regular Sales		2,000,000	6.0190 (3M LIB)				7,897			(638,069)						0002
Interest Rate Swap 6.0210 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2042	04/21/2023	Regular Sales		2,000,000	6.0210 (3M LIB)				7,910			(645,763)						0002
Interest Rate Swap 6.0212 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2042	04/21/2023	Regular Sales		2,000,000	6.0212 (3M LIB)				7,911			(653,381)						0002
Interest Rate Swap 6.0227 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2043	04/21/2023	Regular Sales		2,000,000	6.0227 (3M LIB)				7,920			(661,051)						0002

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)
Interest Rate Swap 6.0250 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2043	04/21/2023	Regular Sales		2,000,000	6.0250 (3M LIB)				7,935			(669,311)						0002
Interest Rate Swap 6.0270 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2043	04/21/2023	Regular Sales		2,000,000	6.0270 (3M LIB)				7,947			(677,403)						0002
Interest Rate Swap 6.0400 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2043	04/21/2023	Regular Sales		3,000,000	6.0400 (3M LIB)				12,043			(1,033,116)						0002
Interest Rate Swap 6.0410 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/18/2044	04/21/2023	Regular Sales		2,000,000	6.0410 (3M LIB)				7,750			(696,546)						0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2044	04/21/2023	Regular Sales		3,000,000	6.0440 (3M LIB)				12,081			(1,057,905)						0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2044	04/21/2023	Regular Sales		3,000,000	6.0440 (3M LIB)				12,081			(1,069,072)						0002
Interest Rate Swap 6.0430 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/17/2044	04/21/2023	Regular Sales		3,000,000	6.0430 (3M LIB)				11,872			(1,080,464)						0002
Interest Rate Swap 6.0430 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/17/2045	04/21/2023	Regular Sales		3,000,000	6.0430 (3M LIB)				11,872			(1,091,812)						0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2045	04/21/2023	Regular Sales		4,000,000	6.0440 (3M LIB)				16,108			(1,472,220)						0002
Interest Rate Swap 6.0430 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/17/2045	04/21/2023	Regular Sales		2,000,000	6.0430 (3M LIB)				7,915			(743,514)						0002
Interest Rate Swap 6.0400 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/16/2045	04/21/2023	Regular Sales		3,000,000	6.0400 (3M LIB)				11,876			(1,125,466)						0002
Interest Rate Swap 6.0380 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/16/2046	04/21/2023	Regular Sales		2,000,000	6.0380 (3M LIB)				7,905			(757,286)						0002
Interest Rate Swap 6.0370 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/16/2046	04/21/2023	Regular Sales		2,000,000	6.0370 (3M LIB)				7,898			(765,017)						0002
Interest Rate Swap 6.0350 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2046	04/21/2023	Regular Sales		2,000,000	6.0350 (3M LIB)				7,998			(771,971)						0002
Interest Rate Swap 6.0320 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2046	04/21/2023	Regular Sales		2,000,000	6.0320 (3M LIB)				7,979			(778,828)						0002
Interest Rate Swap 6.0290 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2047	04/21/2023	Regular Sales		2,000,000	6.0290 (3M LIB)				7,960			(785,427)						0002
Interest Rate Swap 6.0290 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2047	04/21/2023	Regular Sales		2,000,000	6.0290 (3M LIB)				7,960			(793,413)						0002
Interest Rate Swap 6.0250 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2047	04/21/2023	Regular Sales		2,000,000	6.0250 (3M LIB)				7,935			(799,631)						0002
Interest Rate Swap 6.0210 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2047	04/21/2023	Regular Sales		1,000,000	6.0210 (3M LIB)				3,955			(403,025)						0002
Interest Rate Swap 3M LIB (2.4425)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/17/2008	11/15/2038	04/21/2023	Regular Sales		2,000,000	3M LIB (2.4425)				14,555			(320,655)						0002
Interest Rate Swap 3M LIB (2.5020)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/17/2008	11/15/2028	04/21/2023	Regular Sales		1,000,000	3M LIB (2.5020)				7,091			(74,078)						0002
Interest Rate Swap 3M LIB (3.2040)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/17/2009	02/15/2029	04/21/2023	Regular Sales		1,000,000	3M LIB (3.2040)				4,887			(38,262)						0002
Interest Rate Swap 4.4630 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/05/2010	01/07/2040	04/21/2023	Regular Sales		5,000,000	4.4630 (3M LIB)				(5,052)			(443,434)						0002
Interest Rate Swap 3.7690 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/16/2010	06/18/2026	04/21/2023	Regular Sales		5,000,000	3.7690 (3M LIB)				(16,296)			67,396						0002
Interest Rate Swap 2.4000 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/20/2011	12/22/2025	04/21/2023	Regular Sales		10,000,000	2.4000 (3M LIB)				(75,628)			528,636						0002
Interest Rate Swap 2.4425 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/20/2011	12/22/2026	04/21/2023	Regular Sales		10,000,000	2.4425 (3M LIB)				(74,294)			605,195						0002
Interest Rate Swap 3.6060 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/12/2013	09/16/2030	04/21/2023	Regular Sales		20,000,000	3.6060 (3M LIB)				(75,392)			315,707						0002
Interest Rate Swap 2.9275 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/12/2013	12/31/2023	04/21/2023	Regular Sales		13,300,000	2.9275 (3M LIB)				(79,050)			278,488						0002
Interest Rate Swap 3.1120 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/19/2014	03/21/2026	04/21/2023	Regular Sales		50,000,000	3.1120 (3M LIB)				(267,522)			1,685,274						0002
Interest Rate Swap 3.1975 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/26/2014	06/30/2034	04/21/2023	Regular Sales		10,000,000	3.1975 (3M LIB)				(51,106)			552,953						0002
Interest Rate Swap 3M LIB (2.7300)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/15/2014	11/15/2034	04/21/2023	Regular Sales		1,000,000	3M LIB (2.7300)				6,375			(101,636)						0002
Interest Rate Swap 2.8310 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/04/2014	12/08/2034	04/21/2023	Regular Sales		15,000,000	2.8310 (3M LIB)				(94,981)			1,386,096						0002
Interest Rate Swap 2.7595 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/10/2014	12/12/2039	04/21/2023	Regular Sales		12,000,000	2.7595 (3M LIB)				(80,276)			1,524,439						0002
Interest Rate Swap 2.6320 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/30/2014	01/02/2035	04/21/2023	Regular Sales		10,000,000	2.6320 (3M LIB)				(68,507)			1,118,134						0002
Interest Rate Swap 3M LIB (2.0235)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/22/2015	01/26/2025	04/21/2023	Regular Sales		20,000,000	3M LIB (2.0235)				168,800			(1,030,220)						0002
Interest Rate Swap 3M LIB (2.2130)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/27/2015	02/15/2035	04/21/2023	Regular Sales		1,000,000	3M LIB (2.2130)				7,998			(153,674)						0002

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)
Interest Rate Swap 2.5580 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/19/2015	02/23/2035	04/21/2023	Regular Sales		10,000,000	2.5580 (3M LIB)				(70,818)			1,203,376						0002
Interest Rate Swap 2.3725 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/26/2015	03/30/2035	04/21/2023	Regular Sales		6,500,000	2.3725 (3M LIB)				(50,051)			903,528						0002
Interest Rate Swap 2.3000 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/16/2015	04/20/2035	04/21/2023	Regular Sales		10,000,000	2.3000 (3M LIB)				(76,223)			1,466,195						0002
Interest Rate Swap 2.3785 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/28/2015	04/30/2035	04/21/2023	Regular Sales		10,000,000	2.3785 (3M LIB)				(72,961)			1,391,118						0002
Interest Rate Swap 3M LIB (2.6240)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/07/2015	05/15/2035	04/21/2023	Regular Sales		1,000,000	3M LIB (2.6240)				6,708			(115,341)						0002
Interest Rate Swap 2.5770 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/14/2015	05/18/2030	04/21/2023	Regular Sales		10,000,000	2.5770 (3M LIB)				(69,982)			814,765						0002
Interest Rate Swap 2.7735 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/14/2015	05/18/2040	04/21/2023	Regular Sales		10,000,000	2.7735 (3M LIB)				(63,814)			1,269,476						0002
Interest Rate Swap 2.8095 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/14/2015	05/18/2045	04/21/2023	Regular Sales		10,000,000	2.8095 (3M LIB)				(62,684)			1,301,328						0002
Interest Rate Swap 2.8840 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2035	04/21/2023	Regular Sales		58,000,000	2.8840 (3M LIB)				(365,334)			5,226,402						0002
Interest Rate Swap 2.9388 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2040	04/21/2023	Regular Sales		46,000,000	2.9388 (3M LIB)				(281,835)			4,870,364						0002
Interest Rate Swap 2.9645 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2045	04/21/2023	Regular Sales		57,000,000	2.9645 (3M LIB)				(344,632)			6,053,535						0002
Interest Rate Swap 2.7700 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/25/2015	06/29/2030	04/21/2023	Regular Sales		10,000,000	2.7700 (3M LIB)				(64,420)			696,067						0002
Interest Rate Swap 2.8845 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/25/2015	06/29/2035	04/21/2023	Regular Sales		10,000,000	2.8845 (3M LIB)				(60,826)			901,069						0002
Interest Rate Swap 2.8990 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/02/2015	07/06/2035	04/21/2023	Regular Sales		15,000,000	2.8990 (3M LIB)				(90,006)			1,331,425						0002
Interest Rate Swap 2.7410 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/07/2015	07/09/2035	04/21/2023	Regular Sales		30,000,000	2.7410 (3M LIB)				(193,298)			3,137,501						0002
Interest Rate Swap 2.8300 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/16/2015	07/20/2035	04/21/2023	Regular Sales		18,000,000	2.8300 (3M LIB)				(107,257)			1,725,765						0002
Interest Rate Swap 2.9235 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/16/2015	07/20/2045	04/21/2023	Regular Sales		16,000,000	2.9235 (3M LIB)				(90,644)			1,795,535						0002
Interest Rate Swap 3M LIB (2.6940)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/05/2015	08/15/2035	04/21/2023	Regular Sales		1,000,000	3M LIB (2.6940)				6,488			(110,183)						0002
Interest Rate Swap 3M LIB (2.7650)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/05/2015	08/17/2045	04/21/2023	Regular Sales		2,000,000	3M LIB (2.7650)				12,664			(274,010)						0002
Interest Rate Swap 2.6500 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2040	04/21/2023	Regular Sales		8,000,000	2.6500 (3M LIB)				(54,166)			1,151,882						0002
Interest Rate Swap 2.6773 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2045	04/21/2023	Regular Sales		28,500,000	2.6773 (3M LIB)				(190,523)			4,293,460						0002
Interest Rate Swap 2.4810 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/04/2015	09/08/2030	04/21/2023	Regular Sales		15,000,000	2.4810 (3M LIB)				(111,460)			1,353,932						0002
Interest Rate Swap 3M LIB (2.5390)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/30/2015	10/02/2045	04/21/2023	Regular Sales		53,000,000	3M LIB (2.5390)				378,559			(9,116,589)						0002
Interest Rate Swap 3M LIB (2.1010)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/08/2015	10/13/2025	04/21/2023	Regular Sales		35,000,000	3M LIB (2.1010)				292,525			(2,055,734)						0002
Interest Rate Swap 3M LIB (2.2365)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/14/2015	10/16/2030	04/21/2023	Regular Sales		76,000,000	3M LIB (2.2365)				592,552			(8,144,295)						0002
Interest Rate Swap 3M LIB (2.3815)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/29/2015	11/02/2030	04/21/2023	Regular Sales		100,000,000	3M LIB (2.3815)				731,997			(9,809,018)						0002
Interest Rate Swap 3M LIB (2.5684)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/29/2015	11/02/2040	04/21/2023	Regular Sales		50,000,000	3M LIB (2.5684)				336,666			(7,770,020)						0002
Interest Rate Swap 3M LIB (2.6190)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/10/2015	11/15/2035	04/21/2023	Regular Sales		1,000,000	3M LIB (2.6190)				6,724			(119,560)						0002
Interest Rate Swap 3M LIB (2.5634)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/19/2015	11/23/2045	04/21/2023	Regular Sales		30,000,000	3M LIB (2.5634)				211,944			(5,056,233)						0002
Interest Rate Swap 3M LIB (2.3435)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/02/2015	12/04/2030	04/21/2023	Regular Sales		40,000,000	3M LIB (2.3435)				316,049			(4,064,766)						0002
Interest Rate Swap 2.4965 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/03/2015	12/07/2030	04/21/2023	Regular Sales		25,000,000	2.4965 (3M LIB)				(183,438)			2,281,271						0002
Interest Rate Swap 2.5331 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2015	12/22/2035	04/21/2023	Regular Sales		20,000,000	2.5331 (3M LIB)				(142,901)			2,582,878						0002
Interest Rate Swap 2.6262 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2015	12/22/2045	04/21/2023	Regular Sales		11,000,000	2.6262 (3M LIB)				(75,381)			1,745,495						0002
Interest Rate Swap 2.4922 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/07/2016	01/11/2036	04/21/2023	Regular Sales		25,000,000	2.4922 (3M LIB)				(177,530)			3,338,910						0002
Interest Rate Swap 3M LIB (2.2030)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/13/2016	01/15/2031	04/21/2023	Regular Sales		50,000,000	3M LIB (2.2030)				395,094			(5,601,123)						0002
Interest Rate Swap 3M LIB (2.3124)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/15/2016	02/15/2036	04/21/2023	Regular Sales		1,000,000	3M LIB (2.3124)				7,686			(153,201)						0002

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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)
Interest Rate Swap 3M LIB (2.2825)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/20/2016	01/22/2041	04/21/2023	Regular Sales		5,000,000	.3M LIB (2.2825)				38,251			(970,635)						0002
Interest Rate Swap 3M LIB (2.1530)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2036	04/21/2023	Regular Sales		50,000,000	.3M LIB (2.1530)				402,667			(8,471,787)						0002
Interest Rate Swap 3M LIB (1.6980)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/04/2016	02/08/2025	04/21/2023	Regular Sales		30,000,000	.3M LIB (1.6980)				286,894			(1,760,866)						0002
Interest Rate Swap 3M LIB (1.5800)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2026	04/21/2023	Regular Sales		25,000,000	.3M LIB (1.5800)				251,720			(1,946,591)						0002
Interest Rate Swap 3M LIB (1.6470)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2027	04/21/2023	Regular Sales		20,000,000	.3M LIB (1.6470)				197,170			(1,835,040)						0002
Interest Rate Swap 3M LIB (2.0620)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2046	04/21/2023	Regular Sales		20,000,000	.3M LIB (2.0620)				171,117			(4,954,372)						0002
Interest Rate Swap 3M LIB (1.6700)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2036	04/21/2023	Regular Sales		10,000,000	.3M LIB (1.6700)				95,749			(2,249,206)						0002
Interest Rate Swap 3M LIB (1.3530)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/14/2016	07/18/2025	04/21/2023	Regular Sales		50,000,000	.3M LIB (1.3530)				529,859			(3,685,880)						0002
Interest Rate Swap 3M LIB (1.7945)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/25/2016	07/27/2036	04/21/2023	Regular Sales		1,000,000	.3M LIB (1.7945)				9,150			(212,185)						0002
Interest Rate Swap 3M LIB (1.8066)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/04/2016	08/08/2046	04/21/2023	Regular Sales		25,000,000	.3M LIB (1.8066)				230,556			(7,244,720)						0002
Interest Rate Swap 3M LIB (2.0805)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/24/2016	02/26/2041	04/21/2023	Regular Sales		25,000,000	.3M LIB (2.0805)				217,022			(5,545,247)						0002
Interest Rate Swap 3M LIB (2.0970)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/30/2016	04/01/2036	04/21/2023	Regular Sales		32,000,000	.3M LIB (2.0970)				272,960			(5,653,066)						0002
Interest Rate Swap 3M LIB (2.1485)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/12/2016	05/16/2046	04/21/2023	Regular Sales		25,000,000	.3M LIB (2.1485)				206,411			(5,865,780)						0002
Interest Rate Swap 3M LIB (2.1455)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/16/2016	05/18/2046	04/21/2023	Regular Sales		15,000,000	.3M LIB (2.1455)				125,290			(3,527,107)						0002
Interest Rate Swap 3M LIB (1.9865)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/18/2016	05/20/2031	04/21/2023	Regular Sales		25,000,000	.3M LIB (1.9865)				221,334			(3,281,323)						0002
Interest Rate Swap 3M LIB (1.7255)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/19/2016	05/23/2026	04/21/2023	Regular Sales		17,000,000	.3M LIB (1.7255)				164,813			(1,321,463)						0002
Interest Rate Swap 3M LIB (1.8435)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2031	04/21/2023	Regular Sales		63,000,000	.3M LIB (1.8435)				586,775			(8,982,901)						0002
Interest Rate Swap 3M LIB (1.9985)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/23/2016	06/27/2036	04/21/2023	Regular Sales		5,000,000	.3M LIB (1.9985)				44,367			(948,037)						0002
Interest Rate Swap 3M LIB (2.0685)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/23/2016	06/27/2041	04/21/2023	Regular Sales		10,000,000	.3M LIB (2.0685)				86,537			(2,253,445)						0002
Interest Rate Swap 3M LIB (2.1065)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/23/2016	06/27/2046	04/21/2023	Regular Sales		20,000,000	.3M LIB (2.1065)				170,687			(4,829,749)						0002
Interest Rate Swap 3M LIB (1.5950)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2031	04/21/2023	Regular Sales		20,000,000	.3M LIB (1.5950)				202,813			(3,213,952)						0002
Interest Rate Swap 2.9015 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/11/2015	06/15/2045	04/21/2023	Regular Sales		20,000,000	.2.9015 (3M LIB)				(119,400)			2,319,355						0002
Interest Rate Swap 2.7750 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/02/2015	07/06/2030	04/21/2023	Regular Sales		15,000,000	.2.7750 (3M LIB)				(95,844)			1,041,542						0002
Interest Rate Swap 2.6930 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/05/2015	08/07/2035	04/21/2023	Regular Sales		30,000,000	.2.6930 (3M LIB)				(192,295)			3,303,176						0002
Interest Rate Swap 2.5535 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/06/2015	08/10/2030	04/21/2023	Regular Sales		10,000,000	.2.5535 (3M LIB)				(69,406)			847,547						0002
Interest Rate Swap 2.6540 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/06/2015	08/10/2035	04/21/2023	Regular Sales		15,000,000	.2.6540 (3M LIB)				(99,378)			1,711,599						0002
Interest Rate Swap 3M LIB (2.0250)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2031	04/21/2023	Regular Sales		35,000,000	.3M LIB (2.0250)				295,929			(4,380,894)						0002
Interest Rate Swap 3M LIB (2.2170)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2041	04/21/2023	Regular Sales		30,000,000	.3M LIB (2.2170)				235,574			(6,095,367)						0002
Interest Rate Swap 3M LIB (1.6715)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/24/2016	02/26/2027	04/21/2023	Regular Sales		35,000,000	.3M LIB (1.6715)				348,764			(3,202,078)						0002
Interest Rate Swap 3M LIB (1.7400)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/09/2016	03/11/2026	04/21/2023	Regular Sales		20,000,000	.3M LIB (1.7400)				197,795			(1,484,204)						0002
Interest Rate Swap 3M LIB (2.0610)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/14/2016	04/18/2036	04/21/2023	Regular Sales		1,000,000	.3M LIB (2.0610)				8,375			(180,902)						0002
Interest Rate Swap 3M LIB (1.5665)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/09/2016	06/13/2026	04/21/2023	Regular Sales		30,000,000	.3M LIB (1.5665)				312,912			(2,509,093)						0002
Interest Rate Swap 3M LIB (1.4520)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2028	04/21/2023	Regular Sales		40,000,000	.3M LIB (1.4520)				410,368			(4,916,909)						0002
Interest Rate Swap 3M LIB (1.7600)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2046	04/21/2023	Regular Sales		15,000,000	.3M LIB (1.7600)				139,386			(4,451,174)						0002
Interest Rate Swap 3M LIB (1.7120)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/24/2016	08/26/2046	04/21/2023	Regular Sales		20,000,000	.3M LIB (1.7120)				196,751			(6,105,859)						0002
Interest Rate Swap 3M LIB (1.5065)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/13/2016	09/15/2025	04/21/2023	Regular Sales		25,000,000	.3M LIB (1.5065)				258,718			(1,828,826)						0002

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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)
Interest Rate Swap 3M LIB (1.9200)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046	04/21/2023	Regular Sales		30,000,000	3M LIB (1.9200)				272,084			(8,164,774)						0002
Interest Rate Swap 3M LIB (1.8460)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2036	04/21/2023	Regular Sales		30,000,000	3M LIB (1.8460)				279,053			(6,261,018)						0002
Interest Rate Swap 3M LIB (1.9197)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046	04/21/2023	Regular Sales		21,000,000	3M LIB (1.9197)				190,479			(5,716,352)						0002
Interest Rate Swap 3M LIB (1.5600)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2026	04/21/2023	Regular Sales		15,000,000	3M LIB (1.5600)				152,992			(1,325,883)						0002
Interest Rate Swap 3M LIB (1.9815)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	10/20/2016	10/24/2046	04/21/2023	Regular Sales		30,000,000	3M LIB (1.9815)				257,464			(7,871,500)						0002
Interest Rate Swap 3M LIB (2.2980)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	11/10/2016	11/14/2036	04/21/2023	Regular Sales		1,000,000	3M LIB (2.2980)				7,803			(161,451)						0002
Interest Rate Swap 3M LIB (2.5120)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	11/30/2016	12/02/2041	04/21/2023	Regular Sales		14,000,000	3M LIB (2.5120)				103,567			(2,347,668)						0002
Interest Rate Swap 3M LIB (2.6100)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	12/14/2016	12/12/2041	04/21/2023	Regular Sales		115,000,000	3M LIB (2.6100)				823,275			(17,737,171)						0002
Interest Rate Swap 2.5014 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	12/20/2016	12/22/2026	04/21/2023	Regular Sales		20,000,000	2.5014 (3M LIB)				(144,891)			1,167,637						0002
Interest Rate Swap 2.2865 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2023	04/21/2023	Regular Sales		25,000,000	2.2865 (3M LIB)				(198,344)			676,184						0002
Interest Rate Swap 2.6445 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2031	04/21/2023	Regular Sales		40,000,000	2.6445 (3M LIB)				(272,402)			3,543,870						0002
Interest Rate Swap 2.7124 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2036	04/21/2023	Regular Sales		60,000,000	2.7124 (3M LIB)				(395,816)			7,026,998						0002
Interest Rate Swap 2.7170 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2036	04/21/2023	Regular Sales		135,000,000	2.7170 (3M LIB)				(888,636)			15,742,981						0002
Interest Rate Swap 3M LIB (2.6800)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	01/25/2017	02/15/2037	04/21/2023	Regular Sales		1,000,000	3M LIB (2.6800)				6,532			(121,701)						0002
Interest Rate Swap 3M LIB (2.6839)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	01/31/2017	02/02/2047	04/21/2023	Regular Sales		25,000,000	3M LIB (2.6839)				159,269			(3,739,076)						0002
Interest Rate Swap 2.6470 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	02/07/2017	02/09/2042	04/21/2023	Regular Sales		85,000,000	2.6470 (3M LIB)				(559,945)			12,721,692						0002
Interest Rate Swap 3M LIB (2.6920)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	02/16/2017	02/21/2047	04/21/2023	Regular Sales		20,000,000	3M LIB (2.6920)				132,777			(2,967,578)						0002
Interest Rate Swap 3M LIB (2.4210)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	02/22/2017	02/24/2027	04/21/2023	Regular Sales		100,000,000	3M LIB (2.4210)				761,336			(6,313,637)						0002
Interest Rate Swap 3M LIB (2.5920)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	03/14/2017	03/16/2027	04/21/2023	Regular Sales		15,000,000	3M LIB (2.5920)				104,287			(852,643)						0002
Interest Rate Swap 2.6165 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/06/2017	04/10/2037	04/21/2023	Regular Sales		10,000,000	2.6165 (3M LIB)				(68,043)			1,293,717						0002
Interest Rate Swap 3M LIB (2.5515)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/12/2017	04/18/2047	04/21/2023	Regular Sales		30,000,000	3M LIB (2.5515)				205,056			(5,127,564)						0002
Interest Rate Swap 3M LIB (2.2770)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2027	04/21/2023	Regular Sales		20,000,000	3M LIB (2.2770)				152,820			(1,404,289)						0002
Interest Rate Swap 3M LIB (2.5575)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2047	04/21/2023	Regular Sales		20,000,000	3M LIB (2.5575)				135,210			(3,401,194)						0002
Interest Rate Swap 3M LIB (2.5573)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2047	04/21/2023	Regular Sales		30,000,000	3M LIB (2.5573)				202,836			(5,102,868)						0002
Interest Rate Swap 2.5475 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2042	04/21/2023	Regular Sales		50,000,000	2.5475 (3M LIB)				(339,595)			8,202,747						0002
Interest Rate Swap 2.2800 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2027	04/21/2023	Regular Sales		20,000,000	2.2800 (3M LIB)				(152,631)			1,401,926						0002
Interest Rate Swap 2.2815 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2027	04/21/2023	Regular Sales		10,000,000	2.2815 (3M LIB)				(76,269)			700,372						0002
Interest Rate Swap 3M LIB (2.0930)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/16/2017	05/18/2024	04/21/2023	Regular Sales		25,000,000	3M LIB (2.0930)				212,936			(967,731)						0002
Interest Rate Swap 3M LIB (2.1657)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/17/2017	05/19/2027	04/21/2023	Regular Sales		35,000,000	3M LIB (2.1657)				290,183			(2,630,815)						0002
Interest Rate Swap 3M LIB (2.4660)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/17/2017	05/19/2047	04/21/2023	Regular Sales		10,000,000	3M LIB (2.4660)				73,482			(1,851,151)						0002
Interest Rate Swap 3M LIB (2.2212)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/25/2017	05/30/2027	04/21/2023	Regular Sales		40,000,000	3M LIB (2.2212)				328,961			(2,930,928)						0002
Interest Rate Swap 3M LIB (2.2245)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/25/2017	05/30/2027	04/21/2023	Regular Sales		120,000,000	3M LIB (2.2245)				985,640			(8,776,960)						0002
Interest Rate Swap 3M LIB (2.5080)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/25/2017	05/30/2042	04/21/2023	Regular Sales		45,000,000	3M LIB (2.5080)				329,571			(7,646,185)						0002
Interest Rate Swap 2.4335 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	06/08/2017	06/12/2037	04/21/2023	Regular Sales		10,000,000	2.4335 (3M LIB)				(77,129)			1,511,880						0002
Interest Rate Swap 2.1897 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	06/08/2017	06/12/2027	04/21/2023	Regular Sales		13,000,000	2.1897 (3M LIB)				(110,217)			975,169						0002
Interest Rate Swap 3M LIB (2.0140)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	06/13/2017	06/15/2024	04/21/2023	Regular Sales		23,000,000	3M LIB (2.0140)				201,382			(953,558)						0002

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)
Interest Rate Swap 2.4600 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/13/2017	06/15/2037	04/21/2023	Regular Sales		20,000,000	2.4600 (3M LIB)				(147,116)			2,966,678						0002
Interest Rate Swap 2.1345 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/22/2017	06/26/2027	04/21/2023	Regular Sales		37,000,000	2.1345 (3M LIB)				(312,520)			2,868,777						0002
Interest Rate Swap 2.3755 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/22/2017	06/26/2037	04/21/2023	Regular Sales		13,000,000	2.3755 (3M LIB)				(99,970)			2,051,939						0002
Interest Rate Swap 3M LIB (2.2203)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2017	06/30/2027	04/21/2023	Regular Sales		30,000,000	3M LIB (2.2203)				245,342			(2,222,756)						0002
Interest Rate Swap 3M LIB (2.4865)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2017	06/30/2042	04/21/2023	Regular Sales		30,000,000	3M LIB (2.4865)				220,271			(5,186,445)						0002
Interest Rate Swap 2.6325 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/10/2017	07/12/2047	04/21/2023	Regular Sales		150,000,000	2.6325 (3M LIB)				(1,002,249)			23,645,995						0002
Interest Rate Swap 3M LIB (2.2275)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/18/2017	07/20/2027	04/21/2023	Regular Sales		80,000,000	3M LIB (2.2275)				627,993			(5,943,999)						0002
Interest Rate Swap 3M LIB (2.2592)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/20/2017	07/24/2027	04/21/2023	Regular Sales		40,000,000	3M LIB (2.2592)				308,419			(2,927,489)						0002
Interest Rate Swap 2.4535 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/26/2017	07/28/2032	04/21/2023	Regular Sales		12,000,000	2.4535 (3M LIB)				(84,334)			1,296,551						0002
Interest Rate Swap 2.5905 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/26/2017	07/28/2047	04/21/2023	Regular Sales		16,000,000	2.5905 (3M LIB)				(105,564)			2,633,314						0002
Interest Rate Swap 3M LIB (2.5303)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/02/2017	08/04/2042	04/21/2023	Regular Sales		13,000,000	3M LIB (2.5303)				88,997			(2,174,868)						0002
Interest Rate Swap 2.5285 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/03/2017	08/07/2047	04/21/2023	Regular Sales		11,000,000	2.5285 (3M LIB)				(76,188)			1,924,472						0002
Interest Rate Swap 2.4450 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/10/2017	08/14/2037	04/21/2023	Regular Sales		15,000,000	2.4450 (3M LIB)				(110,122)			2,268,604						0002
Interest Rate Swap 2.1935 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/10/2017	08/14/2027	04/21/2023	Regular Sales		15,000,000	2.1935 (3M LIB)				(121,964)			1,151,514						0002
Interest Rate Swap 3M LIB (2.1403)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/18/2017	08/22/2027	04/21/2023	Regular Sales		123,000,000	3M LIB (2.1403)				1,025,663			(9,739,321)						0002
Interest Rate Swap 3M LIB (2.4440)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/18/2017	08/22/2047	04/21/2023	Regular Sales		18,000,000	3M LIB (2.4440)				132,938			(3,400,875)						0002
Interest Rate Swap 3M LIB (2.1056)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/30/2017	09/01/2027	04/21/2023	Regular Sales		30,000,000	3M LIB (2.1056)				259,098			(2,432,358)						0002
Interest Rate Swap 3M LIB (2.3520)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/08/2017	09/12/2042	04/21/2023	Regular Sales		22,000,000	3M LIB (2.3520)				175,312			(4,242,767)						0002
Interest Rate Swap 3M LIB (2.3700)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/08/2017	09/12/2047	04/21/2023	Regular Sales		74,000,000	3M LIB (2.3700)				585,506			(14,887,391)						0002
Interest Rate Swap 2.0330 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/07/2017	09/11/2027	04/21/2023	Regular Sales		15,000,000	2.0330 (3M LIB)				(134,551)			1,266,351						0002
Interest Rate Swap 3M LIB (2.3480)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/13/2017	09/15/2032	04/21/2023	Regular Sales		9,000,000	3M LIB (2.3480)				69,366			(1,062,704)						0002
Interest Rate Swap 3M LIB (2.4670)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/13/2017	09/15/2042	04/21/2023	Regular Sales		11,000,000	3M LIB (2.4670)				80,672			(1,944,062)						0002
Interest Rate Swap 2.2980 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/28/2017	10/02/2027	04/21/2023	Regular Sales		3,000,000	2.2980 (3M LIB)				(23,697)			220,597						0002
Interest Rate Swap 2.3267 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/12/2017	10/16/2027	04/21/2023	Regular Sales		14,000,000	2.3267 (3M LIB)				(105,191)			1,016,597						0002
Interest Rate Swap 2.5486 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/12/2017	10/16/2037	04/21/2023	Regular Sales		20,000,000	2.5486 (3M LIB)				(136,342)			2,808,766						0002
Interest Rate Swap 2.3261 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/12/2017	10/16/2027	04/21/2023	Regular Sales		10,000,000	2.3261 (3M LIB)				(75,154)			726,387						0002
Interest Rate Swap 3M LIB (2.5650)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/12/2017	10/16/2047	04/21/2023	Regular Sales		27,000,000	3M LIB (2.5650)				182,671			(4,557,593)						0002
Interest Rate Swap 3M LIB (2.4458)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/25/2017	10/27/2027	04/21/2023	Regular Sales		117,000,000	3M LIB (2.4458)				831,351			(7,925,722)						0002
Interest Rate Swap 2.5937 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/30/2017	11/01/2037	04/21/2023	Regular Sales		22,000,000	2.5937 (3M LIB)				(146,209)			2,986,634						0002
Interest Rate Swap 2.3442 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/09/2017	11/13/2027	04/21/2023	Regular Sales		36,000,000	2.3442 (3M LIB)				(276,123)			2,623,728						0002
Interest Rate Swap 2.3439 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/09/2017	11/13/2027	04/21/2023	Regular Sales		42,000,000	2.3439 (3M LIB)				(322,183)			3,061,568						0002
Interest Rate Swap 2.3440 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/09/2017	11/13/2027	04/21/2023	Regular Sales		6,000,000	2.3440 (3M LIB)				(46,024)			437,341						0002
Interest Rate Swap 2.5775 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/09/2017	11/13/2042	04/21/2023	Regular Sales		13,000,000	2.5775 (3M LIB)				(90,191)			2,100,462						0002
Interest Rate Swap 2.2155 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2017	11/15/2023	04/21/2023	Regular Sales		12,000,000	2.2155 (3M LIB)				(95,883)			296,002						0002
Interest Rate Swap 2.4798 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/28/2017	11/30/2032	04/21/2023	Regular Sales		22,000,000	2.4798 (3M LIB)				(163,071)			2,401,798						0002
Interest Rate Swap 2.5405 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/28/2017	11/30/2037	04/21/2023	Regular Sales		21,000,000	2.5405 (3M LIB)				(151,657)			2,992,821						0002

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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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap 3M LIB (2.5160)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/12/2017	12/14/2029	04/21/2023	Regular Sales		53,000,000	3M LIB (2.5160)				395,367			(4,345,420)						0002
Interest Rate Swap 2.6695 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/28/2037	04/21/2023	Regular Sales		109,000,000	2.6695 (3M LIB)				(733,743)			13,948,685						0002
Interest Rate Swap 2.6695 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/28/2037	04/21/2023	Regular Sales		30,000,000	2.6695 (3M LIB)				(201,948)			3,839,088						0002
Interest Rate Swap 2.6165 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2032	04/21/2023	Regular Sales		116,000,000	2.6165 (3M LIB)				(804,291)			11,401,612						0002
Interest Rate Swap 2.6885 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2047	04/21/2023	Regular Sales		123,000,000	2.6885 (3M LIB)				(825,028)			18,257,319						0002
Interest Rate Swap 2.3510 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2023	04/21/2023	Regular Sales		100,000,000	2.3510 (3M LIB)				(776,692)			2,636,899						0002
Interest Rate Swap 3M LIB (2.5030)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2027	04/21/2023	Regular Sales		77,000,000	3M LIB (2.5030)				561,315			(5,137,246)						0002
Interest Rate Swap 2.6885 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2047	04/21/2023	Regular Sales		41,000,000	2.6885 (3M LIB)				(275,009)			6,085,773						0002
Interest Rate Swap 2.6165 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2032	04/21/2023	Regular Sales		10,000,000	2.6165 (3M LIB)				(69,335)			982,898						0002
Interest Rate Swap 2.6350 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2017	12/28/2037	04/21/2023	Regular Sales		26,000,000	2.6350 (3M LIB)				(177,837)			3,430,473						0002
Interest Rate Swap 2.5667 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/28/2017	01/02/2038	04/21/2023	Regular Sales		10,000,000	2.5667 (3M LIB)				(70,557)			1,398,773						0002
Interest Rate Swap 2.4351 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/29/2017	01/03/2028	04/21/2023	Regular Sales		34,000,000	2.4351 (3M LIB)				(253,937)			2,375,568						0002
Interest Rate Swap 2.3312 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/03/2018	01/05/2024	04/21/2023	Regular Sales		60,000,000	2.3312 (3M LIB)				(468,606)			1,630,089						0002
Interest Rate Swap 3M LIB (2.5502)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/11/2018	01/16/2028	04/21/2023	Regular Sales		22,000,000	3M LIB (2.5502)				149,863			(1,428,589)						0002
Interest Rate Swap 2.5608 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/11/2018	01/16/2028	04/21/2023	Regular Sales		24,000,000	2.5608 (3M LIB)				(162,695)			1,547,027						0002
Interest Rate Swap 3M LIB (2.6085)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/24/2018	01/26/2025	04/21/2023	Regular Sales		10,000,000	3M LIB (2.6085)				66,037			(400,692)						0002
Interest Rate Swap 3M LIB (2.8332)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/24/2018	01/26/2043	04/21/2023	Regular Sales		13,000,000	3M LIB (2.8332)				76,680			(1,629,892)						0002
Interest Rate Swap 3M LIB (2.6785)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/26/2018	01/30/2027	04/21/2023	Regular Sales		5,000,000	3M LIB (2.6785)				31,772			(262,981)						0002
Interest Rate Swap 3M LIB (2.7420)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/26/2018	01/30/2030	04/21/2023	Regular Sales		15,000,000	3M LIB (2.7420)				92,327			(1,034,283)						0002
Interest Rate Swap 2.7090 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/26/2018	01/30/2028	04/21/2023	Regular Sales		31,000,000	2.7090 (3M LIB)				(194,020)			1,801,894						0002
Interest Rate Swap 2.7102 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/26/2018	01/30/2028	04/21/2023	Regular Sales		10,000,000	2.7102 (3M LIB)				(62,549)			580,696						0002
Interest Rate Swap 3M LIB (2.6820)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/30/2018	02/01/2025	04/21/2023	Regular Sales		20,000,000	3M LIB (2.6820)				127,374			(778,247)						0002
Interest Rate Swap 2.8574 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/09/2018	02/13/2028	04/21/2023	Regular Sales		10,000,000	2.8574 (3M LIB)				(60,592)			517,427						0002
Interest Rate Swap 3M LIB (3.0031)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/01/2018	03/05/2038	04/21/2023	Regular Sales		10,000,000	3M LIB (3.0031)				58,308			(904,834)						0002
Interest Rate Swap 3M LIB (3.0230)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/21/2018	03/23/2033	04/21/2023	Regular Sales		53,000,000	3M LIB (3.0230)				297,414			(3,478,657)						0002
Interest Rate Swap 2.9880 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/22/2018	03/26/2038	04/21/2023	Regular Sales		25,000,000	2.9880 (3M LIB)				(144,186)			2,305,822						0002
Interest Rate Swap 3M LIB (2.8379)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/28/2018	04/03/2028	04/21/2023	Regular Sales		77,000,000	3M LIB (2.8379)				477,741			(4,088,570)						0002
Interest Rate Swap 3M LIB (2.9120)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/28/2018	04/03/2043	04/21/2023	Regular Sales		17,000,000	3M LIB (2.9120)				101,521			(1,942,165)						0002
Interest Rate Swap 3M LIB (2.9192)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/05/2018	04/09/2030	04/21/2023	Regular Sales		23,000,000	3M LIB (2.9192)				135,330			(1,354,499)						0002
Interest Rate Swap 3M LIB (2.8549)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/11/2018	04/13/2028	04/21/2023	Regular Sales		107,000,000	3M LIB (2.8549)				641,085			(5,603,346)						0002
Interest Rate Swap 2.9085 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/12/2018	04/16/2028	04/21/2023	Regular Sales		11,000,000	2.9085 (3M LIB)				(62,560)			548,994						0002
Interest Rate Swap 2.8204 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/13/2018	04/17/2023	04/17/2023	Maturity		12,000,000	2.8204 (3M LIB)				(65,874)			70,170						0002
Interest Rate Swap 2.8360 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/13/2018	04/17/2024	04/21/2023	Regular Sales		13,000,000	2.8360 (3M LIB)				(76,895)			354,368						0002
Interest Rate Swap 2.8235 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/17/2018	04/19/2023	04/19/2023	Maturity		18,000,000	2.8235 (3M LIB)				(101,461)			108,293						0002
Interest Rate Swap 2.9395 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/17/2018	04/19/2033	04/21/2023	Regular Sales		17,000,000	2.9395 (3M LIB)				(95,399)			1,241,326						0002
Interest Rate Swap 2.9625 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/17/2018	04/19/2038	04/21/2023	Regular Sales		13,000,000	2.9625 (3M LIB)				(72,014)			1,240,427						0002

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)
Interest Rate Swap 3.0369 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/19/2018	04/23/2038	04/21/2023	Regular Sales		7,000,000	3.0369 (3M LIB)				(36,976)			607,708						0002
Interest Rate Swap 2.9689 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/19/2018	04/23/2028	04/21/2023	Regular Sales		5,000,000	2.9689 (3M LIB)				(27,479)			235,992						0002
Interest Rate Swap 3.1590 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/25/2018	04/27/2038	04/21/2023	Regular Sales		16,000,000	3.1590 (3M LIB)				(77,870)			1,160,204						0002
Interest Rate Swap 3.0006 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/25/2018	04/27/2024	04/21/2023	Regular Sales		17,000,000	3.0006 (3M LIB)				(91,190)			437,516						0002
Interest Rate Swap 3M LIB (3.0284)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/26/2018	04/30/2027	04/21/2023	Regular Sales		190,000,000	3M LIB (3.0284)				998,669			(7,698,671)						0002
Interest Rate Swap 3M LIB (3.1082)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/26/2018	04/30/2043	04/21/2023	Regular Sales		27,000,000	3M LIB (3.1082)				135,153			(2,320,062)						0002
Interest Rate Swap 3M LIB (3.0485)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/26/2018	04/30/2028	04/21/2023	Regular Sales		10,000,000	3M LIB (3.0485)				51,931			(434,600)						0002
Interest Rate Swap 3M LIB (2.9840)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/01/2018	05/03/2025	04/21/2023	Regular Sales		52,000,000	3M LIB (2.9840)				279,762			(1,770,365)						0002
Interest Rate Swap 3M LIB (3.0893)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/02/2018	05/04/2043	04/21/2023	Regular Sales		45,000,000	3M LIB (3.0893)				229,107			(3,997,331)						0002
Interest Rate Swap 3M LIB (3.0673)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/09/2018	05/11/2028	04/21/2023	Regular Sales		106,000,000	3M LIB (3.0673)				572,437			(4,542,635)						0002
Interest Rate Swap 3.0819 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/15/2018	05/17/2025	04/21/2023	Regular Sales		13,000,000	3.0819 (3M LIB)				(69,382)			417,830						0002
Interest Rate Swap 3M LIB (3.1698)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/17/2018	05/21/2028	04/21/2023	Regular Sales		47,000,000	3M LIB (3.1698)				241,538			(1,786,813)						0002
Interest Rate Swap 3M LIB (3.2215)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/17/2018	05/21/2043	04/21/2023	Regular Sales		22,000,000	3M LIB (3.2215)				109,490			(1,536,245)						0002
Interest Rate Swap 2.9077 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	06/01/2018	06/05/2024	04/21/2023	Regular Sales		60,000,000	2.9077 (3M LIB)				(367,816)			1,716,827						0002
Interest Rate Swap 2.9265 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	06/01/2018	06/05/2025	04/21/2023	Regular Sales		60,000,000	2.9265 (3M LIB)				(364,275)			2,160,901						0002
Interest Rate Swap 3M LIB (3.0178)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	06/07/2018	06/11/2028	04/21/2023	Regular Sales		63,000,000	3M LIB (3.0178)				370,369			(2,871,422)						0002
Interest Rate Swap 3M LIB (3.0322)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	06/14/2018	06/18/2028	04/21/2023	Regular Sales		61,000,000	3M LIB (3.0322)				339,893			(2,739,235)						0002
Interest Rate Swap 3.0310 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	06/26/2018	06/28/2038	04/21/2023	Regular Sales		17,000,000	3.0310 (3M LIB)				(95,147)			1,498,154						0002
Interest Rate Swap 3M LIB (2.9835)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	06/28/2018	07/02/2043	04/21/2023	Regular Sales		30,000,000	3M LIB (2.9835)				172,421			(3,119,477)						0002
Interest Rate Swap 3.0143 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	07/10/2018	07/12/2033	04/21/2023	Regular Sales		10,000,000	3.0143 (3M LIB)				(54,834)			676,710						0002
Interest Rate Swap 3.0082 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	07/10/2018	07/12/2038	04/21/2023	Regular Sales		21,000,000	3.0082 (3M LIB)				(115,550)			1,907,518						0002
Interest Rate Swap 2.9636 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	07/11/2018	07/13/2028	04/21/2023	Regular Sales		28,000,000	2.9636 (3M LIB)				(158,203)			1,351,553						0002
Interest Rate Swap 2.9705 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	07/17/2018	07/19/2048	04/21/2023	Regular Sales		22,000,000	2.9705 (3M LIB)				(121,317)			2,212,907						0002
Interest Rate Swap 3M LIB (3.0361)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	07/24/2018	07/26/2028	04/21/2023	Regular Sales		34,000,000	3M LIB (3.0361)				178,893			(1,526,575)						0002
Interest Rate Swap 3M LIB (3.0675)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	07/24/2018	07/26/2043	04/21/2023	Regular Sales		7,000,000	3M LIB (3.0675)				36,141			(642,525)						0002
Interest Rate Swap 3M LIB (3.0850)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	07/25/2018	07/27/2043	04/21/2023	Regular Sales		14,000,000	3M LIB (3.0850)				71,386			(1,249,544)						0002
Interest Rate Swap 3M LIB (3.0293)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	08/09/2018	08/13/2028	04/21/2023	Regular Sales		73,000,000	3M LIB (3.0293)				402,942			(3,337,412)						0002
Interest Rate Swap 3M LIB (3.0137)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	08/13/2018	08/15/2048	04/21/2023	Regular Sales		7,000,000	3M LIB (3.0137)				38,393			(653,603)						0002
Interest Rate Swap 3M LIB (2.9747)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	08/17/2018	08/21/2028	04/21/2023	Regular Sales		68,000,000	3M LIB (2.9747)				391,102			(3,299,670)						0002
Interest Rate Swap 2.9570 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	08/20/2018	02/22/2030	04/21/2023	Regular Sales		125,000,000	2.9570 (3M LIB)				(721,899)			7,029,999						0002
Interest Rate Swap 2.9400 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	08/20/2018	11/22/2028	04/21/2023	Regular Sales		125,000,000	2.9400 (3M LIB)				(728,569)			6,428,424						0002
Interest Rate Swap 2.9450 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	08/20/2018	02/22/2029	04/21/2023	Regular Sales		125,000,000	2.9450 (3M LIB)				(726,607)			6,546,190						0002
Interest Rate Swap 2.9287 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	08/20/2018	05/22/2030	04/21/2023	Regular Sales		125,000,000	2.9287 (3M LIB)				(733,023)			7,378,347						0002
Interest Rate Swap 2.9070 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	08/20/2018	11/22/2026	04/21/2023	Regular Sales		125,000,000	2.9070 (3M LIB)				(741,517)			5,413,139						0002
Interest Rate Swap 2.9120 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	08/20/2018	02/22/2027	04/21/2023	Regular Sales		125,000,000	2.9120 (3M LIB)				(739,555)			5,558,752						0002
Interest Rate Swap 2.9140 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	08/20/2018	05/22/2027	04/21/2023	Regular Sales		125,000,000	2.9140 (3M LIB)				(738,771)			5,683,063						0002

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)
Interest Rate Swap 3M LIB (2.8740)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	02/22/2024	04/21/2023	Regular Sales		81,000,000	3M LIB (2.8740)				488,893			(1,990,414)						0002
Interest Rate Swap 3M LIB (2.8800)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	11/22/2024	04/21/2023	Regular Sales		125,000,000	3M LIB (2.8800)				752,111			(4,208,285)						0002
Interest Rate Swap 2.9050 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	08/22/2026	04/21/2023	Regular Sales		125,000,000	2.9050 (3M LIB)				(742,302)			5,253,892						0002
Interest Rate Swap 2.9220 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	08/22/2027	04/21/2023	Regular Sales		125,000,000	2.9220 (3M LIB)				(735,632)			5,800,348						0002
Interest Rate Swap 2.9230 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	11/22/2027	04/21/2023	Regular Sales		125,000,000	2.9230 (3M LIB)				(735,239)			5,946,223						0002
Interest Rate Swap 2.9280 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	02/22/2028	04/21/2023	Regular Sales		125,000,000	2.9280 (3M LIB)				(733,278)			6,072,517						0002
Interest Rate Swap 2.9310 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	05/22/2028	04/21/2023	Regular Sales		125,000,000	2.9310 (3M LIB)				(732,101)			6,184,705						0002
Interest Rate Swap 2.9460 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	05/22/2029	04/21/2023	Regular Sales		125,000,000	2.9460 (3M LIB)				(726,215)			6,657,678						0002
Interest Rate Swap 2.9364 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	08/22/2028	04/21/2023	Regular Sales		125,000,000	2.9364 (3M LIB)				(729,974)			6,303,659						0002
Interest Rate Swap 2.9492 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	08/22/2029	04/21/2023	Regular Sales		125,000,000	2.9492 (3M LIB)				(724,960)			6,786,786						0002
Interest Rate Swap 2.9530 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	11/22/2029	04/21/2023	Regular Sales		125,000,000	2.9530 (3M LIB)				(723,469)			6,908,602						0002
Interest Rate Swap 3M LIB (2.8740)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	05/22/2024	04/21/2023	Regular Sales		125,000,000	3M LIB (2.8740)				754,465			(3,548,574)						0002
Interest Rate Swap 3M LIB (2.8798)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	08/22/2024	04/21/2023	Regular Sales		104,000,000	3M LIB (2.8798)				625,822			(3,264,697)						0002
Interest Rate Swap 3M LIB (2.8840)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	05/22/2025	04/21/2023	Regular Sales		77,000,000	3M LIB (2.8840)				462,334			(2,819,119)						0002
Interest Rate Swap 3M LIB (2.9502)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/21/2018	08/23/2028	04/21/2023	Regular Sales		30,000,000	3M LIB (2.9502)				175,522			(1,493,108)						0002
Interest Rate Swap 3.0037 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/21/2018	08/23/2038	04/21/2023	Regular Sales		43,000,000	3.0037 (3M LIB)				(244,358)			3,960,831						0002
Interest Rate Swap 3M LIB (2.9453)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/29/2018	08/31/2025	04/21/2023	Regular Sales		120,000,000	3M LIB (2.9453)				714,127			(4,384,932)						0002
Interest Rate Swap 3M LIB (2.9591)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/29/2018	08/31/2026	04/21/2023	Regular Sales		40,000,000	3M LIB (2.9591)				236,314			(1,610,995)						0002
Interest Rate Swap 3.0501 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/04/2018	09/06/2033	04/21/2023	Regular Sales		21,000,000	3.0501 (3M LIB)				(118,138)			1,378,726						0002
Interest Rate Swap 3M LIB (2.9942)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/05/2018	09/07/2028	04/21/2023	Regular Sales		44,000,000	3M LIB (2.9942)				254,113			(2,102,416)						0002
Interest Rate Swap 3.0335 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/11/2018	09/13/2025	04/21/2023	Regular Sales		21,000,000	3.0335 (3M LIB)				(122,338)			725,917						0002
Interest Rate Swap 3.1216 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/11/2018	09/13/2033	04/21/2023	Regular Sales		20,000,000	3.1216 (3M LIB)				(110,982)			1,188,318						0002
Interest Rate Swap 3.1114 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/12/2018	09/14/2038	04/21/2023	Regular Sales		10,000,000	3.1114 (3M LIB)				(55,909)			795,111						0002
Interest Rate Swap 3.1772 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/18/2018	09/20/2038	04/21/2023	Regular Sales		4,000,000	3.1772 (3M LIB)				(20,538)			286,614						0002
Interest Rate Swap 3.1538 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/25/2018	09/27/2026	04/21/2023	Regular Sales		9,000,000	3.1538 (3M LIB)				(47,223)			305,370						0002
Interest Rate Swap 3.2163 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/09/2018	10/11/2024	04/21/2023	Regular Sales		8,000,000	3.2163 (3M LIB)				(38,626)			214,425						0002
Interest Rate Swap 3M LIB (3.2444)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/23/2018	10/25/2027	04/21/2023	Regular Sales		17,000,000	3M LIB (3.2444)				78,748			(562,371)						0002
Interest Rate Swap 3.3950 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/07/2018	11/09/2038	04/21/2023	Regular Sales		30,000,000	3.3950 (3M LIB)				(127,191)			1,373,687						0002
Interest Rate Swap 3.2210 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2018	11/15/2028	04/21/2023	Regular Sales		27,000,000	3.2210 (3M LIB)				(130,515)			990,787						0002
Interest Rate Swap 3.2982 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2018	11/15/2043	04/21/2023	Regular Sales		36,000,000	3.2982 (3M LIB)				(165,302)			2,088,484						0002
Interest Rate Swap 3.0958 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/14/2018	11/16/2023	04/21/2023	Regular Sales		136,000,000	3.0958 (3M LIB)				(718,486)			2,355,512						0002
Interest Rate Swap 3.2535 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/16/2018	11/20/2038	04/21/2023	Regular Sales		56,000,000	3.2535 (3M LIB)				(273,080)			3,523,909						0002
Interest Rate Swap 3.0960 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/16/2018	11/20/2026	04/21/2023	Regular Sales		37,000,000	3.0960 (3M LIB)				(198,712)			1,352,931						0002
Interest Rate Swap 3.2271 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/27/2018	11/29/2043	04/21/2023	Regular Sales		22,000,000	3.2271 (3M LIB)				(111,430)			1,504,269						0002
Interest Rate Swap 2.9849 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/03/2018	12/05/2023	04/21/2023	Regular Sales		60,000,000	2.9849 (3M LIB)				(353,277)			1,163,281						0002
Interest Rate Swap 2.9935 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/03/2018	12/05/2024	04/21/2023	Regular Sales		60,000,000	2.9935 (3M LIB)				(351,661)			1,917,319						0002

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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)
Interest Rate Swap 3.0074 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/03/2018	12/05/2025	04/21/2023	Regular Sales		60,000,000	3.0074 (3M LIB)				(349,039)			2,164,862						0002
Interest Rate Swap 3.1004 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/04/2018	12/06/2038	04/21/2023	Regular Sales		20,000,000	3.1004 (3M LIB)				(109,355)			1,629,503						0002
Interest Rate Swap 2.9528 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/04/2018	12/06/2024	04/21/2023	Regular Sales		25,000,000	2.9528 (3M LIB)				(148,276)			816,347						0002
Interest Rate Swap 2.7453 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/18/2018	12/20/2023	04/21/2023	Regular Sales		13,000,000	2.7453 (3M LIB)				(84,373)			289,861						0002
Interest Rate Swap 2.9611 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/18/2018	12/20/2038	04/21/2023	Regular Sales		10,000,000	2.9611 (3M LIB)				(58,130)			983,303						0002
Interest Rate Swap 3M LIB (2.6959)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/26/2018	12/28/2025	04/21/2023	Regular Sales		41,000,000	3M LIB (2.6959)				272,597			(1,832,117)						0002
Interest Rate Swap 3M LIB (2.8909)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/26/2018	12/28/2043	04/21/2023	Regular Sales		25,000,000	3M LIB (2.8909)				150,916			(2,942,250)						0002
Interest Rate Swap 2.8775 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/27/2018	12/31/2038	04/21/2023	Regular Sales		20,000,000	2.8775 (3M LIB)				(122,011)			2,164,163						0002
Interest Rate Swap 3M LIB (2.8903)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/15/2019	01/17/2044	04/21/2023	Regular Sales		63,000,000	3M LIB (2.8903)				361,905			(7,415,896)						0002
Interest Rate Swap 3M LIB (2.7521)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/15/2019	01/17/2029	04/21/2023	Regular Sales		29,000,000	3M LIB (2.7521)				179,171			(1,795,543)						0002
Interest Rate Swap 3M LIB (2.7645)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/29/2019	01/31/2029	04/21/2023	Regular Sales		18,000,000	3M LIB (2.7645)				108,894			(1,108,013)						0002
Interest Rate Swap 2.5927 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/30/2019	02/01/2024	04/21/2023	Regular Sales		70,000,000	2.5927 (3M LIB)				(465,424)			1,843,347						0002
Interest Rate Swap 2.8650 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/30/2019	02/01/2039	04/21/2023	Regular Sales		80,000,000	2.8650 (3M LIB)				(463,543)			8,831,940						0002
Interest Rate Swap 2.8711 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/30/2019	02/01/2049	04/21/2023	Regular Sales		30,000,000	2.8711 (3M LIB)				(173,258)			3,504,479						0002
Interest Rate Swap 3M LIB (2.7559)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/05/2019	02/07/2029	04/21/2023	Regular Sales		23,000,000	3M LIB (2.7559)				142,885			(1,432,657)						0002
Interest Rate Swap 3M LIB (2.8839)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/05/2019	02/07/2039	04/21/2023	Regular Sales		10,000,000	3M LIB (2.8839)				58,106			(1,082,216)						0002
Interest Rate Swap 3M LIB (2.6934)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/20/2019	02/22/2029	04/21/2023	Regular Sales		85,000,000	3M LIB (2.6934)				561,221			(5,609,205)						0002
Interest Rate Swap 2.8151 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/26/2019	02/28/2039	04/21/2023	Regular Sales		22,000,000	2.8151 (3M LIB)				(139,969)			2,569,767						0002
Interest Rate Swap 2.8724 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/05/2019	03/07/2034	04/21/2023	Regular Sales		24,000,000	2.8724 (3M LIB)				(147,783)			2,016,186						0002
Interest Rate Swap 3M LIB (2.6615)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/06/2019	03/08/2027	04/21/2023	Regular Sales		28,000,000	3M LIB (2.6615)				192,195			(1,514,315)						0002
Interest Rate Swap 2.8878 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/06/2019	03/08/2039	04/21/2023	Regular Sales		32,000,000	2.8878 (3M LIB)				(196,921)			3,457,387						0002
Interest Rate Swap 2.9055 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/06/2019	03/08/2049	04/21/2023	Regular Sales		36,000,000	2.9055 (3M LIB)				(219,536)			3,990,206						0002
Interest Rate Swap 2.2894 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/26/2019	03/28/2025	04/21/2023	Regular Sales		32,000,000	2.2894 (3M LIB)				(253,590)			1,541,847						0002
Interest Rate Swap 3M LIB (2.3026)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/27/2019	03/29/2027	04/21/2023	Regular Sales		109,000,000	3M LIB (2.3026)				862,091			(7,433,054)						0002
Interest Rate Swap 2.6501 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/10/2019	04/12/2039	04/21/2023	Regular Sales		22,000,000	2.6501 (3M LIB)				(145,781)			3,020,236						0002
Interest Rate Swap 3M LIB (2.4674)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/10/2019	04/12/2029	04/21/2023	Regular Sales		131,000,000	3M LIB (2.4674)				943,186			(10,349,209)						0002
Interest Rate Swap 2.6755 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/10/2019	04/12/2049	04/21/2023	Regular Sales		24,000,000	2.6755 (3M LIB)				(157,121)			3,598,222						0002
Interest Rate Swap 3M LIB (2.6780)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/15/2019	04/17/2034	04/21/2023	Regular Sales		16,500,000	3M LIB (2.6780)				105,780			(1,687,450)						0002
Interest Rate Swap 2.7680 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/16/2019	04/18/2039	04/21/2023	Regular Sales		19,000,000	2.7680 (3M LIB)				(116,957)			2,336,067						0002
Interest Rate Swap 2.7937 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/16/2019	04/18/2049	04/21/2023	Regular Sales		14,000,000	2.7937 (3M LIB)				(85,050)			1,815,023						0002
Interest Rate Swap 3M LIB (2.5722)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/23/2019	04/25/2029	04/21/2023	Regular Sales		15,000,000	3M LIB (2.5722)				101,136			(1,103,382)						0002
Interest Rate Swap 3M LIB (2.5873)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/24/2019	04/26/2031	04/21/2023	Regular Sales		34,500,000	3M LIB (2.5873)				230,126			(3,026,856)						0002
Interest Rate Swap 2.7063 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/24/2019	04/26/2039	04/21/2023	Regular Sales		19,000,000	2.7063 (3M LIB)				(119,638)			2,481,858						0002
Interest Rate Swap 2.7169 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/29/2019	05/01/2039	04/21/2023	Regular Sales		27,000,000	2.7169 (3M LIB)				(168,997)			3,495,972						0002
Interest Rate Swap 2.7481 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/29/2019	05/01/2049	04/21/2023	Regular Sales		24,000,000	2.7481 (3M LIB)				(147,869)			3,300,427						0002
Interest Rate Swap 2.6526 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/10/2019	05/14/2049	04/21/2023	Regular Sales		17,000,000	2.6526 (3M LIB)				(113,727)			2,619,169						0002

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap 3M LIB (2.3163)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/15/2019	05/17/2028	04/21/2023	Regular Sales		60,000,000	.3M LIB (2.3163)				464,419			(4,734,460)						0002
Interest Rate Swap 3M LIB (2.2337)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/29/2019	05/31/2029	04/21/2023	Regular Sales		67,000,000	.3M LIB (2.2337)				548,381			(6,272,195)						0002
Interest Rate Swap 3M LIB (2.4370)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/29/2019	05/31/2044	04/21/2023	Regular Sales		51,000,000	.3M LIB (2.4370)				384,883			(9,475,792)						0002
Interest Rate Swap 2.4056 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/30/2019	06/03/2049	04/21/2023	Regular Sales		25,000,000	.2.4056 (3M LIB)				(192,952)			4,918,047						0002
Interest Rate Swap 3M LIB (2.1260)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/04/2019	06/06/2029	04/21/2023	Regular Sales		8,000,000	.3M LIB (2.1260)				68,210			(798,566)						0002
Interest Rate Swap 2.3561 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/11/2019	06/13/2044	04/21/2023	Regular Sales		59,000,000	.2.3561 (3M LIB)				(469,164)			11,675,856						0002
Interest Rate Swap 3M LIB (2.1014)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/12/2019	06/14/2029	04/21/2023	Regular Sales		29,000,000	.3M LIB (2.1014)				254,073			(2,941,611)						0002
Interest Rate Swap 3M LIB (2.3366)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/12/2019	06/14/2044	04/21/2023	Regular Sales		14,000,000	.3M LIB (2.3366)				112,320			(2,811,869)						0002
Interest Rate Swap 2.1874 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/25/2019	06/27/2044	04/21/2023	Regular Sales		30,000,000	.2.1874 (3M LIB)				(248,413)			6,693,715						0002
Interest Rate Swap 1.9305 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/25/2019	06/27/2029	04/21/2023	Regular Sales		10,000,000	.1.9305 (3M LIB)				(90,868)			1,113,967						0002
Interest Rate Swap 2.1350 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/03/2019	07/08/2039	04/21/2023	Regular Sales		24,000,000	.2.1350 (3M LIB)				(200,290)			4,855,732						0002
Interest Rate Swap 2.2475 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/10/2019	07/12/2039	04/21/2023	Regular Sales		31,000,000	.2.2475 (3M LIB)				(244,594)			5,841,066						0002
Interest Rate Swap 3M LIB (2.0230)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/23/2019	07/25/2029	04/21/2023	Regular Sales		46,000,000	.3M LIB (2.0230)				389,440			(4,921,201)						0002
Interest Rate Swap 3M LIB (1.4060)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/15/2019	08/19/2029	04/21/2023	Regular Sales		36,000,000	.3M LIB (1.4060)				384,317			(5,179,074)						0002
Interest Rate Swap 3M LIB (1.3821)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/27/2019	08/29/2028	04/21/2023	Regular Sales		21,000,000	.3M LIB (1.3821)				227,981			(2,702,970)						0002
Interest Rate Swap 1.5022 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/28/2019	08/30/2039	04/21/2023	Regular Sales		21,000,000	.1.5022 (3M LIB)				(220,099)			5,934,380						0002
Interest Rate Swap 3M LIB (1.5564)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/05/2019	09/09/2034	04/21/2023	Regular Sales		20,000,000	.3M LIB (1.5564)				206,544			(4,228,073)						0002
Interest Rate Swap 3M LIB (1.6361)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/05/2019	09/09/2044	04/21/2023	Regular Sales		20,000,000	.3M LIB (1.6361)				201,541			(6,140,958)						0002
Interest Rate Swap 1.7785 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/11/2019	09/13/2039	04/21/2023	Regular Sales		50,000,000	.1.7785 (3M LIB)				(488,248)			12,427,338						0002
Interest Rate Swap 3M LIB (1.6311)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/11/2019	09/13/2029	04/21/2023	Regular Sales		29,000,000	.3M LIB (1.6311)				296,601			(3,821,768)						0002
Interest Rate Swap 1.4694 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/01/2019	10/03/2024	04/21/2023	Regular Sales		21,000,000	.1.4694 (3M LIB)				(220,500)			1,172,580						0002
Interest Rate Swap 1.6366 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/07/2019	10/09/2039	04/21/2023	Regular Sales		27,000,000	.1.6366 (3M LIB)				(267,568)			7,205,144						0002
Interest Rate Swap 3M LIB (1.4975)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/09/2019	10/11/2029	04/21/2023	Regular Sales		77,000,000	.3M LIB (1.4975)				787,205			(10,823,979)						0002
Interest Rate Swap 3M LIB (1.8645)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/16/2019	10/18/2049	04/21/2023	Regular Sales		50,000,000	.3M LIB (1.8645)				449,583			(14,537,375)						0002
Interest Rate Swap 1.8423 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/17/2019	10/21/2039	04/21/2023	Regular Sales		21,000,000	.1.8423 (3M LIB)				(189,849)			5,068,055						0002
Interest Rate Swap 3M LIB (1.6171)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/24/2019	10/28/2026	04/21/2023	Regular Sales		95,000,000	.3M LIB (1.6171)				917,050			(8,345,884)						0002
Interest Rate Swap 3M LIB (1.6710)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/30/2019	11/01/2028	04/21/2023	Regular Sales		57,000,000	.3M LIB (1.6710)				543,901			(6,648,228)						0002
Interest Rate Swap 3M LIB (1.5702)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/31/2019	11/04/2028	04/21/2023	Regular Sales		33,000,000	.3M LIB (1.5702)				325,365			(4,028,874)						0002
Interest Rate Swap 1.6225 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/06/2019	11/08/2025	04/21/2023	Regular Sales		33,000,000	.1.6225 (3M LIB)				(323,404)			2,393,326						0002
Interest Rate Swap 1.9221 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/06/2019	11/08/2044	04/21/2023	Regular Sales		12,000,000	.1.9221 (3M LIB)				(106,316)			3,175,167						0002
Interest Rate Swap 3M LIB (1.7054)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/06/2019	11/08/2028	04/21/2023	Regular Sales		25,000,000	.3M LIB (1.7054)				238,497			(2,879,887)						0002
Interest Rate Swap 3M LIB (1.7087)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/06/2019	11/08/2028	04/21/2023	Regular Sales		92,000,000	.3M LIB (1.7087)				876,703			(10,582,010)						0002
Interest Rate Swap 3M LIB (1.9303)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/06/2019	11/08/2049	04/21/2023	Regular Sales		27,000,000	.3M LIB (1.9303)				238,517			(7,549,124)						0002
Interest Rate Swap 1.7395 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/06/2019	11/08/2029	04/21/2023	Regular Sales		8,000,000	.1.7395 (3M LIB)				(75,463)			1,020,164						0002
Interest Rate Swap 1.9995 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/07/2019	11/12/2039	04/21/2023	Regular Sales		42,000,000	.1.9995 (3M LIB)				(367,586)			9,340,643						0002
Interest Rate Swap 3M LIB (1.7994)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2019	11/15/2029	04/21/2023	Regular Sales		19,000,000	.3M LIB (1.7994)				176,630			(2,360,204)						0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap 1.6646 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2019	11/15/2024	04/21/2023	Regular Sales		40,000,000	1.6646 (3M LIB)				(388,777)			2,201,732						0002
Interest Rate Swap 3M LIB (1.7695)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/13/2019	11/15/2028	04/21/2023	Regular Sales		36,000,000	3M LIB (1.7695)				338,046			(4,037,740)						0002
Interest Rate Swap 1.8471 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/14/2019	11/18/2034	04/21/2023	Regular Sales		25,000,000	1.8471 (3M LIB)				(232,232)			4,658,518						0002
Interest Rate Swap 1.6170 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/15/2019	11/19/2024	04/21/2023	Regular Sales		228,000,000	1.6170 (3M LIB)				(2,283,001)			12,804,772						0002
Interest Rate Swap 3M LIB (1.7030)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/20/2019	11/22/2031	04/21/2023	Regular Sales		147,000,000	3M LIB (1.7030)				1,427,570			(23,342,299)						0002
Interest Rate Swap 3M LIB (1.8365)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/20/2019	11/22/2049	04/21/2023	Regular Sales		18,000,000	3M LIB (1.8365)				167,262			(5,329,918)						0002
Interest Rate Swap 3M LIB (1.8471)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/26/2019	11/29/2049	04/21/2023	Regular Sales		280,000,000	3M LIB (1.8471)				2,631,095			(82,408,650)						0002
Interest Rate Swap 1.6201 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/02/2019	12/04/2024	04/21/2023	Regular Sales		100,000,000	1.6201 (3M LIB)				(1,017,184)			5,696,068						0002
Interest Rate Swap 1.8700 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/09/2019	12/11/2034	04/21/2023	Regular Sales		26,000,000	1.8700 (3M LIB)				(246,524)			4,805,621						0002
Interest Rate Swap 3M LIB (1.6960)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2019	12/16/2023	04/21/2023	Regular Sales		75,000,000	3M LIB (1.6960)				732,368			(2,398,243)						0002
Interest Rate Swap 3M LIB (2.0709)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2019	12/20/2049	04/21/2023	Regular Sales		18,000,000	3M LIB (2.0709)				154,928			(4,596,339)						0002
Interest Rate Swap 3M LIB (1.7340)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2019	12/20/2024	04/21/2023	Regular Sales		55,000,000	3M LIB (1.7340)				531,552			(3,054,161)						0002
Interest Rate Swap 1.7078 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2019	12/20/2023	04/21/2023	Regular Sales		23,000,000	1.7078 (3M LIB)				(224,177)			736,676						0002
Interest Rate Swap 2.0736 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/18/2019	12/20/2044	04/21/2023	Regular Sales		65,000,000	2.0736 (3M LIB)				(558,906)			15,734,963						0002
Interest Rate Swap 1.8610 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/02/2020	01/06/2030	04/21/2023	Regular Sales		20,000,000	1.8610 (3M LIB)				(185,172)			2,445,518						0002
Interest Rate Swap 1.6967 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/02/2020	01/06/2025	04/21/2023	Regular Sales		45,000,000	1.6967 (3M LIB)				(439,843)			2,560,250						0002
Interest Rate Swap 1.6560 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/09/2020	01/13/2025	04/21/2023	Regular Sales		23,000,000	1.6560 (3M LIB)				(224,357)			1,332,863						0002
Interest Rate Swap 1.9858 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/09/2020	01/13/2040	04/21/2023	Regular Sales		45,000,000	1.9858 (3M LIB)				(392,375)			10,134,275						0002
Interest Rate Swap 1.6726 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/15/2020	01/17/2027	04/21/2023	Regular Sales		42,000,000	1.6726 (3M LIB)				(401,797)			3,757,360						0002
Interest Rate Swap 1.9289 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/22/2020	01/24/2045	04/21/2023	Regular Sales		47,000,000	1.9289 (3M LIB)				(411,120)			12,424,387						0002
Interest Rate Swap 1.7392 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/22/2020	01/24/2030	04/21/2023	Regular Sales		33,000,000	1.7392 (3M LIB)				(308,309)			4,302,651						0002
Interest Rate Swap 3M LIB (1.5897)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/22/2020	01/24/2025	04/21/2023	Regular Sales		39,000,000	3M LIB (1.5897)				382,669			(2,334,641)						0002
Interest Rate Swap 1.9049 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/22/2020	01/24/2040	04/21/2023	Regular Sales		22,000,000	1.9049 (3M LIB)				(194,097)			5,187,775						0002
Interest Rate Swap 1.9302 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/22/2020	01/24/2045	04/21/2023	Regular Sales		20,000,000	1.9302 (3M LIB)				(174,863)			5,283,007						0002
Interest Rate Swap 1.8054 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/23/2020	01/27/2035	04/21/2023	Regular Sales		22,000,000	1.8054 (3M LIB)				(200,546)			4,236,528						0002
Interest Rate Swap 1.8812 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/23/2020	01/27/2045	04/21/2023	Regular Sales		25,000,000	1.8812 (3M LIB)				(221,944)			6,791,368						0002
Interest Rate Swap 3M LIB (1.5776)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/29/2020	01/31/2030	04/21/2023	Regular Sales		10,000,000	3M LIB (1.5776)				98,082			(1,406,000)						0002
Interest Rate Swap 3M LIB (1.7473)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/29/2020	01/31/2040	04/21/2023	Regular Sales		10,000,000	3M LIB (1.7473)				92,708			(2,559,297)						0002
Interest Rate Swap 1.4126 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/29/2020	01/31/2025	04/21/2023	Regular Sales		21,000,000	1.4126 (3M LIB)				(216,945)			1,337,866						0002
Interest Rate Swap 1.6510 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/29/2020	01/31/2035	04/21/2023	Regular Sales		25,000,000	1.6510 (3M LIB)				(239,393)			5,190,040						0002
Interest Rate Swap 3M LIB (1.6785)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/05/2020	02/07/2032	04/21/2023	Regular Sales		65,000,000	3M LIB (1.6785)				623,625			(10,633,770)						0002
Interest Rate Swap 3M LIB (1.8020)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/05/2020	02/07/2040	04/21/2023	Regular Sales		52,000,000	3M LIB (1.8020)				478,742			(12,966,791)						0002
Interest Rate Swap 3M LIB (1.8235)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/05/2020	02/07/2045	04/21/2023	Regular Sales		15,000,000	3M LIB (1.8235)				137,086			(4,211,173)						0002
Interest Rate Swap 3M LIB (1.7779)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/13/2020	02/18/2050	04/21/2023	Regular Sales		61,000,000	3M LIB (1.7779)				579,897			(18,735,348)						0002
Interest Rate Swap 3M LIB (1.2958)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/26/2020	02/28/2030	04/21/2023	Regular Sales		25,000,000	3M LIB (1.2958)				278,276			(3,987,810)						0002
Interest Rate Swap 3M LIB (1.4618)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/26/2020	02/28/2045	04/21/2023	Regular Sales		35,000,000	3M LIB (1.4618)				371,350			(11,774,148)						0002

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Principal Life Insurance Company

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)
Interest Rate Swap 0.8927 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/02/2020	03/04/2024	04/21/2023	Regular Sales		88,000,000	0.8927 (3M LIB)				(1,096,051)			4,181,535						0002
Interest Rate Swap 3M LIB (0.9905)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/04/2020	03/06/2030	04/21/2023	Regular Sales		20,000,000	3M LIB (0.9905)				241,810			(3,574,961)						0002
Interest Rate Swap 3M LIB (1.2295)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/04/2020	03/06/2045	04/21/2023	Regular Sales		70,000,000	3M LIB (1.2295)				793,821			(26,045,385)						0002
Interest Rate Swap 0.9289 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/13/2020	03/17/2029	04/21/2023	Regular Sales		10,000,000	0.9289 (3M LIB)				(121,343)			1,628,652						0002
Interest Rate Swap 0.7706 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/25/2020	03/27/2030	04/21/2023	Regular Sales		18,000,000	0.7706 (3M LIB)				(229,097)			3,483,316						0002
Interest Rate Swap 0.8382 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/25/2020	03/27/2045	04/21/2023	Regular Sales		13,000,000	0.8382 (3M LIB)				(162,701)			5,620,528						0002
Interest Rate Swap 3M LIB (0.6925)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/01/2020	04/03/2030	04/21/2023	Regular Sales		12,000,000	3M LIB (0.6925)				155,263			(2,385,114)						0002
Interest Rate Swap 3M LIB (0.9580)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/08/2020	04/14/2045	04/21/2023	Regular Sales		4,000,000	3M LIB (0.9580)				47,264			(1,657,050)						0002
Interest Rate Swap 0.8880 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/06/2020	05/08/2045	04/21/2023	Regular Sales		33,000,000	0.8880 (3M LIB)				(399,486)			14,051,431						0002
Interest Rate Swap 3M LIB (0.9270)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/11/2020	05/13/2045	04/21/2023	Regular Sales		143,000,000	3M LIB (0.9270)				1,732,947			(60,067,890)						0002
Interest Rate Swap 3M LIB (0.6121)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/13/2020	05/15/2030	04/21/2023	Regular Sales		25,000,000	3M LIB (0.6121)				325,578			(5,163,985)						0002
Interest Rate Swap 3M LIB (0.8530)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/13/2020	05/15/2045	04/21/2023	Regular Sales		17,000,000	3M LIB (0.8530)				208,538			(7,333,535)						0002
Interest Rate Swap 0.8601 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/13/2020	05/15/2050	04/21/2023	Regular Sales		32,000,000	0.8601 (3M LIB)				(391,829)			15,028,751						0002
Interest Rate Swap 3M LIB (0.6679)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/20/2020	05/22/2030	04/21/2023	Regular Sales		12,000,000	3M LIB (0.6679)				155,525			(2,441,652)						0002
Interest Rate Swap 3M LIB (0.9689)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/27/2020	05/29/2050	04/21/2023	Regular Sales		14,000,000	3M LIB (0.9689)				170,145			(6,311,138)						0002
Interest Rate Swap 3M LIB (0.6669)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/27/2020	05/29/2030	04/21/2023	Regular Sales		10,000,000	3M LIB (0.6669)				131,012			(2,040,312)						0002
Interest Rate Swap 0.4264 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/01/2020	06/03/2026	04/21/2023	Regular Sales		70,000,000	0.4264 (3M LIB)				(975,141)			8,340,721						0002
Interest Rate Swap 1.0706 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/03/2020	06/05/2050	04/21/2023	Regular Sales		25,000,000	1.0706 (3M LIB)				(297,418)			10,825,494						0002
Interest Rate Swap 3M LIB (0.7118)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/15/2020	06/17/2030	04/21/2023	Regular Sales		60,000,000	3M LIB (0.7118)				768,944			(12,133,025)						0002
Interest Rate Swap 3M LIB (0.9718)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/15/2020	06/17/2045	04/21/2023	Regular Sales		55,000,000	3M LIB (0.9718)				659,979			(22,768,040)						0002
Interest Rate Swap 3M LIB (0.9696)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/18/2020	06/22/2050	04/21/2023	Regular Sales		50,000,000	3M LIB (0.9696)				602,634			(22,550,661)						0002
Interest Rate Swap 3M LIB (0.9557)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/24/2020	06/26/2045	04/21/2023	Regular Sales		55,000,000	3M LIB (0.9557)				668,063			(22,907,020)						0002
Interest Rate Swap 3M LIB (0.9685)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/24/2020	06/26/2050	04/21/2023	Regular Sales		25,000,000	3M LIB (0.9685)				302,661			(11,280,015)						0002
Interest Rate Swap 0.5010 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/24/2020	06/26/2027	04/21/2023	Regular Sales		23,000,000	0.5010 (3M LIB)				(312,199)			3,311,183						0002
Interest Rate Swap 0.3488 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/01/2020	07/06/2025	04/21/2023	Regular Sales		22,000,000	0.3488 (3M LIB)				(308,114)			2,129,927						0002
Interest Rate Swap 0.3210 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/08/2020	07/10/2025	04/21/2023	Regular Sales		43,000,000	0.3210 (3M LIB)				(602,413)			4,200,365						0002
Interest Rate Swap 3M LIB (0.0000)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	07/13/2030	04/21/2023	Regular Sales		35,000,000	3M LIB (0.0000)				523,343			(7,197,707)		(62,691)	(1,486,545)			0002
Interest Rate Swap 3M LIB (0.3751)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	07/13/2026	04/21/2023	Regular Sales		88,000,000	3M LIB (0.3751)				1,212,223			(10,853,668)						0002
Interest Rate Swap 3M LIB (0.4075)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	01/13/2027	04/21/2023	Regular Sales		125,000,000	3M LIB (0.4075)				1,709,195			(16,966,222)						0002
Interest Rate Swap 3M LIB (0.5598)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	10/13/2029	04/21/2023	Regular Sales		125,000,000	3M LIB (0.5598)				1,649,439			(24,533,175)						0002
Interest Rate Swap 3M LIB (0.5820)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	04/13/2030	04/21/2023	Regular Sales		125,000,000	3M LIB (0.5820)				1,640,728			(25,798,955)						0002
Interest Rate Swap 0.2352 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	01/13/2024	04/21/2023	Regular Sales		125,000,000	0.2352 (3M LIB)				(1,776,799)			6,114,554						0002
Interest Rate Swap 0.2448 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	04/13/2024	04/21/2023	Regular Sales		125,000,000	0.2448 (3M LIB)				(1,773,033)			7,399,706						0002
Interest Rate Swap 0.2961 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	04/13/2025	04/21/2023	Regular Sales		125,000,000	0.2961 (3M LIB)				(1,752,904)			11,428,361						0002
Interest Rate Swap 3M LIB (0.5091)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	10/13/2028	04/21/2023	Regular Sales		125,000,000	3M LIB (0.5091)				1,669,332			(21,910,797)						0002
Interest Rate Swap 3M LIB (0.5351)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	04/13/2029	04/21/2023	Regular Sales		125,000,000	3M LIB (0.5351)				1,659,130			(23,224,861)						0002

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)
Interest Rate Swap 0.2559 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	07/13/2024	04/21/2023	Regular Sales		125,000,000	0.2559 (3M LIB)				(1,768,677)			8,560,059						0002
Interest Rate Swap 3M LIB (0.4376)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	07/13/2027	04/21/2023	Regular Sales		125,000,000	3M LIB (0.4376)				1,697,385			(18,430,169)						0002
Interest Rate Swap 3M LIB (0.4815)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	04/13/2028	04/21/2023	Regular Sales		125,000,000	3M LIB (0.4815)				1,680,161			(20,552,983)						0002
Interest Rate Swap 3M LIB (0.3914)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	10/13/2026	04/21/2023	Regular Sales		125,000,000	3M LIB (0.3914)				1,715,512			(16,197,678)						0002
Interest Rate Swap 3M LIB (0.4225)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	04/13/2027	04/21/2023	Regular Sales		125,000,000	3M LIB (0.4225)				1,703,310			(17,702,450)						0002
Interest Rate Swap 3M LIB (0.4527)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	10/13/2027	04/21/2023	Regular Sales		125,000,000	3M LIB (0.4527)				1,691,461			(19,152,874)						0002
Interest Rate Swap 3M LIB (0.4674)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	01/13/2028	04/21/2023	Regular Sales		125,000,000	3M LIB (0.4674)				1,685,693			(19,862,155)						0002
Interest Rate Swap 3M LIB (0.4953)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	07/13/2028	04/21/2023	Regular Sales		125,000,000	3M LIB (0.4953)				1,674,746			(21,232,343)						0002
Interest Rate Swap 3M LIB (0.5230)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	01/13/2029	04/21/2023	Regular Sales		125,000,000	3M LIB (0.5230)				1,663,878			(22,600,546)						0002
Interest Rate Swap 3M LIB (0.5474)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	07/13/2029	04/21/2023	Regular Sales		125,000,000	3M LIB (0.5474)				1,654,304			(23,870,832)						0002
Interest Rate Swap 3M LIB (0.5713)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	01/13/2030	04/21/2023	Regular Sales		125,000,000	3M LIB (0.5713)				1,644,927			(25,168,083)						0002
Interest Rate Swap 0.2157 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	04/13/2023	04/13/2023	Maturity		125,000,000	0.2157 (3M LIB)				(1,592,490)			1,609,709						0002
Interest Rate Swap 0.2265 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	10/13/2023	04/21/2023	Regular Sales		125,000,000	0.2265 (3M LIB)				(1,780,213)			4,627,601						0002
Interest Rate Swap 0.2685 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	10/13/2024	04/21/2023	Regular Sales		125,000,000	0.2685 (3M LIB)				(1,763,734)			9,608,841						0002
Interest Rate Swap 3M LIB (0.5728)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/28/2020	07/30/2030	04/21/2023	Regular Sales		60,000,000	3M LIB (0.5728)				777,831			(12,822,505)						0002
Interest Rate Swap 3M LIB (0.7515)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/12/2020	08/14/2032	04/21/2023	Regular Sales		170,000,000	3M LIB (0.7515)				2,151,720			(41,733,765)						0002
Interest Rate Swap 3M LIB (0.7038)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/26/2020	08/28/2030	04/21/2023	Regular Sales		61,000,000	3M LIB (0.7038)				792,346			(12,634,252)						0002
Interest Rate Swap 3M LIB (0.7046)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/26/2020	08/28/2030	04/21/2023	Regular Sales		25,000,000	3M LIB (0.7046)				324,673			(5,176,736)						0002
Interest Rate Swap 3M LIB (1.0209)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/09/2020	09/11/2040	04/21/2023	Regular Sales		10,000,000	3M LIB (1.0209)				121,469			(3,565,939)						0002
Interest Rate Swap 3M LIB (0.7091)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/09/2020	09/11/2030	04/21/2023	Regular Sales		6,000,000	3M LIB (0.7091)				78,754			(1,245,391)						0002
Interest Rate Swap 3M LIB (0.7091)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/09/2020	09/11/2030	04/21/2023	Regular Sales		22,000,000	3M LIB (0.7091)				288,764			(4,566,433)						0002
Interest Rate Swap 3M LIB (0.6985)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/16/2020	09/18/2030	04/21/2023	Regular Sales		95,000,000	3M LIB (0.6985)				1,225,238			(19,821,014)						0002
Interest Rate Swap 3M LIB (1.0221)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/23/2020	09/25/2040	04/21/2023	Regular Sales		19,000,000	3M LIB (1.0221)				226,823			(6,779,309)						0002
Interest Rate Swap 1.0833 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/23/2020	09/25/2050	04/21/2023	Regular Sales		22,000,000	1.0833 (3M LIB)				(258,414)			9,512,387						0002
Interest Rate Swap 3M LIB (1.0679)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/23/2020	09/25/2045	04/21/2023	Regular Sales		150,000,000	3M LIB (1.0679)				1,769,154			(60,172,149)						0002
Interest Rate Swap 3M LIB (0.9128)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/25/2020	09/29/2035	04/21/2023	Regular Sales		70,000,000	3M LIB (0.9128)				859,006			(20,395,105)						0002
Interest Rate Swap 3M LIB (0.7196)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/30/2020	10/02/2030	04/21/2023	Regular Sales		8,000,000	3M LIB (0.7196)				102,828			(1,663,188)						0002
Interest Rate Swap 0.3462 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/07/2020	10/09/2024	04/21/2023	Regular Sales		12,000,000	0.3462 (3M LIB)				(167,522)			900,969						0002
Interest Rate Swap 3M LIB (0.7781)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/21/2020	10/23/2029	04/21/2023	Regular Sales		80,000,000	3M LIB (0.7781)				989,793			(14,711,833)						0002
Interest Rate Swap 3M LIB (0.8100)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/28/2020	10/30/2030	04/21/2023	Regular Sales		21,000,000	3M LIB (0.8100)				256,609			(4,273,888)						0002
Interest Rate Swap 3M LIB (1.2017)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/28/2020	10/30/2045	04/21/2023	Regular Sales		40,000,000	3M LIB (1.2017)				439,598			(15,235,393)						0002
Interest Rate Swap 0.5537 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/30/2020	11/03/2026	04/21/2023	Regular Sales		230,000,000	0.5537 (3M LIB)				(2,991,981)			28,873,345						0002
Interest Rate Swap 0.4862 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/04/2020	11/06/2026	04/21/2023	Regular Sales		75,000,000	0.4862 (3M LIB)				(996,391)			9,614,321						0002
Interest Rate Swap 1.2727 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/16/2020	11/18/2040	04/21/2023	Regular Sales		47,000,000	1.2727 (3M LIB)				(521,337)			15,319,496						0002
Interest Rate Swap 3M LIB (1.3496)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/16/2020	11/18/2050	04/21/2023	Regular Sales		70,000,000	3M LIB (1.3496)				759,558			(27,006,388)						0002
Interest Rate Swap 3M LIB (0.8924)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/24/2020	11/27/2030	04/21/2023	Regular Sales		23,000,000	3M LIB (0.8924)				285,435			(4,595,000)						0002

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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 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)
Interest Rate Swap 3M LIB (1.2823)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/24/2020	11/27/2045	04/21/2023	Regular Sales		20,000,000	3M LIB (1.2823)				223,727			(7,382,431)						0002
Interest Rate Swap 3M LIB (0.9299)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/01/2020	12/03/2030	04/21/2023	Regular Sales		20,000,000	3M LIB (0.9299)				247,001			(3,952,002)						0002
Interest Rate Swap 3M LIB (0.9526)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/09/2020	12/11/2030	04/21/2023	Regular Sales		50,000,000	3M LIB (0.9526)				618,057			(9,819,348)						0002
Interest Rate Swap 0.2562 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/23/2020	12/29/2023	04/21/2023	Regular Sales		37,000,000	0.2562 (3M LIB)				(530,298)			1,725,823						0002
Interest Rate Swap 3M LIB (0.8659)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/30/2020	01/04/2030	04/21/2023	Regular Sales		110,000,000	3M LIB (0.8659)				1,363,796			(20,108,752)						0002
Interest Rate Swap 3M LIB (1.4024)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/30/2020	01/04/2046	04/21/2023	Regular Sales		50,000,000	3M LIB (1.4024)				535,699			(17,533,964)						0002
Interest Rate Swap 0.4431 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/05/2021	01/07/2026	04/21/2023	Regular Sales		370,000,000	0.4431 (3M LIB)				(5,042,446)			39,898,518						0002
Interest Rate Swap 3M LIB (1.6082)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/14/2021	01/19/2046	04/21/2023	Regular Sales		40,000,000	3M LIB (1.6082)				391,620			(12,743,794)						0002
Interest Rate Swap 3M LIB (1.2867)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/14/2021	01/19/2033	04/21/2023	Regular Sales		140,000,000	3M LIB (1.2867)				1,511,973			(29,331,243)						0002
Interest Rate Swap 1.5714 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/15/2021	01/20/2046	04/21/2023	Regular Sales		20,000,000	1.5714 (3M LIB)				(198,187)			6,488,408						0002
Interest Rate Swap 3M LIB (1.5181)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/27/2021	01/29/2046	04/21/2023	Regular Sales		40,000,000	3M LIB (1.5181)				399,873			(13,314,141)						0002
Interest Rate Swap 1.6135 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2021	02/05/2041	04/21/2023	Regular Sales		24,000,000	1.6135 (3M LIB)				(233,923)			6,795,298						0002
Interest Rate Swap 0.2790 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2021	02/05/2024	04/21/2023	Regular Sales		30,000,000	0.2790 (3M LIB)				(418,070)			1,531,242						0002
Interest Rate Swap 3M LIB (1.6703)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/03/2021	02/05/2046	04/21/2023	Regular Sales		35,000,000	3M LIB (1.6703)				334,897			(10,822,603)						0002
Interest Rate Swap 3M LIB (1.6984)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/10/2021	02/12/2046	04/21/2023	Regular Sales		80,000,000	3M LIB (1.6984)				775,774			(24,398,411)						0002
Interest Rate Swap 3M LIB (0.4285)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/11/2021	02/16/2025	04/21/2023	Regular Sales		14,000,000	3M LIB (0.4285)				191,173			(1,184,778)						0002
Interest Rate Swap 3M LIB (0.4284)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/11/2021	02/16/2025	04/21/2023	Regular Sales		28,000,000	3M LIB (0.4284)				382,362			(2,369,653)						0002
Interest Rate Swap 1.6293 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/23/2021	02/25/2033	04/21/2023	Regular Sales		50,000,000	1.6293 (3M LIB)				(506,514)			9,137,892						0002
Interest Rate Swap 1.9919 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/03/2021	03/05/2046	04/21/2023	Regular Sales		7,000,000	1.9919 (3M LIB)				(63,034)			1,812,687						0002
Interest Rate Swap 3M LIB (2.0187)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/03/2021	03/05/2046	04/21/2023	Regular Sales		60,000,000	3M LIB (2.0187)				535,237			(15,283,211)						0002
Interest Rate Swap 3M LIB (2.0380)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/03/2021	03/05/2051	04/21/2023	Regular Sales		10,000,000	3M LIB (2.0380)				88,602			(2,634,825)						0002
Interest Rate Swap 3M LIB (1.6482)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/08/2021	03/10/2031	04/21/2023	Regular Sales		75,000,000	3M LIB (1.6482)				763,249			(11,443,389)						0002
Interest Rate Swap 3M LIB (2.0481)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/08/2021	03/10/2046	04/21/2023	Regular Sales		20,000,000	3M LIB (2.0481)				178,426			(5,001,245)						0002
Interest Rate Swap 0.8837 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/10/2021	03/12/2026	04/21/2023	Regular Sales		5,000,000	0.8837 (3M LIB)				(62,888)			497,825						0002
Interest Rate Swap 3M LIB (1.4704)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/24/2021	03/26/2029	04/21/2023	Regular Sales		242,000,000	3M LIB (1.4704)				2,548,507			(32,291,901)						0002
Interest Rate Swap 1.8140 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/24/2021	03/26/2033	04/21/2023	Regular Sales		64,000,000	1.8140 (3M LIB)				(604,960)			10,754,146						0002
Interest Rate Swap 2.1757 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/26/2021	03/30/2051	04/21/2023	Regular Sales		160,000,000	2.1757 (3M LIB)				(1,330,867)			38,162,811						0002
Interest Rate Swap 3M LIB (1.7308)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/26/2021	03/30/2031	04/21/2023	Regular Sales		200,000,000	3M LIB (1.7308)				1,942,882			(29,496,210)						0002
Interest Rate Swap 3M LIB (1.5404)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/29/2021	03/31/2029	04/21/2023	Regular Sales		37,000,000	3M LIB (1.5404)				381,006			(4,799,026)						0002
Interest Rate Swap 1.7557 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/29/2021	03/31/2031	04/21/2023	Regular Sales		63,000,000	1.7557 (3M LIB)				(606,162)			9,180,483						0002
Interest Rate Swap 3M LIB (1.7931)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/31/2021	04/06/2031	04/21/2023	Regular Sales		10,000,000	3M LIB (1.7931)				94,717			(1,432,823)						0002
Interest Rate Swap SOFR 0.1966 (3M LIB +0)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/05/2021	04/12/2024	04/01/2023	Regular Sales		300,000,000	SOFR 0.1966 (3M LIB +0)			(202,943)	24,021			12,912			(202,943)			0002
Interest Rate Swap 0.7239 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/14/2021	04/16/2025	04/21/2023	Regular Sales		48,000,000	0.7239 (3M LIB)				(602,142)			3,954,568						0002
Interest Rate Swap 0.4543 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2021	04/23/2024	04/21/2023	Regular Sales		28,000,000	0.4543 (3M LIB)				(374,881)			1,610,743						0002
Interest Rate Swap 2.0051 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2021	04/23/2046	04/21/2023	Regular Sales		19,000,000	2.0051 (3M LIB)				(161,896)			4,883,503						0002
Interest Rate Swap 3M LIB (1.9827)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/22/2021	04/26/2046	04/21/2023	Regular Sales		60,000,000	3M LIB (1.9827)				514,083			(15,635,056)						0002

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)
Interest Rate Swap 3M LIB (1.4972)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/26/2021	04/28/2030	04/21/2023	Regular Sales		150,000,000	3M LIB (1.4972)				1,504,427			(22,396,519)						0002
Interest Rate Swap 0.2910 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/28/2021	04/30/2023	04/30/2023	Maturity		60,000,000	0.2910 (3M LIB)				(860,989)			883,209						0002
Interest Rate Swap 3M LIB (1.3383)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/28/2021	04/30/2028	04/21/2023	Regular Sales		31,000,000	3M LIB (1.3383)				327,397			(3,868,540)						0002
Interest Rate Swap 3M LIB (1.4710)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/28/2021	04/30/2029	04/21/2023	Regular Sales		14,000,000	3M LIB (1.4710)				142,025			(1,888,964)						0002
Interest Rate Swap 3M LIB (1.8538)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/05/2021	05/07/2036	04/21/2023	Regular Sales		50,000,000	3M LIB (1.8538)				452,199			(10,167,361)						0002
Interest Rate Swap 3M LIB (1.9990)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/05/2021	05/07/2046	04/21/2023	Regular Sales		25,000,000	3M LIB (1.9990)				214,705			(6,455,510)						0002
Interest Rate Swap 3M LIB (1.8310)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/26/2021	05/28/2036	04/21/2023	Regular Sales		185,000,000	3M LIB (1.8310)				1,748,458			(38,208,008)						0002
Interest Rate Swap 3M LIB (1.9865)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/26/2021	05/28/2046	04/21/2023	Regular Sales		50,000,000	3M LIB (1.9865)				448,151			(13,022,696)						0002
Interest Rate Swap 3M LIB (2.0204)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/02/2021	06/04/2046	04/21/2023	Regular Sales		35,000,000	3M LIB (2.0204)				312,039			(8,933,643)						0002
Interest Rate Swap 3M LIB (1.5918)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/02/2021	06/04/2031	04/21/2023	Regular Sales		20,000,000	3M LIB (1.5918)				205,217			(3,203,025)						0002
Interest Rate Swap 0.4185 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/02/2021	06/04/2024	04/21/2023	Regular Sales		25,000,000	0.4185 (3M LIB)				(348,586)			1,562,725						0002
Interest Rate Swap 3M LIB (1.4847)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/16/2021	06/18/2031	04/21/2023	Regular Sales		80,000,000	3M LIB (1.4847)				834,356			(13,462,443)						0002
Interest Rate Swap 0.5599 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/23/2021	06/25/2024	04/21/2023	Regular Sales		70,000,000	0.5599 (3M LIB)				(937,229)			4,362,997						0002
Interest Rate Swap 1.4190 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/24/2021	06/28/2030	04/21/2023	Regular Sales		20,000,000	1.4190 (3M LIB)				(213,135)			3,140,587						0002
Interest Rate Swap 1.4422 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/30/2021	07/02/2031	04/21/2023	Regular Sales		20,000,000	1.4422 (3M LIB)				(211,710)			3,435,566						0002
Interest Rate Swap 3M LIB (1.7867)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/30/2021	07/02/2046	04/21/2023	Regular Sales		20,000,000	3M LIB (1.7867)				190,083			(5,847,769)						0002
Interest Rate Swap 3M LIB (1.4571)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/30/2021	07/02/2031	04/21/2023	Regular Sales		80,000,000	3M LIB (1.4571)				843,086			(13,655,874)						0002
Interest Rate Swap 3M LIB (1.6473)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/07/2021	07/09/2046	04/21/2023	Regular Sales		20,000,000	3M LIB (1.6473)				197,525			(6,293,548)						0002
Interest Rate Swap 3M LIB (1.6603)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/07/2021	07/09/2051	04/21/2023	Regular Sales		10,000,000	3M LIB (1.6603)				98,353			(3,321,771)						0002
Interest Rate Swap 0.8914 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/14/2021	07/16/2026	04/21/2023	Regular Sales		100,000,000	0.8914 (3M LIB)				(1,201,876)			10,675,631						0002
Interest Rate Swap 1.3699 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/14/2021	07/16/2031	04/21/2023	Regular Sales		52,000,000	1.3699 (3M LIB)				(546,882)			9,234,527						0002
Interest Rate Swap 1.3218 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/21/2021	07/23/2031	04/21/2023	Regular Sales		22,000,000	1.3218 (3M LIB)				(234,647)			3,992,529						0002
Interest Rate Swap 1.3113 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/28/2021	07/30/2031	04/21/2023	Regular Sales		12,000,000	1.3113 (3M LIB)				(127,751)			2,190,920						0002
Interest Rate Swap 1.6719 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/28/2021	07/30/2046	04/21/2023	Regular Sales		8,000,000	1.6719 (3M LIB)				(76,112)			2,488,516						0002
Interest Rate Swap 0.4950 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/29/2021	08/02/2024	04/21/2023	Regular Sales		62,000,000	0.4950 (3M LIB)				(820,972)			4,138,484						0002
Interest Rate Swap 0.9184 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/10/2021	08/12/2026	04/21/2023	Regular Sales		410,000,000	0.9184 (3M LIB)				(4,979,593)			44,202,950						0002
Interest Rate Swap 1.3792 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/11/2021	08/13/2031	04/21/2023	Regular Sales		23,000,000	1.3792 (3M LIB)				(246,079)			4,104,945						0002
Interest Rate Swap 0.5650 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/25/2021	08/27/2024	04/21/2023	Regular Sales		30,000,000	0.5650 (3M LIB)				(403,136)			2,042,168						0002
Interest Rate Swap 0.9230 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/25/2021	08/27/2026	04/21/2023	Regular Sales		15,000,000	0.9230 (3M LIB)				(184,712)			1,629,451						0002
Interest Rate Swap 1.1590 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/25/2021	08/27/2028	04/21/2023	Regular Sales		34,000,000	1.1590 (3M LIB)				(393,495)			4,758,853						0002
Interest Rate Swap 0.5650 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/25/2021	08/27/2024	04/21/2023	Regular Sales		54,000,000	0.5650 (3M LIB)				(725,646)			3,675,902						0002
Interest Rate Swap 3M LIB (LIB1M +0.09125)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/30/2021	09/01/2025	04/01/2023	Regular Sales		250,000,000	3M LIB (LIB1M +0.09125)			241,563	126,253			(360,861)			241,563			0002
Interest Rate Swap 1.6694 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/01/2021	09/03/2046	04/21/2023	Regular Sales		15,000,000	1.6694 (3M LIB)				(150,434)			4,683,421						0002
Interest Rate Swap 1.3447 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/01/2021	09/03/2031	04/21/2023	Regular Sales		10,000,000	1.3447 (3M LIB)				(110,481)			1,820,682						0002
Interest Rate Swap 1.7205 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/23/2021	09/27/2041	04/21/2023	Regular Sales		90,000,000	1.7205 (3M LIB)				(877,139)			24,687,951						0002
Interest Rate Swap 0.7645 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/12/2021	10/14/2024	04/21/2023	Regular Sales		30,000,000	0.7645 (3M LIB)				(372,700)			2,053,219						0002

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)
Interest Rate Swap 3M LIB (1.5919)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/27/2021	10/29/2031	04/21/2023	Regular Sales		220,000,000	3M LIB (1.5919)				2,148,337			(36,496,799)						0002
Interest Rate Swap 3M LIB (1.7885)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/03/2021	11/05/2036	04/21/2023	Regular Sales		100,000,000	3M LIB (1.7885)				919,747			(21,627,177)						0002
Interest Rate Swap 1.1730 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/09/2021	11/12/2026	04/21/2023	Regular Sales		450,000,000	1.1730 (3M LIB)				(5,105,855)			47,003,651						0002
Interest Rate Swap 1.7615 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/10/2021	11/12/2051	04/21/2023	Regular Sales		50,000,000	1.7615 (3M LIB)				(474,955)			15,752,163						0002
Interest Rate Swap 1.1944 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/10/2021	11/12/2025	04/21/2023	Regular Sales		150,000,000	1.1944 (3M LIB)				(1,691,876)			12,615,716						0002
Interest Rate Swap 3M LIB (1.5241)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/17/2021	11/19/2028	04/21/2023	Regular Sales		50,000,000	3M LIB (1.5241)				515,238			(6,259,846)						0002
Interest Rate Swap 3M LIB (1.6711)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/17/2021	11/19/2031	04/21/2023	Regular Sales		200,000,000	3M LIB (1.6711)				1,968,670			(32,202,544)						0002
Interest Rate Swap 3M LIB (1.6172)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/23/2021	11/26/2028	04/21/2023	Regular Sales		80,000,000	3M LIB (1.6172)				810,811			(9,655,391)						0002
Interest Rate Swap 3M LIB (1.8651)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/23/2021	11/26/2036	04/21/2023	Regular Sales		70,000,000	3M LIB (1.8651)				654,991			(14,614,804)						0002
Interest Rate Swap 3M LIB (1.5295)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	12/03/2031	04/21/2023	Regular Sales		80,000,000	3M LIB (1.5295)				837,446			(13,784,555)						0002
Interest Rate Swap 1.0693 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	12/03/2024	04/21/2023	Regular Sales		560,000,000	1.0693 (3M LIB)				(6,671,053)			37,486,684						0002
Interest Rate Swap 0.8045 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	12/03/2023	04/21/2023	Regular Sales		405,000,000	0.8045 (3M LIB)				(5,161,228)			15,744,653						0002
Interest Rate Swap 0.9609 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	06/03/2024	04/21/2023	Regular Sales		345,000,000	0.9609 (3M LIB)				(4,227,233)			18,988,497						0002
Interest Rate Swap 1.0205 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	09/03/2024	04/21/2023	Regular Sales		530,000,000	1.0205 (3M LIB)				(6,394,859)			32,580,487						0002
Interest Rate Swap 1.1091 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	03/03/2025	04/21/2023	Regular Sales		470,000,000	1.1091 (3M LIB)				(5,540,203)			33,748,050						0002
Interest Rate Swap 1.1443 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	06/03/2025	04/21/2023	Regular Sales		155,000,000	1.1443 (3M LIB)				(1,809,962)			11,853,014						0002
Interest Rate Swap 1.1983 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	12/03/2025	04/21/2023	Regular Sales		470,000,000	1.1983 (3M LIB)				(5,408,608)			40,041,938						0002
Interest Rate Swap 1.1130 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/02/2021	12/06/2024	04/21/2023	Regular Sales		180,000,000	1.1130 (3M LIB)				(2,107,076)			11,928,700						0002
Interest Rate Swap 1.6627 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/02/2021	12/06/2041	04/21/2023	Regular Sales		20,000,000	1.6627 (3M LIB)				(199,611)			5,678,425						0002
Interest Rate Swap 1.3815 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/02/2021	12/06/2027	04/21/2023	Regular Sales		300,000,000	1.3815 (3M LIB)				(3,258,956)			34,828,566						0002
Interest Rate Swap 1.6911 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/06/2021	12/08/2041	04/21/2023	Regular Sales		60,000,000	1.6911 (3M LIB)				(594,606)			16,805,110						0002
Interest Rate Swap 0.8599 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/06/2021	12/08/2023	04/21/2023	Regular Sales		60,000,000	0.8599 (3M LIB)				(751,148)			2,324,177						0002
Interest Rate Swap 3M LIB (1.4958)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/15/2021	12/17/2030	04/21/2023	Regular Sales		53,000,000	3M LIB (1.4958)				548,806			(8,460,922)						0002
Interest Rate Swap 1.1863 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/29/2021	12/31/2024	04/21/2023	Regular Sales		20,000,000	1.1863 (3M LIB)				(228,181)			1,325,746						0002
Interest Rate Swap 1.7030 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/20/2022	01/24/2027	04/21/2023	Regular Sales		639,000,000	1.7030 (3M LIB)				(6,042,587)			56,657,213						0002
Interest Rate Swap 3M LIB (1.9200)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/20/2022	01/24/2032	04/21/2023	Regular Sales		390,000,000	3M LIB (1.9200)				3,422,319			(56,345,565)						0002
Interest Rate Swap 1.9830 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/20/2022	01/24/2052	04/21/2023	Regular Sales		33,000,000	1.9830 (3M LIB)				(283,055)			9,066,007						0002
Interest Rate Swap 3M LIB (1.2270)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/20/2022	01/24/2024	04/21/2023	Regular Sales		1,085,000,000	3M LIB (1.2270)				11,881,214			(43,160,259)						0002
Interest Rate Swap 1.9200 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/20/2022	01/24/2032	04/21/2023	Regular Sales		28,000,000	1.9200 (3M LIB)				(245,705)			4,045,323						0002
Interest Rate Swap 3M LIB (1.7030)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/20/2022	01/24/2027	04/21/2023	Regular Sales		351,000,000	3M LIB (1.7030)				3,319,167			(31,121,567)						0002
Interest Rate Swap 3M LIB (2.0307)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/20/2022	01/24/2042	04/21/2023	Regular Sales		50,000,000	3M LIB (2.0307)				421,385			(11,708,432)						0002
Interest Rate Swap 3.3215 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	10/18/2038	04/21/2023	Regular Sales		250,000,000	3.3215 (3M LIB)				(1,104,568)			13,587,867						0002
Interest Rate Swap 2.9050 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	04/05/2038	04/21/2023	Regular Sales		250,000,000	2.9050 (3M LIB)				(1,502,253)			25,501,382						0002
Interest Rate Swap 3M LIB (0.7506)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	03/12/2038	04/21/2023	Regular Sales		250,000,000	3M LIB (0.7506)				3,248,848			(88,106,616)						0002
Interest Rate Swap 3M LIB (0.2839)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	02/16/2024	04/21/2023	Regular Sales		250,000,000	3M LIB (0.2839)				3,527,306			(13,085,853)						0002
Interest Rate Swap 3.1125 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	05/11/2033	04/21/2023	Regular Sales		250,000,000	3.1125 (3M LIB)				(1,314,610)			14,685,703						0002

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)
Interest Rate Swap SOFR (1.8240)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	04/08/2023	04/08/2023	Maturity		250,000,000	SOFR (1.8240)				1,924,542			(1,969,127)						0002
Interest Rate Swap 3M LIB (2.2905)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/07/2019	05/09/2023	05/09/2023	Maturity		24,000,000	3M LIB (2.2905)				210,504			(221,518)						0002
Interest Rate Swap 0.2628 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/11/2020	05/13/2023	05/13/2023	Maturity		18,000,000	0.2628 (3M LIB)				(304,063)			309,678						0002
Interest Rate Swap 4.8996 (LIB1M)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/30/2023	05/29/2023	05/29/2023	Maturity		825,000,000	4.8996 (LIB1M)				3,237,397									0002
Interest Rate Swap 3M LIB (4.8996)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/30/2023	05/29/2023	05/29/2023	Maturity		825,000,000	3M LIB (4.8996)				(3,405,508)									0002
Interest Rate Swap 3M LIB (1.6890)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2019	06/16/2023	06/16/2023	Maturity		125,000,000	3M LIB (1.6890)				1,827,682			(1,870,958)						0002
Interest Rate Swap 3.6083 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/04/2022	10/06/2027	06/29/2023	Regular Sales		100,000,000	3.6083 (SOFR)			(608,514)	(608,679)			577,421			(608,514)			0002
Interest Rate Swap 4.1239 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/22/2023	02/24/2027	06/29/2023	Regular Sales		293,000,000	4.1239 (SOFR)			(1,386,825)	(803,461)						(1,386,825)			0002
Interest Rate Swap 3.2234 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/17/2023	05/19/2048	06/14/2023	Regular Sales		15,000,000	3.2234 (SOFR)			(218,095)	(20,728)						(218,095)			0002
Interest Rate Swap 0.2200 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	07/13/2023	07/13/2023	Maturity		105,000,000	0.2200 (3M LIB)				(2,669,862)			2,616,779						0002
Interest Rate Swap 3M LIB (0.2339)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/15/2020	07/17/2023	07/17/2023	Maturity		150,000,000	3M LIB (0.2339)				3,872,612			(3,807,802)						0002
Interest Rate Swap 0.2326 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/15/2020	07/17/2023	07/17/2023	Maturity		9,000,000	0.2326 (3M LIB)				(232,423)			228,533						0002
Interest Rate Swap 4.4630 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/07/2023	07/07/2023	Maturity		5,000,000	4.4630 (3M LIB)				(8,308)									0002
Interest Rate Swap 2.3000 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/20/2023	07/20/2023	Maturity		10,000,000	2.3000 (3M LIB)				(71,941)									0002
Interest Rate Swap 2.3785 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2023	07/30/2023	Maturity		10,000,000	2.3785 (3M LIB)				(78,925)									0002
Interest Rate Swap 3M LIB (2.0235)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/26/2023	07/26/2023	Maturity		20,000,000	3M LIB (2.0235)				168,268									0002
Interest Rate Swap 2.7750 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/06/2023	07/06/2023	Maturity		15,000,000	2.7750 (3M LIB)				(75,490)									0002
Interest Rate Swap 2.8990 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/06/2023	07/06/2023	Maturity		15,000,000	2.8990 (3M LIB)				(71,770)									0002
Interest Rate Swap 2.7410 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/09/2023	07/09/2023	Maturity		30,000,000	2.7410 (3M LIB)				(160,776)									0002
Interest Rate Swap 2.8300 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/20/2023	07/20/2023	Maturity		18,000,000	2.8300 (3M LIB)				(106,704)									0002
Interest Rate Swap 3M LIB (2.2030)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/15/2023	07/15/2023	Maturity		50,000,000	3M LIB (2.2030)				359,744									0002
Interest Rate Swap 3M LIB (2.2825)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/22/2023	07/22/2023	Maturity		5,000,000	3M LIB (2.2825)				38,110									0002
Interest Rate Swap 3M LIB (1.9815)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2023	07/24/2023	Maturity		30,000,000	3M LIB (1.9815)				251,235									0002
Interest Rate Swap 2.6165 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/10/2023	07/10/2023	Maturity		10,000,000	2.6165 (3M LIB)				(56,220)									0002
Interest Rate Swap 3M LIB (2.5515)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/18/2023	07/18/2023	Maturity		30,000,000	3M LIB (2.5515)				194,099									0002
Interest Rate Swap 3M LIB (2.2365)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/16/2023	07/16/2023	Maturity		76,000,000	3M LIB (2.2365)				540,940									0002
Interest Rate Swap 2.9235 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/20/2023	07/20/2023	Maturity		16,000,000	2.9235 (3M LIB)				(91,274)									0002
Interest Rate Swap 3M LIB (2.1010)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		35,000,000	3M LIB (2.1010)				246,309									0002
Interest Rate Swap 2.4922 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/11/2023	07/11/2023	Maturity		25,000,000	2.4922 (3M LIB)				(148,999)									0002
Interest Rate Swap 3M LIB (2.0610)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/18/2023	07/18/2023	Maturity		1,000,000	3M LIB (2.0610)				7,614									0002
Interest Rate Swap 3M LIB (1.4520)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/15/2023	07/15/2023	Maturity		40,000,000	3M LIB (1.4520)				357,054									0002
Interest Rate Swap 3M LIB (1.6700)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/15/2023	07/15/2023	Maturity		10,000,000	3M LIB (1.6700)				84,237									0002
Interest Rate Swap 3M LIB (1.7600)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/15/2023	07/15/2023	Maturity		15,000,000	3M LIB (1.7600)				123,243									0002
Interest Rate Swap 3M LIB (1.3530)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/18/2023	07/18/2023	Maturity		50,000,000	3M LIB (1.3530)				463,324									0002
Interest Rate Swap 3M LIB (1.7945)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/27/2023	07/27/2023	Maturity		1,000,000	3M LIB (1.7945)				9,141									0002
Interest Rate Swap 2.6325 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2023	07/12/2023	Maturity		150,000,000	2.6325 (3M LIB)				(855,400)									0002

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)
Interest Rate Swap 2.4535 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/28/2023	07/28/2023	Maturity		12,000,000	2.4535 (3M LIB)				(89,466)									0002
Interest Rate Swap 2.5486 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/16/2023	07/16/2023	Maturity		20,000,000	2.5486 (3M LIB)				(127,961)									0002
Interest Rate Swap 3M LIB (2.4458)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/27/2023	07/27/2023	Maturity		117,000,000	3M LIB (2.4458)				872,681									0002
Interest Rate Swap 2.5905 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/28/2023	07/28/2023	Maturity		16,000,000	2.5905 (3M LIB)				(113,564)									0002
Interest Rate Swap 3M LIB (2.2275)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/20/2023	07/20/2023	Maturity		80,000,000	3M LIB (2.2275)				589,383									0002
Interest Rate Swap 3M LIB (2.2592)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2023	07/24/2023	Maturity		40,000,000	3M LIB (2.2592)				307,210									0002
Interest Rate Swap 2.3261 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/16/2023	07/16/2023	Maturity		10,000,000	2.3261 (3M LIB)				(69,110)									0002
Interest Rate Swap 2.3267 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/16/2023	07/16/2023	Maturity		14,000,000	2.3267 (3M LIB)				(96,735)									0002
Interest Rate Swap 3M LIB (2.5650)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/16/2023	07/16/2023	Maturity		27,000,000	3M LIB (2.5650)				171,727									0002
Interest Rate Swap 2.5608 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/16/2023	07/16/2023	Maturity		24,000,000	2.5608 (3M LIB)				(152,881)									0002
Interest Rate Swap 3M LIB (2.6085)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/26/2023	07/26/2023	Maturity		10,000,000	3M LIB (2.6085)				69,184									0002
Interest Rate Swap 3M LIB (2.8549)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		107,000,000	3M LIB (2.8549)				575,982									0002
Interest Rate Swap 2.8360 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/17/2023	07/17/2023	Maturity		13,000,000	2.8360 (3M LIB)				(74,561)									0002
Interest Rate Swap 2.9625 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/19/2023	07/19/2023	Maturity		13,000,000	2.9625 (3M LIB)				(72,575)									0002
Interest Rate Swap 3.0369 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/23/2023	07/23/2023	Maturity		7,000,000	3.0369 (3M LIB)				(40,152)									0002
Interest Rate Swap 3M LIB (3.0284)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2023	07/30/2023	Maturity		190,000,000	3M LIB (3.0284)				1,166,862									0002
Interest Rate Swap 3M LIB (2.6785)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2023	07/30/2023	Maturity		5,000,000	3M LIB (2.6785)				35,793									0002
Interest Rate Swap 2.3312 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/05/2023	07/05/2023	Maturity		60,000,000	2.3312 (3M LIB)				(350,850)									0002
Interest Rate Swap 3M LIB (2.5502)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/16/2023	07/16/2023	Maturity		22,000,000	3M LIB (2.5502)				140,675									0002
Interest Rate Swap 3M LIB (2.7420)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2023	07/30/2023	Maturity		15,000,000	3M LIB (2.7420)				104,839									0002
Interest Rate Swap 2.7102 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2023	07/30/2023	Maturity		10,000,000	2.7102 (3M LIB)				(70,740)									0002
Interest Rate Swap 3M LIB (2.8332)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/26/2023	07/26/2023	Maturity		13,000,000	3M LIB (2.8332)				82,474									0002
Interest Rate Swap 3M LIB (2.9192)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/09/2023	07/09/2023	Maturity		23,000,000	3M LIB (2.9192)				114,609									0002
Interest Rate Swap 2.9085 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/16/2023	07/16/2023	Maturity		11,000,000	2.9085 (3M LIB)				(61,250)									0002
Interest Rate Swap 2.9395 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/19/2023	07/19/2023	Maturity		17,000,000	2.9395 (3M LIB)				(95,829)									0002
Interest Rate Swap 2.9689 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/23/2023	07/23/2023	Maturity		5,000,000	2.9689 (3M LIB)				(29,531)									0002
Interest Rate Swap 3.1590 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/27/2023	07/27/2023	Maturity		16,000,000	3.1590 (3M LIB)				(89,862)									0002
Interest Rate Swap 3M LIB (3.0485)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2023	07/30/2023	Maturity		10,000,000	3M LIB (3.0485)				60,872									0002
Interest Rate Swap 3M LIB (3.1082)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2023	07/30/2023	Maturity		27,000,000	3M LIB (3.1082)				160,012									0002
Interest Rate Swap 3.0143 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2023	07/12/2023	Maturity		10,000,000	3.0143 (3M LIB)				(48,755)									0002
Interest Rate Swap 3.0006 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/27/2023	07/27/2023	Maturity		17,000,000	3.0006 (3M LIB)				(102,435)									0002
Interest Rate Swap 2.7090 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2023	07/30/2023	Maturity		31,000,000	2.7090 (3M LIB)				(219,394)									0002
Interest Rate Swap 3M LIB (3.2444)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/25/2023	07/25/2023	Maturity		17,000,000	3M LIB (3.2444)				88,681									0002
Interest Rate Swap 3M LIB (2.7521)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/17/2023	07/17/2023	Maturity		29,000,000	3M LIB (2.7521)				171,938									0002
Interest Rate Swap 2.6501 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2023	07/12/2023	Maturity		22,000,000	2.6501 (3M LIB)				(124,620)									0002
Interest Rate Swap 3M LIB (2.4674)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2023	07/12/2023	Maturity		131,000,000	3M LIB (2.4674)				793,910									0002

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)
Interest Rate Swap 2.6755 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2023	07/12/2023	Maturity		24,000,000	2.6755 (3M LIB)				(134,628)									0002
Interest Rate Swap 2.7680 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/18/2023	07/18/2023	Maturity		19,000,000	2.7680 (3M LIB)				(113,331)									0002
Interest Rate Swap 3.0082 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2023	07/12/2023	Maturity		21,000,000	3.0082 (3M LIB)				(102,662)									0002
Interest Rate Swap 2.9636 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		28,000,000	2.9636 (3M LIB)				(144,042)									0002
Interest Rate Swap 2.9705 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/19/2023	07/19/2023	Maturity		22,000,000	2.9705 (3M LIB)				(122,404)									0002
Interest Rate Swap 3M LIB (3.0361)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/26/2023	07/26/2023	Maturity		34,000,000	3M LIB (3.0361)				198,072									0002
Interest Rate Swap 3M LIB (3.0675)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/26/2023	07/26/2023	Maturity		7,000,000	3M LIB (3.0675)				40,218									0002
Interest Rate Swap 3M LIB (3.0850)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/27/2023	07/27/2023	Maturity		14,000,000	3M LIB (3.0850)				81,304									0002
Interest Rate Swap 3.2163 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/11/2023	07/11/2023	Maturity		8,000,000	3.2163 (3M LIB)				(35,289)									0002
Interest Rate Swap 3M LIB (2.7645)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/31/2023	07/31/2023	Maturity		18,000,000	3M LIB (2.7645)				124,772									0002
Interest Rate Swap 3M LIB (2.8903)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/17/2023	07/17/2023	Maturity		63,000,000	3M LIB (2.8903)				353,447									0002
Interest Rate Swap 3M LIB (2.6780)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/17/2023	07/17/2023	Maturity		16,500,000	3M LIB (2.6780)				100,646									0002
Interest Rate Swap 3M LIB (2.5722)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/25/2023	07/25/2023	Maturity		15,000,000	3M LIB (2.5722)				103,737									0002
Interest Rate Swap 2.7063 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/26/2023	07/26/2023	Maturity		19,000,000	2.7063 (3M LIB)				(126,700)									0002
Interest Rate Swap 3M LIB (2.5873)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/26/2023	07/26/2023	Maturity		34,500,000	3M LIB (2.5873)				240,555									0002
Interest Rate Swap 2.1350 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/08/2023	07/08/2023	Maturity		24,000,000	2.1350 (3M LIB)				(159,325)									0002
Interest Rate Swap 2.2475 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2023	07/12/2023	Maturity		31,000,000	2.2475 (3M LIB)				(202,642)									0002
Interest Rate Swap 1.6366 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/09/2023	07/09/2023	Maturity		27,000,000	1.6366 (3M LIB)				(207,651)									0002
Interest Rate Swap 3M LIB (1.4975)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/11/2023	07/11/2023	Maturity		77,000,000	3M LIB (1.4975)				622,739									0002
Interest Rate Swap 1.8423 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/21/2023	07/21/2023	Maturity		21,000,000	1.8423 (3M LIB)				(176,590)									0002
Interest Rate Swap 3M LIB (1.8645)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/18/2023	07/18/2023	Maturity		50,000,000	3M LIB (1.8645)				403,650									0002
Interest Rate Swap 2.7937 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/18/2023	07/18/2023	Maturity		14,000,000	2.7937 (3M LIB)				(82,668)									0002
Interest Rate Swap 3M LIB (2.0230)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/25/2023	07/25/2023	Maturity		46,000,000	3M LIB (2.0230)				381,982									0002
Interest Rate Swap 3M LIB (1.6171)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/28/2023	07/28/2023	Maturity		95,000,000	3M LIB (1.6171)				915,744									0002
Interest Rate Swap 1.6967 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/06/2023	07/06/2023	Maturity		45,000,000	1.6967 (3M LIB)				(323,518)									0002
Interest Rate Swap 1.6560 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		23,000,000	1.6560 (3M LIB)				(184,320)									0002
Interest Rate Swap 1.7392 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2023	07/24/2023	Maturity		33,000,000	1.7392 (3M LIB)				(296,348)									0002
Interest Rate Swap 1.9302 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2023	07/24/2023	Maturity		20,000,000	1.9302 (3M LIB)				(170,055)									0002
Interest Rate Swap 3M LIB (1.7473)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/31/2023	07/31/2023	Maturity		10,000,000	3M LIB (1.7473)				96,443									0002
Interest Rate Swap 1.4126 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/31/2023	07/31/2023	Maturity		21,000,000	1.4126 (3M LIB)				(221,274)									0002
Interest Rate Swap 3M LIB (1.5776)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/31/2023	07/31/2023	Maturity		10,000,000	3M LIB (1.5776)				100,968									0002
Interest Rate Swap 3M LIB (0.4376)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	3M LIB (0.4376)				1,335,956									0002
Interest Rate Swap 3M LIB (0.5351)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	3M LIB (0.5351)				1,309,211									0002
Interest Rate Swap 3M LIB (0.5820)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	3M LIB (0.5820)				1,296,346									0002
Interest Rate Swap 3M LIB (0.5598)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	3M LIB (0.5598)				1,302,435									0002
Interest Rate Swap 3M LIB (0.4075)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	3M LIB (0.4075)				1,344,212									0002

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)
Interest Rate Swap 3M LIB (0.5091)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.3M LIB (0.5091)				1,316,343									0002
Interest Rate Swap 3M LIB (0.4815)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.3M LIB (0.4815)				1,323,914									0002
Interest Rate Swap 0.2961 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.0.2961 (3M LIB)				(1,374,770)									0002
Interest Rate Swap 0.2448 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.0.2448 (3M LIB)				(1,388,842)									0002
Interest Rate Swap 0.2352 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.0.2352 (3M LIB)				(1,391,475)									0002
Interest Rate Swap 0.2559 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.0.2559 (3M LIB)				(1,385,797)									0002
Interest Rate Swap 3M LIB (0.3751)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		88,000,000	.3M LIB (0.3751)				952,582									0002
Interest Rate Swap 1.8610 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/06/2023	07/06/2023	Maturity		20,000,000	.1.8610 (3M LIB)				(137,214)									0002
Interest Rate Swap 1.9858 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		45,000,000	1.9858 (3M LIB)				(328,059)									0002
Interest Rate Swap 1.6726 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/17/2023	07/17/2023	Maturity		42,000,000	.1.6726 (3M LIB)				(353,540)									0002
Interest Rate Swap 1.9049 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2023	07/24/2023	Maturity		22,000,000	.1.9049 (3M LIB)				(188,452)									0002
Interest Rate Swap 1.8812 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/27/2023	07/27/2023	Maturity		25,000,000	1.8812 (3M LIB)				(222,934)									0002
Interest Rate Swap 1.8054 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/27/2023	07/27/2023	Maturity		22,000,000	.1.8054 (3M LIB)				(200,490)									0002
Interest Rate Swap 1.9289 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2023	07/24/2023	Maturity		47,000,000	.1.9289 (3M LIB)				(399,781)									0002
Interest Rate Swap 0.3210 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/10/2023	07/10/2023	Maturity		43,000,000	.0.3210 (3M LIB)				(450,128)									0002
Interest Rate Swap 3M LIB (0.3914)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.3M LIB (0.3914)				1,348,628									0002
Interest Rate Swap 3M LIB (0.4674)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.3M LIB (0.4674)				1,327,781									0002
Interest Rate Swap 3M LIB (0.5230)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.3M LIB (0.5230)				1,312,530									0002
Interest Rate Swap 3M LIB (0.4527)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.3M LIB (0.4527)				1,331,814									0002
Interest Rate Swap 3M LIB (0.4953)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.3M LIB (0.4953)				1,320,128									0002
Interest Rate Swap 3M LIB (0.5713)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.3M LIB (0.5713)				1,299,281									0002
Interest Rate Swap 3M LIB (0.5474)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.3M LIB (0.5474)				1,305,837									0002
Interest Rate Swap 3M LIB (0.4225)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.3M LIB (0.4225)				1,340,098									0002
Interest Rate Swap 0.2685 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.0.2685 (3M LIB)				(1,382,341)									0002
Interest Rate Swap 0.2265 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		125,000,000	.0.2265 (3M LIB)				(1,393,861)									0002
Interest Rate Swap 0.3488 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/06/2023	07/06/2023	Maturity		22,000,000	0.3488 (3M LIB)				(217,472)									0002
Interest Rate Swap 3M LIB (0.9580)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/14/2023	07/14/2023	Maturity		4,000,000	.3M LIB (0.9580)				38,746									0002
Interest Rate Swap 1.6510 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/31/2023	07/31/2023	Maturity		25,000,000	.1.6510 (3M LIB)				(247,528)									0002
Interest Rate Swap 3M LIB (1.5897)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2023	07/24/2023	Maturity		39,000,000	.3M LIB (1.5897)				364,808									0002
Interest Rate Swap 3M LIB (0.0000)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2023	07/13/2023	Maturity		35,000,000	.3M LIB (0.0000)				407,678									0002
Interest Rate Swap 3M LIB (1.2867)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/19/2023	07/19/2023	Maturity		140,000,000	.3M LIB (1.2867)				1,335,541									0002
Interest Rate Swap 0.4431 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/07/2023	07/07/2023	Maturity		370,000,000	.0.4431 (3M LIB)				(3,630,769)									0002
Interest Rate Swap 1.5714 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/20/2023	07/20/2023	Maturity		20,000,000	.1.5714 (3M LIB)				(178,693)									0002
Interest Rate Swap 0.4543 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/23/2023	07/23/2023	Maturity		28,000,000	.0.4543 (3M LIB)				(341,386)									0002
Interest Rate Swap 3M LIB (1.9827)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/26/2023	07/26/2023	Maturity		60,000,000	.3M LIB (1.9827)				511,060									0002
Interest Rate Swap 3M LIB (1.4972)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/28/2023	07/28/2023	Maturity		150,000,000	.3M LIB (1.4972)				1,492,873									0002

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)
Interest Rate Swap 3M LIB (1.6473)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/09/2023	07/09/2023	Maturity		20,000,000	3M LIB (1.6473)				153,362									0002
Interest Rate Swap 1.3113 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2023	07/30/2023	Maturity		12,000,000	1.3113 (3M LIB)				(129,653)									0002
Interest Rate Swap 1.6719 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2023	07/30/2023	Maturity		8,000,000	1.6719 (3M LIB)				(78,743)									0002
Interest Rate Swap 3M LIB (0.5728)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2023	07/30/2023	Maturity		60,000,000	3M LIB (0.5728)				766,418									0002
Interest Rate Swap 3M LIB (0.7781)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/23/2023	07/23/2023	Maturity		80,000,000	3M LIB (0.7781)				910,639									0002
Interest Rate Swap 3M LIB (1.2017)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2023	07/30/2023	Maturity		40,000,000	3M LIB (1.2017)				442,533									0002
Interest Rate Swap 3M LIB (0.8100)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2023	07/30/2023	Maturity		21,000,000	3M LIB (0.8100)				254,493									0002
Interest Rate Swap 3M LIB (1.4024)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/04/2023	07/04/2023	Maturity		50,000,000	3M LIB (1.4024)				380,979									0002
Interest Rate Swap 3M LIB (0.8659)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/04/2023	07/04/2023	Maturity		110,000,000	3M LIB (0.8659)				954,555									0002
Interest Rate Swap 3M LIB (1.6082)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/19/2023	07/19/2023	Maturity		40,000,000	3M LIB (1.6082)				351,214									0002
Interest Rate Swap 3M LIB (1.5181)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/29/2023	07/29/2023	Maturity		40,000,000	3M LIB (1.5181)				410,119									0002
Interest Rate Swap 2.0051 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/23/2023	07/23/2023	Maturity		19,000,000	2.0051 (3M LIB)				(157,992)									0002
Interest Rate Swap 3M LIB (1.7931)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/06/2023	07/06/2023	Maturity		10,000,000	3M LIB (1.7931)				69,965									0002
Interest Rate Swap 3M LIB (1.3383)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2023	07/30/2023	Maturity		31,000,000	3M LIB (1.3383)				331,553									0002
Interest Rate Swap 0.3462 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/09/2023	07/09/2023	Maturity		12,000,000	0.3462 (3M LIB)				(124,978)									0002
Interest Rate Swap 3M LIB (1.6603)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/09/2023	07/09/2023	Maturity		10,000,000	3M LIB (1.6603)				76,406									0002
Interest Rate Swap 3M LIB (1.4710)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2023	07/30/2023	Maturity		14,000,000	3M LIB (1.4710)				144,728									0002
Interest Rate Swap 0.8914 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/16/2023	07/16/2023	Maturity		100,000,000	0.8914 (3M LIB)				(1,021,877)									0002
Interest Rate Swap 1.3218 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/23/2023	07/23/2023	Maturity		22,000,000	1.3218 (3M LIB)				(220,522)									0002
Interest Rate Swap 0.7239 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/16/2023	07/16/2023	Maturity		48,000,000	0.7239 (3M LIB)				(509,041)									0002
Interest Rate Swap 1.3699 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/16/2023	07/16/2023	Maturity		52,000,000	1.3699 (3M LIB)				(474,015)									0002
Interest Rate Swap 2.9050 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/05/2023	07/05/2023	Maturity		250,000,000	2.9050 (3M LIB)				(1,178,959)									0002
Interest Rate Swap 0.7645 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/14/2023	07/14/2023	Maturity		30,000,000	0.7645 (3M LIB)				(303,495)									0002
Interest Rate Swap 3M LIB (1.5919)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/29/2023	07/29/2023	Maturity		220,000,000	3M LIB (1.5919)				2,202,629									0002
Interest Rate Swap 1.9830 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2023	07/24/2023	Maturity		33,000,000	1.9830 (3M LIB)				(276,234)									0002
Interest Rate Swap 1.7030 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2023	07/24/2023	Maturity		639,000,000	1.7030 (3M LIB)				(5,796,202)									0002
Interest Rate Swap 3M LIB (1.9200)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2023	07/24/2023	Maturity		390,000,000	3M LIB (1.9200)				3,326,013									0002
Interest Rate Swap 3M LIB (1.2270)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2023	07/24/2023	Maturity		1,085,000,000	3M LIB (1.2270)				11,132,902									0002
Interest Rate Swap 3.3215 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/18/2023	07/18/2023	Maturity		250,000,000	3.3215 (3M LIB)				(1,168,329)									0002
Interest Rate Swap 1.9200 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2023	07/24/2023	Maturity		28,000,000	1.9200 (3M LIB)				(238,791)									0002
Interest Rate Swap 3M LIB (1.7030)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2023	07/24/2023	Maturity		351,000,000	3M LIB (1.7030)				3,183,829									0002
Interest Rate Swap 3M LIB (2.0307)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/24/2023	07/24/2023	Maturity		50,000,000	3M LIB (2.0307)				412,574									0002
Interest Rate Swap 2.8141 (SOFR)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2023	05/15/2025	08/21/2023	Regular Sales		28,000,000	2.8141 (SOFR)													0002
Interest Rate Swap 5.9340 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2028	08/21/2023	Regular Sales		1,000,000	5.9340 (3M LIB)				5,604			(88,003)						0002
Interest Rate Swap 5.9460 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2028	08/21/2023	Regular Sales		1,000,000	5.9460 (3M LIB)				5,681			(93,565)						0002
Interest Rate Swap 5.9580 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2028	08/21/2023	Regular Sales		1,000,000	5.9580 (3M LIB)				5,758			(98,940)						0002

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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)
Interest Rate Swap 5.9700 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2028	08/21/2023	Regular Sales		1,000,000	5.9700 (3M LIB)				5,835			(104,360)						0002
Interest Rate Swap 6.0070 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2029	08/21/2023	Regular Sales		1,000,000	6.0070 (3M LIB)				6,072			(120,812)						0002
Interest Rate Swap 6.0160 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2029	08/21/2023	Regular Sales		1,000,000	6.0160 (3M LIB)				6,130			(126,060)						0002
Interest Rate Swap 6.0250 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2030	08/21/2023	Regular Sales		1,000,000	6.0250 (3M LIB)				6,188			(131,235)						0002
Interest Rate Swap 6.0360 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2030	08/21/2023	Regular Sales		1,000,000	6.0360 (3M LIB)				6,258			(136,777)						0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2030	08/21/2023	Regular Sales		1,000,000	6.0440 (3M LIB)				6,309			(141,850)						0002
Interest Rate Swap 6.0500 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2030	08/21/2023	Regular Sales		1,000,000	6.0500 (3M LIB)				6,348			(146,829)						0002
Interest Rate Swap 6.0570 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2031	08/21/2023	Regular Sales		1,000,000	6.0570 (3M LIB)				6,393			(151,915)						0002
Interest Rate Swap 6.0650 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2031	08/21/2023	Regular Sales		1,000,000	6.0650 (3M LIB)				6,444			(156,981)						0002
Interest Rate Swap 6.0710 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2031	08/21/2023	Regular Sales		1,000,000	6.0710 (3M LIB)				6,483			(161,762)						0002
Interest Rate Swap 6.0750 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2031	08/21/2023	Regular Sales		1,000,000	6.0750 (3M LIB)				6,508			(166,532)						0002
Interest Rate Swap 6.0800 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2032	08/21/2023	Regular Sales		1,000,000	6.0800 (3M LIB)				6,540			(171,146)						0002
Interest Rate Swap 6.0850 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2032	08/21/2023	Regular Sales		1,000,000	6.0850 (3M LIB)				6,573			(175,885)						0002
Interest Rate Swap 6.0890 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2032	08/21/2023	Regular Sales		1,000,000	6.0890 (3M LIB)				6,598			(180,272)						0002
Interest Rate Swap 6.0920 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2032	08/21/2023	Regular Sales		1,000,000	6.0920 (3M LIB)				6,617			(184,617)						0002
Interest Rate Swap 6.0940 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2033	08/21/2023	Regular Sales		1,000,000	6.0940 (3M LIB)				6,630			(188,845)						0002
Interest Rate Swap 6.0990 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2033	08/21/2023	Regular Sales		1,000,000	6.0990 (3M LIB)				6,662			(193,630)						0002
Interest Rate Swap 6.1020 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2033	08/21/2023	Regular Sales		1,000,000	6.1020 (3M LIB)				6,682			(197,854)						0002
Interest Rate Swap 6.1030 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2033	08/21/2023	Regular Sales		1,000,000	6.1030 (3M LIB)				6,688			(201,987)						0002
Interest Rate Swap 6.1040 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2034	08/21/2023	Regular Sales		1,000,000	6.1040 (3M LIB)				6,694			(205,979)						0002
Interest Rate Swap 6.1070 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2034	08/21/2023	Regular Sales		1,000,000	6.1070 (3M LIB)				6,714			(210,351)						0002
Interest Rate Swap 6.1090 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2034	08/21/2023	Regular Sales		1,000,000	6.1090 (3M LIB)				6,727			(214,326)						0002
Interest Rate Swap 6.1080 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2034	08/21/2023	Regular Sales		1,000,000	6.1080 (3M LIB)				6,720			(218,060)						0002
Interest Rate Swap 6.1090 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2035	08/21/2023	Regular Sales		1,000,000	6.1090 (3M LIB)				6,727			(221,894)						0002
Interest Rate Swap 6.1110 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2035	08/21/2023	Regular Sales		1,000,000	6.1110 (3M LIB)				6,739			(226,088)						0002
Interest Rate Swap 6.1110 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2035	08/21/2023	Regular Sales		1,000,000	6.1110 (3M LIB)				6,739			(229,778)						0002
Interest Rate Swap 6.1090 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2035	08/21/2023	Regular Sales		1,000,000	6.1090 (3M LIB)				6,727			(233,310)						0002
Interest Rate Swap 6.1080 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2036	08/21/2023	Regular Sales		1,000,000	6.1080 (3M LIB)				6,720			(236,829)						0002
Interest Rate Swap 6.1080 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2036	08/21/2023	Regular Sales		1,000,000	6.1080 (3M LIB)				6,720			(240,628)						0002
Interest Rate Swap 6.1070 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2036	08/21/2023	Regular Sales		1,000,000	6.1070 (3M LIB)				6,714			(244,078)						0002
Interest Rate Swap 6.1050 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2036	08/21/2023	Regular Sales		1,000,000	6.1050 (3M LIB)				6,701			(247,547)						0002
Interest Rate Swap 6.1030 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2037	08/21/2023	Regular Sales		1,000,000	6.1030 (3M LIB)				6,688			(250,817)						0002
Interest Rate Swap 6.1010 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2037	08/21/2023	Regular Sales		1,000,000	6.1010 (3M LIB)				6,675			(254,244)						0002
Interest Rate Swap 6.0930 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2037	08/21/2023	Regular Sales		1,000,000	6.0930 (3M LIB)				6,624			(256,842)						0002
Interest Rate Swap 5.9820 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2029	08/21/2023	Regular Sales		1,000,000	5.9820 (3M LIB)				5,912			(109,737)						0002

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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)
Interest Rate Swap 3.7020 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/30/2011	07/05/2025	08/21/2023	Regular Sales		5,000,000	3.7020 (3M LIB)				(45,960)			91,885						0002
Interest Rate Swap 3.9380 (3M LIB)	PORTFOLIO	All	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/30/2011	07/05/2031	08/21/2023	Regular Sales		10,000,000	3.9380 (3M LIB)				(76,776)			(58,648)						0002
Interest Rate Swap 3.5150 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/08/2011	07/12/2024	08/21/2023	Regular Sales		12,000,000	3.5150 (3M LIB)				(121,561)			246,597						0002
Interest Rate Swap 2.8141 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	05/15/2025	08/21/2023	Regular Sales		28,000,000	2.8141 (3M LIB)			251,530	(403,642)			1,413,878		(90,472)				0002
Interest Rate Swap 2.4380 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2012	08/23/2029	08/21/2023	Regular Sales		10,000,000	2.4380 (3M LIB)				(170,638)			860,455						0002
Interest Rate Swap 2.5488 (3M LIB)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/21/2012	08/23/2033	08/21/2023	Regular Sales		10,000,000	2.5488 (3M LIB)				(163,532)			1,120,223						0002
Interest Rate Swap 2.7513 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/09/2013	05/13/2033	08/21/2023	Regular Sales		15,000,000	2.7513 (3M LIB)				(223,764)			1,386,422						0002
Interest Rate Swap 5.9080 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	5.9080 (3M LIB)				3,564									0002
Interest Rate Swap 3M LIB (3.2040)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		1,000,000	3M LIB (3.2040)				6,555									0002
Interest Rate Swap 3M LIB (2.4425)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	3M LIB (2.4425)				17,807									0002
Interest Rate Swap 3M LIB (2.5020)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		1,000,000	3M LIB (2.5020)				8,720									0002
Interest Rate Swap 5.9920 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2023	08/16/2023	Maturity		2,000,000	5.9920 (3M LIB)				4,147									0002
Interest Rate Swap 5.9960 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	5.9960 (3M LIB)				4,106									0002
Interest Rate Swap 6.0190 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	6.0190 (3M LIB)				4,248									0002
Interest Rate Swap 5.9793 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2023	08/16/2023	Maturity		2,000,000	5.9793 (3M LIB)				4,068									0002
Interest Rate Swap 6.0250 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	6.0250 (3M LIB)				4,285									0002
Interest Rate Swap 5.9350 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2023	08/17/2023	Maturity		2,000,000	5.9350 (3M LIB)				3,783									0002
Interest Rate Swap 6.0430 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2023	08/17/2023	Maturity		3,000,000	6.0430 (3M LIB)				6,692									0002
Interest Rate Swap 5.9638 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2023	08/17/2023	Maturity		2,000,000	5.9638 (3M LIB)				3,964									0002
Interest Rate Swap 5.9170 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	5.9170 (3M LIB)				3,619									0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		4,000,000	6.0440 (3M LIB)				8,805									0002
Interest Rate Swap 6.0070 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2023	08/16/2023	Maturity		2,000,000	6.0070 (3M LIB)				4,240									0002
Interest Rate Swap 6.0290 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	6.0290 (3M LIB)				4,310									0002
Interest Rate Swap 6.0169 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	6.0169 (3M LIB)				4,235									0002
Interest Rate Swap 6.0380 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2023	08/16/2023	Maturity		2,000,000	6.0380 (3M LIB)				4,433									0002
Interest Rate Swap 6.0227 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	6.0227 (3M LIB)				4,271									0002
Interest Rate Swap 6.0430 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2023	08/17/2023	Maturity		2,000,000	6.0430 (3M LIB)				4,461									0002
Interest Rate Swap 6.0014 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	6.0014 (3M LIB)				4,140									0002
Interest Rate Swap 6.0270 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	6.0270 (3M LIB)				4,298									0002
Interest Rate Swap 6.0370 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2023	08/16/2023	Maturity		2,000,000	6.0370 (3M LIB)				4,427									0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		3,000,000	6.0440 (3M LIB)				6,604									0002
Interest Rate Swap 5.9551 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	5.9551 (3M LIB)				3,854									0002
Interest Rate Swap 6.0212 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	6.0212 (3M LIB)				4,262									0002
Interest Rate Swap 6.0210 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	6.0210 (3M LIB)				4,261									0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		3,000,000	6.0440 (3M LIB)				6,604									0002

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)
Interest Rate Swap 6.0119 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	.6.0119 (3M LIB)				4,204									0002
Interest Rate Swap 6.0410 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/18/2023	08/18/2023	Maturity		2,000,000	.6.0410 (3M LIB)				4,386									0002
Interest Rate Swap 6.0290 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	.6.0290 (3M LIB)				4,310									0002
Interest Rate Swap 5.9262 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	.5.9262 (3M LIB)				3,676									0002
Interest Rate Swap 6.0350 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	.6.0350 (3M LIB)				4,347									0002
Interest Rate Swap 5.9850 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2023	08/17/2023	Maturity		2,000,000	.5.9850 (3M LIB)				4,097									0002
Interest Rate Swap 5.9448 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2023	08/17/2023	Maturity		2,000,000	.5.9448 (3M LIB)				3,845									0002
Interest Rate Swap 6.0320 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	.6.0320 (3M LIB)				4,328									0002
Interest Rate Swap 6.0143 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	.6.0143 (3M LIB)				4,219									0002
Interest Rate Swap 6.0400 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2023	08/16/2023	Maturity		3,000,000	.6.0400 (3M LIB)				6,669									0002
Interest Rate Swap 5.9775 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2023	08/16/2023	Maturity		2,000,000	.5.9775 (3M LIB)				4,057									0002
Interest Rate Swap 6.0210 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		1,000,000	.6.0210 (3M LIB)				2,130									0002
Interest Rate Swap 6.0430 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2023	08/17/2023	Maturity		3,000,000	.6.0430 (3M LIB)				6,692									0002
Interest Rate Swap 6.0250 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		2,000,000	.6.0250 (3M LIB)				4,285									0002
Interest Rate Swap 6.0400 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		3,000,000	.6.0400 (3M LIB)				6,567									0002
Interest Rate Swap 3M LIB (2.7300)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		1,000,000	.3M LIB (2.7300)				8,017									0002
Interest Rate Swap 3M LIB (2.2130)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		1,000,000	.3M LIB (2.2130)				9,611									0002
Interest Rate Swap 2.5580 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/23/2023	08/23/2023	Maturity		10,000,000	.2.5580 (3M LIB)				(92,908)									0002
Interest Rate Swap 3M LIB (3.0293)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/13/2023	08/13/2023	Maturity		73,000,000	.3M LIB (3.0293)				513,616									0002
Interest Rate Swap 3M LIB (2.9747)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/21/2023	08/21/2023	Maturity		68,000,000	.3M LIB (2.9747)				527,170									0002
Interest Rate Swap 2.9050 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	.2.9050 (3M LIB)				(1,005,399)									0002
Interest Rate Swap 2.9220 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	.2.9220 (3M LIB)				(998,434)									0002
Interest Rate Swap 2.9400 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	.2.9400 (3M LIB)				(991,059)									0002
Interest Rate Swap 2.9460 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	.2.9460 (3M LIB)				(988,600)									0002
Interest Rate Swap 2.9530 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	.2.9530 (3M LIB)				(985,732)									0002
Interest Rate Swap 2.9287 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	.2.9287 (3M LIB)				(995,709)									0002
Interest Rate Swap 3M LIB (2.8740)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	.3M LIB (2.8740)				1,018,100									0002
Interest Rate Swap 2.9120 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	.2.9120 (3M LIB)				(1,002,531)									0002
Interest Rate Swap 2.9310 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	.2.9310 (3M LIB)				(994,746)									0002
Interest Rate Swap 3M LIB (2.9502)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/23/2023	08/23/2023	Maturity		30,000,000	.3M LIB (2.9502)				239,833									0002
Interest Rate Swap 3M LIB (2.8798)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		104,000,000	3M LIB (2.8798)				845,082									0002
Interest Rate Swap 3M LIB (2.8840)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		77,000,000	3M LIB (2.8840)				624,626									0002
Interest Rate Swap 3M LIB (2.8740)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		81,000,000	.3M LIB (2.8740)				659,729									0002
Interest Rate Swap 2.9364 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	.2.9364 (3M LIB)				(992,526)									0002
Interest Rate Swap 2.9492 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	.2.9492 (3M LIB)				(987,289)									0002
Interest Rate Swap 2.9570 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	.2.9570 (3M LIB)				(984,093)									0002

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Interest Rate Swap 2.9450 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	2.9450 (3M LIB)				(989,010)									0002
Interest Rate Swap 3M LIB (2.8800)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	3M LIB (2.8800)				1,015,642									0002
Interest Rate Swap 2.9070 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	2.9070 (3M LIB)				(1,004,580)									0002
Interest Rate Swap 2.9140 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	2.9140 (3M LIB)				(1,001,712)									0002
Interest Rate Swap 2.9230 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	2.9230 (3M LIB)				(998,024)									0002
Interest Rate Swap 2.9280 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		125,000,000	2.9280 (3M LIB)				(995,975)									0002
Interest Rate Swap 3.0037 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/23/2023	08/23/2023	Maturity		43,000,000	3.0037 (3M LIB)				(336,154)									0002
Interest Rate Swap 3M LIB (3.0137)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		7,000,000	3M LIB (3.0137)				49,995									0002
Interest Rate Swap 2.6930 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/07/2023	08/07/2023	Maturity		30,000,000	2.6930 (3M LIB)				(228,556)									0002
Interest Rate Swap 3M LIB (2.5684)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/02/2023	08/02/2023	Maturity		50,000,000	3M LIB (2.5684)				381,009									0002
Interest Rate Swap 2.6500 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/20/2023	08/20/2023	Maturity		8,000,000	2.6500 (3M LIB)				(70,462)									0002
Interest Rate Swap 3M LIB (2.1530)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/05/2023	08/05/2023	Maturity		50,000,000	3M LIB (2.1530)				460,805									0002
Interest Rate Swap 3M LIB (2.2170)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/05/2023	08/05/2023	Maturity		30,000,000	3M LIB (2.2170)				270,990									0002
Interest Rate Swap 3M LIB (1.6980)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/08/2023	08/08/2023	Maturity		30,000,000	3M LIB (1.6980)				317,094									0002
Interest Rate Swap 3M LIB (1.5800)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/12/2023	08/12/2023	Maturity		25,000,000	3M LIB (1.5800)				288,955									0002
Interest Rate Swap 3M LIB (2.0805)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/26/2023	08/26/2023	Maturity		25,000,000	3M LIB (2.0805)				287,437									0002
Interest Rate Swap 3M LIB (1.8066)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/08/2023	08/08/2023	Maturity		25,000,000	3M LIB (1.8066)				256,402									0002
Interest Rate Swap 3M LIB (1.7120)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/26/2023	08/26/2023	Maturity		20,000,000	3M LIB (1.7120)				255,540									0002
Interest Rate Swap 3M LIB (2.6839)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/02/2023	08/02/2023	Maturity		25,000,000	3M LIB (2.6839)				182,644									0002
Interest Rate Swap 2.6470 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/09/2023	08/09/2023	Maturity		85,000,000	2.6470 (3M LIB)				(671,786)									0002
Interest Rate Swap 3M LIB (2.4210)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/24/2023	08/24/2023	Maturity		100,000,000	3M LIB (2.4210)				977,215									0002
Interest Rate Swap 3M LIB (2.5575)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/04/2023	08/04/2023	Maturity		20,000,000	3M LIB (2.5575)				157,361									0002
Interest Rate Swap 3M LIB (2.5573)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/04/2023	08/04/2023	Maturity		30,000,000	3M LIB (2.5573)				236,060									0002
Interest Rate Swap 3M LIB (1.7255)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/23/2023	08/23/2023	Maturity		17,000,000	3M LIB (1.7255)				204,726									0002
Interest Rate Swap 3M LIB (2.6240)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		1,000,000	3M LIB (2.6240)				8,344									0002
Interest Rate Swap 2.5770 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/18/2023	08/18/2023	Maturity		10,000,000	2.5770 (3M LIB)				(87,762)									0002
Interest Rate Swap 2.7735 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/18/2023	08/18/2023	Maturity		10,000,000	2.7735 (3M LIB)				(81,539)									0002
Interest Rate Swap 2.8095 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/18/2023	08/18/2023	Maturity		10,000,000	2.8095 (3M LIB)				(80,399)									0002
Interest Rate Swap 3M LIB (2.6940)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		1,000,000	3M LIB (2.6940)				8,128									0002
Interest Rate Swap 3M LIB (2.7650)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2023	08/17/2023	Maturity		2,000,000	3M LIB (2.7650)				16,118									0002
Interest Rate Swap 2.5535 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/10/2023	08/10/2023	Maturity		10,000,000	2.5535 (3M LIB)				(82,797)									0002
Interest Rate Swap 2.6540 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/10/2023	08/10/2023	Maturity		15,000,000	2.6540 (3M LIB)				(119,757)									0002
Interest Rate Swap 2.6773 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/20/2023	08/20/2023	Maturity		28,500,000	2.6773 (3M LIB)				(248,493)									0002
Interest Rate Swap 3M LIB (2.3815)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/02/2023	08/02/2023	Maturity		100,000,000	3M LIB (2.3815)				812,896									0002
Interest Rate Swap 3M LIB (2.6190)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		1,000,000	3M LIB (2.6190)				8,359									0002
Interest Rate Swap 3M LIB (2.5634)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/23/2023	08/23/2023	Maturity		30,000,000	3M LIB (2.5634)				278,189									0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap 3M LIB (2.3124)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		1,000,000	.3M LIB (2.3124)				9,304									0002
Interest Rate Swap 3M LIB (2.0250)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/05/2023	08/05/2023	Maturity		35,000,000	.3M LIB (2.0250)				335,381									0002
Interest Rate Swap 3M LIB (2.0620)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/12/2023	08/12/2023	Maturity		20,000,000	.3M LIB (2.0620)				201,708									0002
Interest Rate Swap 3M LIB (1.6470)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/12/2023	08/12/2023	Maturity		20,000,000	.3M LIB (1.6470)				227,069									0002
Interest Rate Swap 3M LIB (1.6715)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/26/2023	08/26/2023	Maturity		35,000,000	.3M LIB (1.6715)				452,117									0002
Interest Rate Swap 3M LIB (2.1485)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2023	08/16/2023	Maturity		25,000,000	.3M LIB (2.1485)				247,101									0002
Interest Rate Swap 3M LIB (2.1455)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/18/2023	08/18/2023	Maturity		15,000,000	.3M LIB (2.1455)				152,139									0002
Interest Rate Swap 3M LIB (2.2980)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/14/2023	08/14/2023	Maturity		1,000,000	.3M LIB (2.2980)				9,268									0002
Interest Rate Swap 3M LIB (2.6800)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		1,000,000	.3M LIB (2.6800)				8,171									0002
Interest Rate Swap 3M LIB (2.6920)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/21/2023	08/21/2023	Maturity		20,000,000	.3M LIB (2.6920)				173,425									0002
Interest Rate Swap 3M LIB (2.2770)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/04/2023	08/04/2023	Maturity		20,000,000	.3M LIB (2.2770)				172,944									0002
Interest Rate Swap 2.5475 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/04/2023	08/04/2023	Maturity		50,000,000	.2.5475 (3M LIB)				(394,792)									0002
Interest Rate Swap 2.2800 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/04/2023	08/04/2023	Maturity		20,000,000	.2.2800 (3M LIB)				(172,778)									0002
Interest Rate Swap 2.2815 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/04/2023	08/04/2023	Maturity		10,000,000	.2.2815 (3M LIB)				(86,347)									0002
Interest Rate Swap 3M LIB (2.0930)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/18/2023	08/18/2023	Maturity		25,000,000	.3M LIB (2.0930)				257,721									0002
Interest Rate Swap 3M LIB (1.9865)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/20/2023	08/20/2023	Maturity		25,000,000	.3M LIB (1.9865)				274,104									0002
Interest Rate Swap 3M LIB (2.1657)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/19/2023	08/19/2023	Maturity		35,000,000	.3M LIB (2.1657)				363,791									0002
Interest Rate Swap 3M LIB (2.4440)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		18,000,000	.3M LIB (2.4440)				171,976									0002
Interest Rate Swap 2.3442 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/13/2023	08/13/2023	Maturity		36,000,000	.2.3442 (3M LIB)				(328,647)									0002
Interest Rate Swap 2.3439 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/13/2023	08/13/2023	Maturity		42,000,000	.2.3439 (3M LIB)				(383,460)									0002
Interest Rate Swap 2.3440 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/13/2023	08/13/2023	Maturity		6,000,000	.2.3440 (3M LIB)				(54,778)									0002
Interest Rate Swap 2.5937 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/01/2023	08/01/2023	Maturity		22,000,000	.2.5937 (3M LIB)				(164,475)									0002
Interest Rate Swap 3M LIB (2.4660)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/19/2023	08/19/2023	Maturity		10,000,000	.3M LIB (2.4660)				94,180									0002
Interest Rate Swap 3M LIB (2.2212)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/30/2023	08/30/2023	Maturity		40,000,000	.3M LIB (2.2212)				445,624									0002
Interest Rate Swap 3M LIB (2.2245)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/30/2023	08/30/2023	Maturity		120,000,000	.3M LIB (2.2245)				1,335,485									0002
Interest Rate Swap 3M LIB (2.5080)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/30/2023	08/30/2023	Maturity		45,000,000	.3M LIB (2.5080)				456,155									0002
Interest Rate Swap 3M LIB (2.5303)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/04/2023	08/04/2023	Maturity		13,000,000	.3M LIB (2.5303)				103,267									0002
Interest Rate Swap 2.5285 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/07/2023	08/07/2023	Maturity		11,000,000	.2.5285 (3M LIB)				(88,981)									0002
Interest Rate Swap 2.4450 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/14/2023	08/14/2023	Maturity		15,000,000	.2.4450 (3M LIB)				(132,289)									0002
Interest Rate Swap 3M LIB (2.1403)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		123,000,000	.3M LIB (2.1403)				1,297,614									0002
Interest Rate Swap 2.5775 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/13/2023	08/13/2023	Maturity		13,000,000	.2.5775 (3M LIB)				(109,411)									0002
Interest Rate Swap 2.2155 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		12,000,000	.2.2155 (3M LIB)				(115,240)									0002
Interest Rate Swap 2.5405 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/30/2023	08/30/2023	Maturity		21,000,000	.2.5405 (3M LIB)				(210,484)									0002
Interest Rate Swap 2.4798 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/30/2023	08/30/2023	Maturity		22,000,000	.2.4798 (3M LIB)				(225,181)									0002
Interest Rate Swap 2.1935 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/14/2023	08/14/2023	Maturity		15,000,000	.2.1935 (3M LIB)				(143,816)									0002
Interest Rate Swap 3M LIB (2.6820)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/01/2023	08/01/2023	Maturity		20,000,000	.3M LIB (2.6820)				144,765									0002

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)
Interest Rate Swap 3M LIB (2.9840)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/03/2023	08/03/2023	Maturity		52,000,000	3M LIB (2.9840)				340,274									0002
Interest Rate Swap 3M LIB (3.0673)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/11/2023	08/11/2023	Maturity		106,000,000	3M LIB (3.0673)				723,843									0002
Interest Rate Swap 3M LIB (3.1698)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/21/2023	08/21/2023	Maturity		47,000,000	3M LIB (3.1698)				334,566									0002
Interest Rate Swap 3M LIB (3.2215)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/21/2023	08/21/2023	Maturity		22,000,000	3M LIB (3.2215)				152,909									0002
Interest Rate Swap 2.8574 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/13/2023	08/13/2023	Maturity		10,000,000	2.8574 (3M LIB)				(75,610)									0002
Interest Rate Swap 3M LIB (3.0893)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/04/2023	08/04/2023	Maturity		45,000,000	3M LIB (3.0893)				287,588									0002
Interest Rate Swap 3.0819 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2023	08/17/2023	Maturity		13,000,000	3.0819 (3M LIB)				(91,833)									0002
Interest Rate Swap 3M LIB (2.9591)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/31/2023	08/31/2023	Maturity		40,000,000	3M LIB (2.9591)				345,818									0002
Interest Rate Swap 3M LIB (2.9453)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/31/2023	08/31/2023	Maturity		120,000,000	3M LIB (2.9453)				1,043,284									0002
Interest Rate Swap 3.3950 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/09/2023	08/09/2023	Maturity		30,000,000	3.3950 (3M LIB)				(171,651)									0002
Interest Rate Swap 3.2535 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/20/2023	08/20/2023	Maturity		56,000,000	3.2535 (3M LIB)				(383,402)									0002
Interest Rate Swap 3.0960 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/20/2023	08/20/2023	Maturity		37,000,000	3.0960 (3M LIB)				(272,250)									0002
Interest Rate Swap 2.5927 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/01/2023	08/01/2023	Maturity		70,000,000	2.5927 (3M LIB)				(523,513)									0002
Interest Rate Swap 2.8650 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/01/2023	08/01/2023	Maturity		80,000,000	2.8650 (3M LIB)				(539,612)									0002
Interest Rate Swap 2.8711 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/01/2023	08/01/2023	Maturity		30,000,000	2.8711 (3M LIB)				(201,865)									0002
Interest Rate Swap 3M LIB (2.6934)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		85,000,000	3M LIB (2.6934)				742,625									0002
Interest Rate Swap 3.2210 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		27,000,000	3.2210 (3M LIB)				(175,578)									0002
Interest Rate Swap 3.0958 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2023	08/16/2023	Maturity		136,000,000	3.0958 (3M LIB)				(943,415)									0002
Interest Rate Swap 3.2271 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/29/2023	08/29/2023	Maturity		22,000,000	3.2271 (3M LIB)				(166,272)									0002
Interest Rate Swap 3.2982 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		36,000,000	3.2982 (3M LIB)				(225,540)									0002
Interest Rate Swap 3M LIB (2.8839)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/07/2023	08/07/2023	Maturity		10,000,000	3M LIB (2.8839)				70,723									0002
Interest Rate Swap 3M LIB (2.7559)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/07/2023	08/07/2023	Maturity		23,000,000	3M LIB (2.7559)				171,087									0002
Interest Rate Swap 2.8151 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/28/2023	08/28/2023	Maturity		22,000,000	2.8151 (3M LIB)				(197,746)									0002
Interest Rate Swap 2.7169 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/01/2023	08/01/2023	Maturity		27,000,000	2.7169 (3M LIB)				(192,893)									0002
Interest Rate Swap 2.7481 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/01/2023	08/01/2023	Maturity		24,000,000	2.7481 (3M LIB)				(169,443)									0002
Interest Rate Swap 2.6526 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/14/2023	08/14/2023	Maturity		17,000,000	2.6526 (3M LIB)				(139,143)									0002
Interest Rate Swap 3M LIB (1.4060)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/19/2023	08/19/2023	Maturity		36,000,000	3M LIB (1.4060)				463,066									0002
Interest Rate Swap 1.5022 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/30/2023	08/30/2023	Maturity		21,000,000	1.5022 (3M LIB)				(286,799)									0002
Interest Rate Swap 1.9221 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/08/2023	08/08/2023	Maturity		12,000,000	1.9221 (3M LIB)				(119,069)									0002
Interest Rate Swap 3M LIB (2.4370)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/31/2023	08/31/2023	Maturity		51,000,000	3M LIB (2.4370)				538,309									0002
Interest Rate Swap 3M LIB (2.3163)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2023	08/17/2023	Maturity		60,000,000	3M LIB (2.3163)				568,037									0002
Interest Rate Swap 3M LIB (2.2337)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/31/2023	08/31/2023	Maturity		67,000,000	3M LIB (2.2337)				754,859									0002
Interest Rate Swap 3M LIB (1.3821)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/29/2023	08/29/2023	Maturity		21,000,000	3M LIB (1.3821)				293,246									0002
Interest Rate Swap 3M LIB (1.6710)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/01/2023	08/01/2023	Maturity		57,000,000	3M LIB (1.6710)				567,852									0002
Interest Rate Swap 3M LIB (1.5702)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/04/2023	08/04/2023	Maturity		33,000,000	3M LIB (1.5702)				350,148									0002
Interest Rate Swap 1.6225 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/08/2023	08/08/2023	Maturity		33,000,000	1.6225 (3M LIB)				(356,001)									0002

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)
Interest Rate Swap 3M LIB (1.9303)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/08/2023	08/08/2023	Maturity		27,000,000	3M LIB (1.9303)				267,265									0002
Interest Rate Swap 1.7395 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/08/2023	08/08/2023	Maturity		8,000,000	1.7395 (3M LIB)				(83,599)									0002
Interest Rate Swap 1.9995 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/12/2023	08/12/2023	Maturity		42,000,000	1.9995 (3M LIB)				(431,608)									0002
Interest Rate Swap 3M LIB (1.7695)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		36,000,000	3M LIB (1.7695)				395,226									0002
Interest Rate Swap 3M LIB (1.8365)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		18,000,000	3M LIB (1.8365)				207,819									0002
Interest Rate Swap 3M LIB (1.8471)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/29/2023	08/29/2023	Maturity		280,000,000	3M LIB (1.8471)				3,457,887									0002
Interest Rate Swap 3M LIB (1.6785)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/07/2023	08/07/2023	Maturity		65,000,000	3M LIB (1.6785)				683,873									0002
Interest Rate Swap 3M LIB (1.8020)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/07/2023	08/07/2023	Maturity		52,000,000	3M LIB (1.8020)				528,724									0002
Interest Rate Swap 0.8880 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/08/2023	08/08/2023	Maturity		33,000,000	0.8880 (3M LIB)				(426,023)									0002
Interest Rate Swap 3M LIB (0.6121)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		25,000,000	3M LIB (0.6121)				363,679									0002
Interest Rate Swap 3M LIB (0.9689)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/29/2023	08/29/2023	Maturity		14,000,000	3M LIB (0.9689)				215,583									0002
Interest Rate Swap 3M LIB (1.4618)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/28/2023	08/28/2023	Maturity		35,000,000	3M LIB (1.4618)				479,057									0002
Interest Rate Swap 3M LIB (1.8235)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/07/2023	08/07/2023	Maturity		15,000,000	3M LIB (1.8235)				151,594									0002
Interest Rate Swap 3M LIB (1.2958)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/28/2023	08/28/2023	Maturity		25,000,000	3M LIB (1.2958)				356,593									0002
Interest Rate Swap 3M LIB (1.7054)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/08/2023	08/08/2023	Maturity		25,000,000	3M LIB (1.7054)				263,710									0002
Interest Rate Swap 3M LIB (1.7087)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/08/2023	08/08/2023	Maturity		92,000,000	3M LIB (1.7087)				969,564									0002
Interest Rate Swap 1.6646 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		40,000,000	1.6646 (3M LIB)				(452,077)									0002
Interest Rate Swap 3M LIB (1.7994)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		19,000,000	3M LIB (1.7994)				206,840									0002
Interest Rate Swap 1.8471 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/18/2023	08/18/2023	Maturity		25,000,000	1.8471 (3M LIB)				(277,188)									0002
Interest Rate Swap 1.6170 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/19/2023	08/19/2023	Maturity		228,000,000	1.6170 (3M LIB)				(2,776,402)									0002
Interest Rate Swap 3M LIB (1.7030)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		147,000,000	3M LIB (1.7030)				1,761,513									0002
Interest Rate Swap 3M LIB (1.7779)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/18/2023	08/18/2023	Maturity		61,000,000	3M LIB (1.7779)				689,705									0002
Interest Rate Swap 3M LIB (0.8530)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		17,000,000	3M LIB (0.8530)				234,674									0002
Interest Rate Swap 0.8601 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2023	08/15/2023	Maturity		32,000,000	0.8601 (3M LIB)				(441,039)									0002
Interest Rate Swap 3M LIB (0.6679)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2023	08/22/2023	Maturity		12,000,000	3M LIB (0.6679)				184,511									0002
Interest Rate Swap 3M LIB (0.6669)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/29/2023	08/29/2023	Maturity		10,000,000	3M LIB (0.6669)				164,474									0002
Interest Rate Swap 3M LIB (0.9270)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/13/2023	08/13/2023	Maturity		143,000,000	3M LIB (0.9270)				1,924,695									0002
Interest Rate Swap 3M LIB (1.3496)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/18/2023	08/18/2023	Maturity		70,000,000	3M LIB (1.3496)				886,401									0002
Interest Rate Swap 1.2727 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/18/2023	08/18/2023	Maturity		47,000,000	1.2727 (3M LIB)				(606,603)									0002
Interest Rate Swap 1.6135 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/05/2023	08/05/2023	Maturity		24,000,000	1.6135 (3M LIB)				(258,232)									0002
Interest Rate Swap 0.2790 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/05/2023	08/05/2023	Maturity		30,000,000	0.2790 (3M LIB)				(437,336)									0002
Interest Rate Swap 3M LIB (0.4284)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2023	08/16/2023	Maturity		28,000,000	3M LIB (0.4284)				426,596									0002
Interest Rate Swap 3M LIB (0.4285)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2023	08/16/2023	Maturity		14,000,000	3M LIB (0.4285)				213,291									0002
Interest Rate Swap 3M LIB (1.9865)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/28/2023	08/28/2023	Maturity		50,000,000	3M LIB (1.9865)				593,273									0002
Interest Rate Swap 0.4950 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/02/2023	08/02/2023	Maturity		62,000,000	0.4950 (3M LIB)				(822,395)									0002
Interest Rate Swap 1.3792 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/13/2023	08/13/2023	Maturity		23,000,000	1.3792 (3M LIB)				(277,787)									0002

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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)
Interest Rate Swap 0.9184 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/12/2023	08/12/2023	Maturity		410,000,000	.0.9184 (3M LIB)				(5,567,631)									0002
Interest Rate Swap 3M LIB (0.7515)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/14/2023	08/14/2023	Maturity		170,000,000	.3M LIB (0.7515)				2,378,950									0002
Interest Rate Swap 3M LIB (0.7038)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/28/2023	08/28/2023	Maturity		61,000,000	.3M LIB (0.7038)				995,476									0002
Interest Rate Swap 3M LIB (0.7046)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/28/2023	08/28/2023	Maturity		25,000,000	.3M LIB (0.7046)				407,917									0002
Interest Rate Swap 0.5537 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/03/2023	08/03/2023	Maturity		230,000,000	.0.5537 (3M LIB)				(3,042,247)									0002
Interest Rate Swap 0.4862 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/06/2023	08/06/2023	Maturity		75,000,000	.0.4862 (3M LIB)				(1,044,055)									0002
Interest Rate Swap 3M LIB (1.2823)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2023	08/27/2023	Maturity		20,000,000	.3M LIB (1.2823)				286,301									0002
Interest Rate Swap 3M LIB (0.8924)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2023	08/27/2023	Maturity		23,000,000	.3M LIB (0.8924)				360,384									0002
Interest Rate Swap 3M LIB (1.6703)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/05/2023	08/05/2023	Maturity		35,000,000	.3M LIB (1.6703)				370,901									0002
Interest Rate Swap 3M LIB (1.6984)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/12/2023	08/12/2023	Maturity		80,000,000	.3M LIB (1.6984)				895,713									0002
Interest Rate Swap 1.6293 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/25/2023	08/25/2023	Maturity		50,000,000	.1.6293 (3M LIB)				(629,115)									0002
Interest Rate Swap 3M LIB (1.9990)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/07/2023	08/07/2023	Maturity		25,000,000	.3M LIB (1.9990)				240,103									0002
Interest Rate Swap 3M LIB (1.8310)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/28/2023	08/28/2023	Maturity		185,000,000	.3M LIB (1.8310)				2,294,998									0002
Interest Rate Swap 3M LIB (1.8538)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/07/2023	08/07/2023	Maturity		50,000,000	3M LIB (1.8538)				500,979									0002
Interest Rate Swap 0.5650 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2023	08/27/2023	Maturity		54,000,000	.0.5650 (3M LIB)				(907,506)									0002
Interest Rate Swap 1.1590 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2023	08/27/2023	Maturity		34,000,000	.1.1590 (3M LIB)				(501,267)									0002
Interest Rate Swap 0.5650 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2023	08/27/2023	Maturity		30,000,000	.0.5650 (3M LIB)				(504,170)									0002
Interest Rate Swap 0.9230 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2023	08/27/2023	Maturity		15,000,000	.0.9230 (3M LIB)				(233,439)									0002
Interest Rate Swap 3.1125 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/11/2023	08/11/2023	Maturity		250,000,000	.3.1125 (3M LIB)				(1,673,583)									0002
Interest Rate Swap 1.1730 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/12/2023	08/12/2023	Maturity		450,000,000	.1.1730 (3M LIB)				(5,760,809)									0002
Interest Rate Swap 1.7615 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/12/2023	08/12/2023	Maturity		50,000,000	.1.7615 (3M LIB)				(550,180)									0002
Interest Rate Swap 3M LIB (1.6711)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/19/2023	08/19/2023	Maturity		200,000,000	.3M LIB (1.6711)				2,400,275									0002
Interest Rate Swap 3M LIB (1.5241)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/19/2023	08/19/2023	Maturity		50,000,000	.3M LIB (1.5241)				623,956									0002
Interest Rate Swap 3M LIB (1.8651)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/26/2023	08/26/2023	Maturity		70,000,000	.3M LIB (1.8651)				857,179									0002
Interest Rate Swap 3M LIB (1.6172)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/26/2023	08/26/2023	Maturity		80,000,000	.3M LIB (1.6172)				1,048,494									0002
Interest Rate Swap 3M LIB (0.2839)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/16/2023	08/16/2023	Maturity		250,000,000	.3M LIB (0.2839)				3,921,253									0002
Interest Rate Swap 3M LIB (1.7885)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/05/2023	08/05/2023	Maturity		100,000,000	3M LIB (1.7885)				1,025,898									0002
Interest Rate Swap 1.1944 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/12/2023	08/12/2023	Maturity		150,000,000	.1.1944 (3M LIB)				(1,910,461)									0002
Interest Rate Swap 3.7500 (3M LIB)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/30/2009	10/02/2024	09/18/2023	Regular Sales		12,000,000	.3.7500 (3M LIB)				(123,503)			216,285						0002
Interest Rate Swap 3.8525 (3M LIB)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/30/2009	10/02/2029	09/18/2023	Regular Sales		8,000,000	.3.8525 (3M LIB)				(76,459)			29,748						0002
Interest Rate Swap 3.8950 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/30/2009	10/02/2034	09/18/2023	Regular Sales		5,000,000	.3.8950 (3M LIB)				(46,264)			(32,798)						0002
Interest Rate Swap 2.3800 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	11/30/2011	12/02/2023	09/18/2023	Regular Sales		5,000,000	.2.3800 (3M LIB)				(101,860)			123,487						0002
Interest Rate Swap 2.5000 (3M LIB)	PORTFOLIO	All	Interest Rate	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	11/30/2011	12/02/2025	09/18/2023	Regular Sales		5,000,000	.2.5000 (3M LIB)				(97,559)			253,995						0002
Interest Rate Swap 2.9700 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	03/30/2012	04/03/2042	09/18/2023	Regular Sales		25,000,000	.2.9700 (3M LIB)				(397,048)			2,703,933						0002
Interest Rate Swap 2.8375 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	03/30/2012	04/03/2032	09/18/2023	Regular Sales		95,000,000	.2.8375 (3M LIB)				(1,598,991)			7,441,258						0002
Interest Rate Swap 2.8010 (3M LIB)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	06/05/2013	06/07/2028	09/18/2023	Regular Sales		60,000,000	.2.8010 (3M LIB)				(1,029,277)			3,460,823						0002

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)
Interest Rate Swap 3.0130 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/05/2013	06/07/2033	09/18/2023	Regular Sales		20,000,000	3.0130 (3M LIB)				(312,706)			1,410,353						0002
Interest Rate Swap 6.0060 (3M LIB)	PORTFOLIO	All	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	06/13/2007	06/15/2037	09/18/2023	Regular Sales		13,000,000	6.0060 (3M LIB)				79,533			(3,179,383)						0002
Interest Rate Swap 3M LIB (1.6930)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2019	09/16/2023	09/16/2023	Maturity		125,000,000	3M LIB (1.6930)				3,082,461			(2,977,190)						0002
Interest Rate Swap 3M LIB (0.2299)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/16/2020	09/18/2023	09/18/2023	Maturity		7,000,000	3M LIB (0.2299)				245,567			(237,700)						0002
Interest Rate Swap 0.3467 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/22/2021	09/24/2023	09/24/2023	Maturity		20,000,000	0.3467 (3M LIB)				(709,809)			679,753						0002
Interest Rate Swap 0.3466 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/22/2021	09/24/2023	09/24/2023	Maturity		27,000,000	0.3466 (3M LIB)				(958,263)			917,686						0002
Interest Rate Swap 3.7690 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/18/2023	09/18/2023	Maturity		5,000,000	3.7690 (3M LIB)				(32,782)									0002
Interest Rate Swap 3.1975 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/30/2023	09/30/2023	Maturity		10,000,000	3.1975 (3M LIB)				(98,401)									0002
Interest Rate Swap 2.3725 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/30/2023	09/30/2023	Maturity		6,500,000	2.3725 (3M LIB)				(87,049)									0002
Interest Rate Swap 2.4000 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2023	09/22/2023	Maturity		10,000,000	2.4000 (3M LIB)				(123,486)									0002
Interest Rate Swap 2.4425 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2023	09/22/2023	Maturity		10,000,000	2.4425 (3M LIB)				(121,738)									0002
Interest Rate Swap 3.6060 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/16/2023	09/16/2023	Maturity		20,000,000	3.6060 (3M LIB)				(144,667)									0002
Interest Rate Swap 2.9275 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/30/2023	09/30/2023	Maturity		13,300,000	2.9275 (3M LIB)				(146,243)									0002
Interest Rate Swap 3.1120 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/21/2023	09/21/2023	Maturity		50,000,000	3.1120 (3M LIB)				(471,888)									0002
Interest Rate Swap 2.8310 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/08/2023	09/08/2023	Maturity		15,000,000	2.8310 (3M LIB)				(147,179)									0002
Interest Rate Swap 2.7595 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/12/2023	09/12/2023	Maturity		12,000,000	2.7595 (3M LIB)				(127,125)									0002
Interest Rate Swap 2.9015 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/15/2023	09/15/2023	Maturity		20,000,000	2.9015 (3M LIB)				(197,066)									0002
Interest Rate Swap 2.9645 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2023	09/11/2023	Maturity		57,000,000	2.9645 (3M LIB)				(554,972)									0002
Interest Rate Swap 2.7700 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/29/2023	09/29/2023	Maturity		10,000,000	2.7700 (3M LIB)				(116,316)									0002
Interest Rate Swap 2.8845 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/29/2023	09/29/2023	Maturity		10,000,000	2.8845 (3M LIB)				(111,386)									0002
Interest Rate Swap 3M LIB (2.3435)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/04/2023	09/04/2023	Maturity		40,000,000	3M LIB (2.3435)				453,633									0002
Interest Rate Swap 3M LIB (1.5665)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/13/2023	09/13/2023	Maturity		30,000,000	3M LIB (1.5665)				458,358									0002
Interest Rate Swap 3M LIB (2.6100)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/12/2023	09/12/2023	Maturity		115,000,000	3M LIB (2.6100)				1,284,183									0002
Interest Rate Swap 2.7124 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2023	09/28/2023	Maturity		60,000,000	2.7124 (3M LIB)				(703,026)									0002
Interest Rate Swap 2.6445 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2023	09/28/2023	Maturity		40,000,000	2.6445 (3M LIB)				(480,302)									0002
Interest Rate Swap 3M LIB (2.5920)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/16/2023	09/16/2023	Maturity		15,000,000	3M LIB (2.5920)				169,341									0002
Interest Rate Swap 3M LIB (2.5120)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/02/2023	09/02/2023	Maturity		14,000,000	3M LIB (2.5120)				151,230									0002
Interest Rate Swap 3M LIB (1.8435)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/23/2023	09/23/2023	Maturity		63,000,000	3M LIB (1.8435)				950,974									0002
Interest Rate Swap 3M LIB (1.7400)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2023	09/11/2023	Maturity		20,000,000	3M LIB (1.7400)				287,925									0002
Interest Rate Swap 2.9388 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2023	09/11/2023	Maturity		46,000,000	2.9388 (3M LIB)				(452,371)									0002
Interest Rate Swap 2.8840 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2023	09/11/2023	Maturity		58,000,000	2.8840 (3M LIB)				(582,477)									0002
Interest Rate Swap 2.4810 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/08/2023	09/08/2023	Maturity		15,000,000	2.4810 (3M LIB)				(166,720)									0002
Interest Rate Swap 2.4965 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/07/2023	09/07/2023	Maturity		25,000,000	2.4965 (3M LIB)				(273,682)									0002
Interest Rate Swap 2.6262 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2023	09/22/2023	Maturity		11,000,000	2.6262 (3M LIB)				(125,605)									0002
Interest Rate Swap 2.5331 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2023	09/22/2023	Maturity		20,000,000	2.5331 (3M LIB)				(236,027)									0002

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Interest Rate Swap 3M LIB (2.0685)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2023	09/27/2023	Maturity		10,000,000	.3M LIB (2.0685)				145,038									0002
Interest Rate Swap 3M LIB (2.1065)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2023	09/27/2023	Maturity		20,000,000	.3M LIB (2.1065)				286,847									0002
Interest Rate Swap 3M LIB (1.5950)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/30/2023	09/30/2023	Maturity		20,000,000	.3M LIB (1.5950)				334,795									0002
Interest Rate Swap 3M LIB (1.5065)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/15/2023	09/15/2023	Maturity		25,000,000	.3M LIB (1.5065)				382,927									0002
Interest Rate Swap 3M LIB (1.9200)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2023	09/22/2023	Maturity		30,000,000	.3M LIB (1.9200)				429,657									0002
Interest Rate Swap 3M LIB (1.8460)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2023	09/22/2023	Maturity		30,000,000	.3M LIB (1.8460)				438,783									0002
Interest Rate Swap 3M LIB (1.9197)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2023	09/22/2023	Maturity		21,000,000	.3M LIB (1.9197)				300,786									0002
Interest Rate Swap 3M LIB (1.5600)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2023	09/22/2023	Maturity		15,000,000	.3M LIB (1.5600)				237,028									0002
Interest Rate Swap 2.5014 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2023	09/22/2023	Maturity		20,000,000	.2.5014 (3M LIB)				(238,634)									0002
Interest Rate Swap 2.2865 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2023	09/28/2023	Maturity		25,000,000	.2.2865 (3M LIB)				(338,475)									0002
Interest Rate Swap 2.7170 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2023	09/28/2023	Maturity		135,000,000	.2.7170 (3M LIB)				(1,579,151)									0002
Interest Rate Swap 3M LIB (1.9985)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2023	09/27/2023	Maturity		5,000,000	.3M LIB (1.9985)				74,007									0002
Interest Rate Swap 3M LIB (2.1056)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/01/2023	09/01/2023	Maturity		30,000,000	.3M LIB (2.1056)				355,666									0002
Interest Rate Swap 3M LIB (2.3700)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/12/2023	09/12/2023	Maturity		74,000,000	.3M LIB (2.3700)				894,424									0002
Interest Rate Swap 3M LIB (2.4670)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/15/2023	09/15/2023	Maturity		11,000,000	.3M LIB (2.4670)				127,106									0002
Interest Rate Swap 3M LIB (2.3480)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/15/2023	09/15/2023	Maturity		9,000,000	.3M LIB (2.3480)				108,191									0002
Interest Rate Swap 3M LIB (2.5160)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/14/2023	09/14/2023	Maturity		53,000,000	.3M LIB (2.5160)				619,936									0002
Interest Rate Swap 3M LIB (2.0140)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/15/2023	09/15/2023	Maturity		23,000,000	.3M LIB (2.0140)				306,575									0002
Interest Rate Swap 2.4335 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/12/2023	09/12/2023	Maturity		10,000,000	.2.4335 (3M LIB)				(118,434)									0002
Interest Rate Swap 2.4600 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/15/2023	09/15/2023	Maturity		20,000,000	.2.4600 (3M LIB)				(231,651)									0002
Interest Rate Swap 2.3755 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/26/2023	09/26/2023	Maturity		13,000,000	.2.3755 (3M LIB)				(170,516)									0002
Interest Rate Swap 3M LIB (2.2203)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/30/2023	09/30/2023	Maturity		30,000,000	.3M LIB (2.2203)				421,432									0002
Interest Rate Swap 3M LIB (2.4865)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/30/2023	09/30/2023	Maturity		30,000,000	.3M LIB (2.4865)				387,041									0002
Interest Rate Swap 3M LIB (2.3520)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/12/2023	09/12/2023	Maturity		22,000,000	.3M LIB (2.3520)				267,428									0002
Interest Rate Swap 2.6695 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2023	09/28/2023	Maturity		30,000,000	.2.6695 (3M LIB)				(357,018)									0002
Interest Rate Swap 2.0330 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2023	09/11/2023	Maturity		15,000,000	.2.0330 (3M LIB)				(199,219)									0002
Interest Rate Swap 2.1897 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/12/2023	09/12/2023	Maturity		13,000,000	.2.1897 (3M LIB)				(166,114)									0002
Interest Rate Swap 2.1345 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/26/2023	09/26/2023	Maturity		37,000,000	.2.1345 (3M LIB)				(522,965)									0002
Interest Rate Swap 2.6695 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2023	09/28/2023	Maturity		109,000,000	.2.6695 (3M LIB)				(1,297,166)									0002
Interest Rate Swap 2.3510 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2023	09/27/2023	Maturity		100,000,000	.2.3510 (3M LIB)				(1,330,320)									0002
Interest Rate Swap 2.6165 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2023	09/27/2023	Maturity		10,000,000	.2.6165 (3M LIB)				(121,748)									0002
Interest Rate Swap 2.6165 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2023	09/27/2023	Maturity		116,000,000	.2.6165 (3M LIB)				(1,412,280)									0002
Interest Rate Swap 2.6885 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2023	09/27/2023	Maturity		123,000,000	2.6885 (3M LIB)				(1,459,866)									0002
Interest Rate Swap 2.6350 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2023	09/28/2023	Maturity		26,000,000	.2.6350 (3M LIB)				(313,253)									0002
Interest Rate Swap 2.9880 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/26/2023	09/26/2023	Maturity		25,000,000	2.9880 (3M LIB)				(263,263)									0002
Interest Rate Swap 2.9077 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/05/2023	09/05/2023	Maturity		60,000,000	.2.9077 (3M LIB)				(557,266)									0002

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)
Interest Rate Swap 3M LIB (3.0178)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2023	09/11/2023	Maturity		63,000,000	3M LIB (3.0178)				600,612									0002
Interest Rate Swap 3M LIB (3.0322)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/18/2023	09/18/2023	Maturity		61,000,000	3M LIB (3.0322)				579,720									0002
Interest Rate Swap 3M LIB (3.0230)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/23/2023	09/23/2023	Maturity		53,000,000	3M LIB (3.0230)				537,816									0002
Interest Rate Swap 2.6885 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2023	09/27/2023	Maturity		41,000,000	2.6885 (3M LIB)				(486,622)									0002
Interest Rate Swap 3M LIB (2.5030)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2023	09/27/2023	Maturity		77,000,000	3M LIB (2.5030)				974,605									0002
Interest Rate Swap 3M LIB (3.0031)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/05/2023	09/05/2023	Maturity		10,000,000	3M LIB (3.0031)				89,406									0002
Interest Rate Swap 2.9265 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/05/2023	09/05/2023	Maturity		60,000,000	2.9265 (3M LIB)				(553,161)									0002
Interest Rate Swap 3.0310 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2023	09/28/2023	Maturity		17,000,000	3.0310 (3M LIB)				(176,021)									0002
Interest Rate Swap 3.0335 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/13/2023	09/13/2023	Maturity		21,000,000	3.0335 (3M LIB)				(201,901)									0002
Interest Rate Swap 3.0074 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/05/2023	09/05/2023	Maturity		60,000,000	3.0074 (3M LIB)				(535,498)									0002
Interest Rate Swap 2.9935 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/05/2023	09/05/2023	Maturity		60,000,000	2.9935 (3M LIB)				(538,537)									0002
Interest Rate Swap 2.9849 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/05/2023	09/05/2023	Maturity		60,000,000	2.9849 (3M LIB)				(540,411)									0002
Interest Rate Swap 3.1004 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/06/2023	09/06/2023	Maturity		20,000,000	3.1004 (3M LIB)				(172,662)									0002
Interest Rate Swap 2.9528 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/06/2023	09/06/2023	Maturity		25,000,000	2.9528 (3M LIB)				(229,357)									0002
Interest Rate Swap 2.9611 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/20/2023	09/20/2023	Maturity		10,000,000	2.9611 (3M LIB)				(99,298)									0002
Interest Rate Swap 2.7453 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/20/2023	09/20/2023	Maturity		13,000,000	2.7453 (3M LIB)				(140,462)									0002
Interest Rate Swap 3M LIB (2.8909)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2023	09/28/2023	Maturity		25,000,000	3M LIB (2.8909)				273,838									0002
Interest Rate Swap 2.8775 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/30/2023	09/30/2023	Maturity		20,000,000	2.8775 (3M LIB)				(224,220)									0002
Interest Rate Swap 3M LIB (2.6615)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/08/2023	09/08/2023	Maturity		28,000,000	3M LIB (2.6615)				292,399									0002
Interest Rate Swap 3M LIB (2.3026)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/29/2023	09/29/2023	Maturity		109,000,000	3M LIB (2.3026)				1,487,201									0002
Interest Rate Swap 3.0501 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/06/2023	09/06/2023	Maturity		21,000,000	3.0501 (3M LIB)				(185,168)									0002
Interest Rate Swap 3M LIB (2.9942)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/07/2023	09/07/2023	Maturity		44,000,000	3M LIB (2.9942)				400,777									0002
Interest Rate Swap 3.1216 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/13/2023	09/13/2023	Maturity		20,000,000	3.1216 (3M LIB)				(185,483)									0002
Interest Rate Swap 3.1114 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/14/2023	09/14/2023	Maturity		10,000,000	3.1114 (3M LIB)				(93,815)									0002
Interest Rate Swap 3.1538 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2023	09/27/2023	Maturity		9,000,000	3.1538 (3M LIB)				(89,022)									0002
Interest Rate Swap 3.1772 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/20/2023	09/20/2023	Maturity		4,000,000	3.1772 (3M LIB)				(36,213)									0002
Interest Rate Swap 3M LIB (2.6959)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2023	09/28/2023	Maturity		41,000,000	3M LIB (2.6959)				483,295									0002
Interest Rate Swap 2.8724 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/07/2023	09/07/2023	Maturity		24,000,000	2.8724 (3M LIB)				(229,405)									0002
Interest Rate Swap 2.9055 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/08/2023	09/08/2023	Maturity		36,000,000	2.9055 (3M LIB)				(343,246)									0002
Interest Rate Swap 2.8878 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/08/2023	09/08/2023	Maturity		32,000,000	2.8878 (3M LIB)				(307,216)									0002
Interest Rate Swap 2.2894 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2023	09/28/2023	Maturity		32,000,000	2.2894 (3M LIB)				(432,851)									0002
Interest Rate Swap 2.4056 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2023	09/03/2023	Maturity		25,000,000	2.4056 (3M LIB)				(277,738)									0002
Interest Rate Swap 3M LIB (2.3366)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/14/2023	09/14/2023	Maturity		14,000,000	3M LIB (2.3366)				173,524									0002
Interest Rate Swap 1.9305 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2023	09/27/2023	Maturity		10,000,000	1.9305 (3M LIB)				(150,903)									0002
Interest Rate Swap 3M LIB (1.5564)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/09/2023	09/09/2023	Maturity		20,000,000	3M LIB (1.5564)				297,713									0002
Interest Rate Swap 3M LIB (1.6361)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/09/2023	09/09/2023	Maturity		20,000,000	3M LIB (1.6361)				291,647									0002

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)
Interest Rate Swap 2.3561 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/13/2023	09/13/2023	Maturity		59,000,000	2.3561 (3M LIB)				(721,562)									0002
Interest Rate Swap 3M LIB (2.1014)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/14/2023	09/14/2023	Maturity		29,000,000	3M LIB (2.1014)				385,968									0002
Interest Rate Swap 2.1874 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2023	09/27/2023	Maturity		30,000,000	2.1874 (3M LIB)				(419,955)									0002
Interest Rate Swap 3M LIB (2.1260)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/06/2023	09/06/2023	Maturity		8,000,000	3M LIB (2.1260)				97,647									0002
Interest Rate Swap 1.7785 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/13/2023	09/13/2023	Maturity		50,000,000	1.7785 (3M LIB)				(723,002)									0002
Interest Rate Swap 3M LIB (1.6311)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/13/2023	09/13/2023	Maturity		29,000,000	3M LIB (1.6311)				435,846									0002
Interest Rate Swap 1.6201 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/04/2023	09/04/2023	Maturity		100,000,000	1.6201 (3M LIB)				(1,397,313)									0002
Interest Rate Swap 2.0736 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/20/2023	09/20/2023	Maturity		65,000,000	2.0736 (3M LIB)				(879,374)									0002
Interest Rate Swap 3M LIB (1.2295)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/06/2023	09/06/2023	Maturity		70,000,000	3M LIB (1.2295)				1,084,514									0002
Interest Rate Swap 0.8382 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2023	09/27/2023	Maturity		13,000,000	0.8382 (3M LIB)				(256,524)									0002
Interest Rate Swap 3M LIB (0.7118)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/17/2023	09/17/2023	Maturity		60,000,000	3M LIB (0.7118)				1,121,846									0002
Interest Rate Swap 0.5010 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/26/2023	09/26/2023	Maturity		23,000,000	0.5010 (3M LIB)				(483,717)									0002
Interest Rate Swap 3M LIB (0.9685)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/26/2023	09/26/2023	Maturity		25,000,000	3M LIB (0.9685)				476,433									0002
Interest Rate Swap 3M LIB (0.9905)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/06/2023	09/06/2023	Maturity		20,000,000	3M LIB (0.9905)				327,388									0002
Interest Rate Swap 0.9289 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/17/2023	09/17/2023	Maturity		10,000,000	0.9289 (3M LIB)				(178,290)									0002
Interest Rate Swap 1.8700 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2023	09/11/2023	Maturity		26,000,000	1.8700 (3M LIB)				(361,440)									0002
Interest Rate Swap 3M LIB (2.0709)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/20/2023	09/20/2023	Maturity		18,000,000	3M LIB (2.0709)				243,718									0002
Interest Rate Swap 3M LIB (1.7340)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/20/2023	09/20/2023	Maturity		55,000,000	3M LIB (1.7340)				819,840									0002
Interest Rate Swap 1.7078 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/20/2023	09/20/2023	Maturity		23,000,000	1.7078 (3M LIB)				(345,286)									0002
Interest Rate Swap 3M LIB (1.6960)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/16/2023	09/16/2023	Maturity		75,000,000	3M LIB (1.6960)				1,115,503									0002
Interest Rate Swap 0.8927 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/04/2023	09/04/2023	Maturity		88,000,000	0.8927 (3M LIB)				(1,462,571)									0002
Interest Rate Swap 1.0706 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/05/2023	09/05/2023	Maturity		25,000,000	1.0706 (3M LIB)				(399,319)									0002
Interest Rate Swap 3M LIB (0.9718)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/17/2023	09/17/2023	Maturity		55,000,000	3M LIB (0.9718)				971,159									0002
Interest Rate Swap 3M LIB (0.9696)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2023	09/22/2023	Maturity		50,000,000	3M LIB (0.9696)				911,454									0002
Interest Rate Swap 3M LIB (0.9557)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/26/2023	09/26/2023	Maturity		55,000,000	3M LIB (0.9557)				1,051,124									0002
Interest Rate Swap 0.4264 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2023	09/03/2023	Maturity		70,000,000	0.4264 (3M LIB)				(1,281,813)									0002
Interest Rate Swap 0.7706 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2023	09/27/2023	Maturity		18,000,000	0.7706 (3M LIB)				(360,358)									0002
Interest Rate Swap 3M LIB (0.6985)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/18/2023	09/18/2023	Maturity		95,000,000	3M LIB (0.6985)				1,789,648									0002
Interest Rate Swap 1.0833 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2023	09/25/2023	Maturity		22,000,000	1.0833 (3M LIB)				(405,872)									0002
Interest Rate Swap 3M LIB (1.0221)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2023	09/25/2023	Maturity		19,000,000	3M LIB (1.0221)				355,399									0002
Interest Rate Swap 3M LIB (1.0679)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2023	09/25/2023	Maturity		150,000,000	3M LIB (1.0679)				2,776,988									0002
Interest Rate Swap 3M LIB (1.4704)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/26/2023	09/26/2023	Maturity		242,000,000	3M LIB (1.4704)				4,099,037									0002
Interest Rate Swap 3M LIB (1.7308)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/30/2023	09/30/2023	Maturity		200,000,000	3M LIB (1.7308)				3,231,016									0002
Interest Rate Swap 1.7557 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/30/2023	09/30/2023	Maturity		63,000,000	1.7557 (3M LIB)				(1,010,569)									0002
Interest Rate Swap 3M LIB (2.0204)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/04/2023	09/04/2023	Maturity		35,000,000	3M LIB (2.0204)				438,079									0002
Interest Rate Swap 3M LIB (1.5918)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/04/2023	09/04/2023	Maturity		20,000,000	3M LIB (1.5918)				281,526									0002

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)
Interest Rate Swap 0.4185 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/04/2023	09/04/2023	Maturity		25,000,000	0.4185 (3M LIB)				(458,638)									0002
Interest Rate Swap 3M LIB (1.4847)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/18/2023	09/18/2023	Maturity		80,000,000	3M LIB (1.4847)				1,255,488									0002
Interest Rate Swap 1.6694 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2023	09/03/2023	Maturity		15,000,000	1.6694 (3M LIB)				(206,827)									0002
Interest Rate Swap 3M LIB (1.0209)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2023	09/11/2023	Maturity		10,000,000	3M LIB (1.0209)				171,328									0002
Interest Rate Swap 3M LIB (0.7091)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2023	09/11/2023	Maturity		6,000,000	3M LIB (0.7091)				109,916									0002
Interest Rate Swap 3M LIB (0.7091)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2023	09/11/2023	Maturity		22,000,000	3M LIB (0.7091)				403,027									0002
Interest Rate Swap 3M LIB (0.9128)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/29/2023	09/29/2023	Maturity		70,000,000	3M LIB (0.9128)				1,373,953									0002
Interest Rate Swap 3M LIB (0.9299)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2023	09/03/2023	Maturity		20,000,000	3M LIB (0.9299)				329,586									0002
Interest Rate Swap 3M LIB (0.9526)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2023	09/11/2023	Maturity		50,000,000	3M LIB (0.9526)				869,628									0002
Interest Rate Swap 0.2562 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/29/2023	09/29/2023	Maturity		37,000,000	0.2562 (3M LIB)				(830,826)									0002
Interest Rate Swap 3M LIB (2.0187)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/05/2023	09/05/2023	Maturity		60,000,000	3M LIB (2.0187)				751,356									0002
Interest Rate Swap 3M LIB (2.0481)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2023	09/10/2023	Maturity		20,000,000	3M LIB (2.0481)				263,686									0002
Interest Rate Swap 3M LIB (1.6482)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2023	09/10/2023	Maturity		75,000,000	3M LIB (1.6482)				1,102,972									0002
Interest Rate Swap 1.8140 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/26/2023	09/26/2023	Maturity		64,000,000	1.8140 (3M LIB)				(991,194)									0002
Interest Rate Swap 3M LIB (1.5404)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/30/2023	09/30/2023	Maturity		37,000,000	3M LIB (1.5404)				627,809									0002
Interest Rate Swap 2.1757 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/30/2023	09/30/2023	Maturity		160,000,000	2.1757 (3M LIB)				(2,278,326)									0002
Interest Rate Swap 3M LIB (2.0380)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/05/2023	09/05/2023	Maturity		10,000,000	3M LIB (2.0380)				124,525									0002
Interest Rate Swap 1.9919 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/05/2023	09/05/2023	Maturity		7,000,000	1.9919 (3M LIB)				(88,342)									0002
Interest Rate Swap 0.8837 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/12/2023	09/12/2023	Maturity		5,000,000	0.8837 (3M LIB)				(88,921)									0002
Interest Rate Swap 0.5599 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2023	09/25/2023	Maturity		70,000,000	0.5599 (3M LIB)				(1,445,088)									0002
Interest Rate Swap 1.3447 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2023	09/03/2023	Maturity		10,000,000	1.3447 (3M LIB)				(149,700)									0002
Interest Rate Swap 1.4190 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/28/2023	09/28/2023	Maturity		20,000,000	1.4190 (3M LIB)				(344,999)									0002
Interest Rate Swap 3M LIB (0.7506)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/12/2023	09/12/2023	Maturity		250,000,000	3M LIB (0.7506)				4,573,637									0002
Interest Rate Swap 1.7205 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2023	09/27/2023	Maturity		90,000,000	1.7205 (3M LIB)				(1,438,454)									0002
Interest Rate Swap 3M LIB (1.5295)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2023	09/03/2023	Maturity		80,000,000	3M LIB (1.5295)				1,143,804									0002
Interest Rate Swap 1.0693 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2023	09/03/2023	Maturity		560,000,000	1.0693 (3M LIB)				(8,944,414)									0002
Interest Rate Swap 0.8045 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2023	09/03/2023	Maturity		405,000,000	0.8045 (3M LIB)				(6,858,977)									0002
Interest Rate Swap 1.0205 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2023	09/03/2023	Maturity		530,000,000	1.0205 (3M LIB)				(8,559,365)									0002
Interest Rate Swap 0.9609 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2023	09/03/2023	Maturity		345,000,000	0.9609 (3M LIB)				(5,646,485)									0002
Interest Rate Swap 1.1091 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2023	09/03/2023	Maturity		470,000,000	1.1091 (3M LIB)				(7,438,850)									0002
Interest Rate Swap 1.3815 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/06/2023	09/06/2023	Maturity		300,000,000	1.3815 (3M LIB)				(4,480,718)									0002
Interest Rate Swap 1.6627 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/06/2023	09/06/2023	Maturity		20,000,000	1.6627 (3M LIB)				(278,093)									0002
Interest Rate Swap 1.6911 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/08/2023	09/08/2023	Maturity		60,000,000	1.6911 (3M LIB)				(843,292)									0002
Interest Rate Swap 1.1983 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2023	09/03/2023	Maturity		470,000,000	1.1983 (3M LIB)				(7,286,293)									0002
Interest Rate Swap 1.1443 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2023	09/03/2023	Maturity		155,000,000	1.1443 (3M LIB)				(2,433,384)									0002
Interest Rate Swap 1.1130 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/06/2023	09/06/2023	Maturity		180,000,000	1.1130 (3M LIB)				(2,865,641)									0002

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)
Interest Rate Swap 0.8599 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/08/2023	09/08/2023	Maturity		60,000,000	0.8599 (3M LIB)				(1,028,927)									0002
Interest Rate Swap 3M LIB (1.4958)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/17/2023	09/17/2023	Maturity		53,000,000	3M LIB (1.4958)				824,756									0002
Interest Rate Swap 1.1863 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/30/2023	09/30/2023	Maturity		20,000,000	1.1863 (3M LIB)				(369,851)									0002
Interest Rate Swap 2.0602 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/28/2017	10/02/2023	10/02/2023	Maturity		20,000,000	2.0602 (3M LIB)				(473,127)			444,427						0002
Interest Rate Swap 2.6320 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2023	10/02/2023	Maturity		10,000,000	2.6320 (3M LIB)				(125,013)									0002
Interest Rate Swap 3M LIB (2.5390)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2023	10/02/2023	Maturity		53,000,000	3M LIB (2.5390)				684,201									0002
Interest Rate Swap 3M LIB (2.0970)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/01/2023	10/01/2023	Maturity		32,000,000	3M LIB (2.0970)				475,179									0002
Interest Rate Swap 2.2980 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2023	10/02/2023	Maturity		3,000,000	2.2980 (3M LIB)				(41,902)									0002
Interest Rate Swap 2.5667 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2023	10/02/2023	Maturity		10,000,000	2.5667 (3M LIB)				(127,879)									0002
Interest Rate Swap 2.4351 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2023	10/03/2023	Maturity		34,000,000	2.4351 (3M LIB)				(457,352)									0002
Interest Rate Swap 3M LIB (2.9120)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2023	10/03/2023	Maturity		17,000,000	3M LIB (2.9120)				192,869									0002
Interest Rate Swap 3M LIB (2.8379)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2023	10/03/2023	Maturity		77,000,000	3M LIB (2.8379)				898,785									0002
Interest Rate Swap 3M LIB (2.9835)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2023	10/02/2023	Maturity		30,000,000	3M LIB (2.9835)				328,758									0002
Interest Rate Swap 1.4694 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2023	10/03/2023	Maturity		21,000,000	1.4694 (3M LIB)				(372,051)									0002
Interest Rate Swap 3M LIB (0.6925)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2023	10/03/2023	Maturity		12,000,000	3M LIB (0.6925)				253,776									0002
Interest Rate Swap 3M LIB (1.7867)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2023	10/02/2023	Maturity		20,000,000	3M LIB (1.7867)				324,228									0002
Interest Rate Swap 3M LIB (1.4571)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2023	10/02/2023	Maturity		80,000,000	3M LIB (1.4571)				1,412,623									0002
Interest Rate Swap 1.4422 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2023	10/02/2023	Maturity		20,000,000	1.4422 (3M LIB)				(354,468)									0002
Interest Rate Swap 3M LIB (0.7196)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/02/2023	10/02/2023	Maturity		8,000,000	3M LIB (0.7196)				167,157									0002
Interest Rate Swap 0.2265 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/13/2023	10/13/2023	Maturity		125,000,000	0.2265 (SOFR)				(1,706,381)									0002
Interest Rate Swap 4.3718 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/14/2023	11/16/2026	11/15/2023	Regular Sales		150,000,000	4.3718 (SOFR)			(380,000)							(380,000)			0002
Interest Rate Swap 2.2155 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2023	11/15/2023	Maturity		12,000,000	2.2155 (SOFR)				(105,443)									0002
Interest Rate Swap 3.0958 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/16/2023	11/16/2023	Maturity		136,000,000	3.0958 (SOFR)				(895,797)									0002
Interest Rate Swap SOFR (4.0751)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2023	09/22/2032	11/15/2023	Regular Sales		150,000,000	SOFR (4.0751)			1,206,591	288,409						1,206,591			0002
Interest Rate Swap SOFR (3.3440)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2022	09/22/2032	06/01/2023	Regular Sales		120,000,000	SOFR (3.3440)			261,097							261,097			0002
Interest Rate Swap SOFR (3.2877)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/30/2022	12/02/2032	05/18/2023	Regular Sales		180,000,000	SOFR (3.2877)			1,134,972							1,134,972			0002
Interest Rate Swap 3.3751 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/04/2023	01/06/2033	04/26/2023	Regular Sales		21,000,000	3.3751 (SOFR)			384,382							384,382			0002
Interest Rate Swap SOFR (3.7067)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/25/2023	01/27/2026	06/01/2023	Regular Sales		50,000,000	SOFR (3.7067)			278,411							278,411			0002
Interest Rate Swap 3.9820 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/14/2023	02/16/2027	11/15/2023	Regular Sales		110,000,000	3.9820 (SOFR)			(1,446,732)							(1,446,732)			0002
Interest Rate Swap 2.9275 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/31/2023	12/31/2023	Maturity		13,300,000	2.9275 (SOFR)				(93,528)									0002
Interest Rate Swap 2.2865 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2023	12/28/2023	Maturity		25,000,000	2.2865 (SOFR)													0002
Interest Rate Swap 2.3510 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/27/2023	12/27/2023	Maturity		100,000,000	2.3510 (SOFR)				(831,700)									0002
Interest Rate Swap 2.9849 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/05/2023	12/05/2023	Maturity		60,000,000	2.9849 (SOFR)				(403,381)									0002
Interest Rate Swap 2.7453 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/20/2023	12/20/2023	Maturity		13,000,000	2.7453 (SOFR)				(95,259)									0002
Interest Rate Swap 1.7078 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/20/2023	12/20/2023	Maturity		23,000,000	1.7078 (SOFR)				(228,192)									0002
Interest Rate Swap SOFR (1.6960)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/16/2023	12/16/2023	Maturity		75,000,000	SOFR (1.6960)				746,296									0002

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)
Interest Rate Swap 0.2562 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/29/2023	12/29/2023	Maturity		37,000,000	0.2562 (SOFR)													0002
Interest Rate Swap 0.8045 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/03/2023	12/03/2023	Maturity		405,000,000	0.8045 (SOFR)				(4,875,369)									0002
Interest Rate Swap 0.8599 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/08/2023	12/08/2023	Maturity		60,000,000	0.8599 (SOFR)				(722,215)									0002
Interest Rate Swap 4.6852 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/09/2023	08/11/2025	11/15/2023	Regular Sales		220,000,000	4.6852 (SOFR)			(723,375)							(723,375)			0002
Interest Rate Swap 2.3800 (SOFR)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/18/2023	12/02/2023	12/02/2023	Maturity		5,000,000	2.3800 (SOFR)				(34,297)									0002
Interest Rate Swap SOFR (4.1825)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/03/2023	11/08/2032	11/15/2023	Regular Sales		150,000,000	SOFR (4.1825)			7,236							7,236			0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate														(452,164)	(17,958,170)		XXX	(862,485,638)		(153,163)	(2,190,240)			XXX
Credit Default Swap (Buy Prot - AT&T INC)	00206RGS5	D-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	07/09/2018	06/20/2023	06/20/2023	Maturity		20,000,000	Credit Event / (1)	(35,931)			(94,444)			29,700		3,462				0008
Credit Default Swap (Buy Prot - AT&T INC)	00209AAF3	D-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	07/12/2018	06/20/2023	06/20/2023	Maturity		30,000,000	Credit Event / (1)	(40,334)			(141,667)			45,844		3,899				0008
Credit Default Swap (Buy Prot - KRAFT HEINZ CO/THE)	50077LAM8	D-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/06/2020	06/20/2023	06/20/2023	Maturity		10,000,000	Credit Event / (1)	(16,044)			(47,500)			35,895		2,312				0008
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												(92,309)			(283,611)		XXX	111,439		9,674				XXX
1169999999. Subtotal - Swaps - Hedging Other												(92,309)		(452,164)	(18,241,781)		XXX	(862,374,200)		(143,489)	(2,190,240)			XXX
Credit Default Swap (Sell Prot - Synthetic, AXA Equitable Holdings I)	054561A@4 Synthetic, AXA Equitable Holdings I	DB-C	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	06/18/2018	06/20/2023	06/20/2023	Maturity		50,000,000	1/ (Credit Event)	(1,216,964)			236,111					117,287				N/A
1189999999. Subtotal - Swaps - Replication - Credit Default												(1,216,964)			236,111		XXX			117,287				XXX
1229999999. Subtotal - Swaps - Replication												(1,216,964)			236,111		XXX			117,287				XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate														(452,164)	13,725,735		XXX	(1,153,432,639)		(153,163)	(240,840)	(1,949,400)		XXX
1369999999. Total Swaps - Credit Default												(1,309,273)			(47,500)		XXX	111,439		126,961				XXX
1379999999. Total Swaps - Foreign Exchange												924,494		1,464,144	146,763		XXX		(977,221)		539,650			XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps												(384,779)		1,011,980	13,824,998		XXX	(1,153,321,201)	(977,221)	(26,202)	298,810	(1,949,400)		XXX
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2021	03/09/2023	02/22/2023	Regular Sales		57,200,000	0.95674829			(15,059,000)			$	15,165,328			(15,059,000)			0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2021	03/09/2023	02/22/2023	Regular Sales		61,300,000	0.98380373			(19,333,000)			$	19,608,946			(19,333,000)			0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2021	03/09/2023	02/22/2023	Regular Sales		63,300,000	0.97572603			(10,404,000)			$	9,968,984			(10,404,000)			0006
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2021	06/09/2023	05/23/2023	Regular Sales		57,200,000	0.95388246			(14,717,000)			$	14,577,543			(14,717,000)			0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2021	06/09/2023	05/22/2023	Regular Sales		61,300,000	0.9803547			(19,419,000)			$	18,960,511			(19,419,000)			0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2021	06/09/2023	05/22/2023	Regular Sales		63,300,000	0.97424039			(9,222,000)			$	9,313,325			(9,222,000)			0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P84	09/08/2021	09/11/2023	08/22/2023	Regular Sales		63,300,000	0.7950491			(11,263,000)			$	8,664,512			(11,263,000)			0006
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P85	09/08/2021	09/11/2023	08/22/2023	Regular Sales		57,200,000	0.65071283			(17,131,000)			$	13,997,943			(17,131,000)			0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P86	09/08/2021	09/11/2023	08/22/2023	Regular Sales		61,300,000	0.60783035			(22,527,000)			$	18,322,883			(22,527,000)			0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P84	09/08/2021	12/11/2023	11/29/2023	Regular Sales		63,300,000	0.80175572			(10,659,000)			$	8,077,504			(10,659,000)			0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P85	09/08/2021	12/11/2023	11/29/2023	Regular Sales		61,300,000	0.60061577			(22,697,000)			$	17,758,682			(22,697,000)			0006
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P86	09/08/2021	12/11/2023	11/29/2023	Regular Sales		57,200,000	0.64558823			(17,197,000)			$	13,479,313			(17,197,000)			0006
1429999999. Subtotal - Forwards - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														(189,628,000)			XXX	167,895,472			(189,628,000)			XXX
Bond Forward ? 419800ND5 - HAWAI'I PACIFIC HEALTH OBLIGATED GROUP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	07/07/2023	07/07/2023	Maturity		2,810,000	0.97211317			108,467				37,817			108,467			0002
Bond Forward ? 419800NJ2 - HAWAI'I PACIFIC HEALTH OBLIGATED GROUP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	07/07/2023	07/07/2023	Maturity		22,770,000	0.93926757			844,084				363,912			844,084			0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bond Forward ? 419800NE3 - HAWAI'I PACIFIC HEALTH OBLIGATED GROUP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	07/07/2023	07/07/2023	Maturity		2,925,000	0.96178524			97,198				32,611			97,198			0002
Bond Forward ? 419800NF0 - HAWAI'I PACIFIC HEALTH OBLIGATED GROUP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	07/07/2023	07/07/2023	Maturity		3,040,000	0.95462145			101,234				38,493			101,234			0002
Bond Forward ? 419800NG8 - HAWAI'I PACIFIC HEALTH OBLIGATED GROUP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	07/07/2023	07/07/2023	Maturity		21,050,000	0.94903232			772,746				292,817			772,746			0002
Bond Forward ? 419800NH6 - HAWAI'I PACIFIC HEALTH OBLIGATED GROUP	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	07/07/2023	07/07/2023	Maturity		21,895,000	0.94359031			795,226				314,216			795,226			0002
1439999999. Subtotal - Forwards - Hedging Other														2,718,955			XXX	1,079,866			2,718,955			XXX
1479999999. Subtotal - Forwards														(186,909,045)			XXX	168,975,338			(186,909,045)			XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization															(83,459,909)			83,459,909			262,912			
1489999999. Subtotal - SSAP No. 108 Adjustments - Offset to VM-21															(83,459,909)		XXX	83,459,909			262,912			XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																		230,799,136			189,365,088			
1499999999. Subtotal - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																	XXX	230,799,136			189,365,088			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments															(83,459,909)		XXX	314,259,045			189,628,000			XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												924,494		1,464,144	49,687		XXX	1,579,515	(977,221)		2,489,050	(1,949,400)		XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														(189,628,000)	31,780,981		XXX	(124,631,045)			(189,628,000)			XXX
1709999999. Subtotal - Hedging Other												46,304,916	2,797,365	26,179,422	(18,241,781)		XXX	(829,756,083)		(143,489)	(23,272,044)			XXX
1719999999. Subtotal - Replication												(1,216,964)			236,111		XXX			117,287				XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives															(83,459,909)		XXX	314,259,045			189,628,000			XXX
1759999999 - Totals												46,012,446	2,797,365	(161,984,434)	(69,634,911)		XXX	(638,548,568)	(977,221)	(26,202)	(20,782,994)	(1,949,400)		XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Reduce the sensitivity to interest rate movements of our assets compared to our liabilities.
0002	Economically hedge interest rate and spread risk from the time when cash is received to the time the cash can be invested .
0003	Economically hedge the embedded equity derivative in our fixed annuity product.
0004	Economically hedge currency risk in foreign denominated assets/liabilities.
0005	Hedge exposure to variability in the cash flows of a forecasted transaction.
0006	Instrument in CDHS #001 Rider Claims Less Rider Fees in VA Contracts 100% of Rho SSAP 108 hedge; 100% Effective
0007	Economically hedge embedded equity derivatives in medium term notes.
0008	Purchased credit default swaps provide protection on specified credit names we hold in our investment portfolio.
0009	Economically hedge the interest rate risk associated with medium term notes.
0010	Economically hedge the credit risk of investment portfolio.
0011	Economically hedge the embedded derivative in certain universal life contracts.
0012	Offsets existing derivative position.
0013	Economically hedge the embedded derivative in certain variable annuity contracts.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used 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
TUH4	1,595	319,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/03/2024	CBT	11/28/2023	102.1134	102.9570	199,374					2,691,323	2,691,323	1,834,250	0003	2,000
TUH4	95	19,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/03/2024	CBT	12/06/2023	102.4375	102.9570	11,875					98,711	98,711	109,250	0003	2,000
WNH4	435	43,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	11/28/2023	122.7891	133.5938	(231,094)					4,700,039	4,700,039	2,784,000	0003	1,000
WNH4	360	36,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	11/29/2023	123.9198	133.5938	(191,250)					3,482,625	3,482,625	2,304,000	0003	1,000
WNH4	170	17,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	12/06/2023	127.7279	133.5938	(90,313)					997,188	997,188	1,088,000	0003	1,000
WNH4	170	17,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	12/15/2023	133.6768	133.5938	(90,313)					(14,125)	(14,125)	1,088,000	0003	1,000
1529999999. Subtotal - Long Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												(391,720)					11,955,760	11,955,760	9,207,500	XXX	XXX
RTYH4	13	1,232,010	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	1,895.4000	2,047.7000	(20,540)					98,995	98,995	84,500	0001	50
RTYH4	51	4,850,100	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	1,902.0000	2,047.7000	(80,580)					371,535	371,535	331,500	0001	50
RTYH4	1	101,985	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/20/2023	2,039.7000	2,047.7000	(1,580)					400	400	6,500	0001	50
RTYH4	5	516,575	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/26/2023	2,066.3000	2,047.7000	(7,900)					(4,650)	(4,650)	32,500	0001	50
MFSH4	8	866,160	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2024	ICE	12/11/2023	2,165.4000	2,252.4000	480					34,800	34,800	30,124	0001	50
MFSH4	1	111,050	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2024	ICE	12/20/2023	2,221.0000	2,252.4000	60					1,570	1,570	3,765	0001	50
ESH4	29	6,757,725	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	4,660.5000	4,820.0000	(17,763)					231,275	231,275	342,200	0001	50
ESH4	229	53,358,718	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	4,660.1500	4,820.0000	(140,263)					1,830,283	1,830,283	2,702,200	0001	50
ESH4	2	481,250	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/20/2023	4,812.5000	4,820.0000	(1,225)					750	750	23,600	0001	50
ESH4	38	9,155,575	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/26/2023	4,818.7237	4,820.0000	(23,275)					2,425	2,425	448,400	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												(292,585)					2,567,383	2,567,383	4,005,289	XXX	XXX
1579999999. Subtotal - Long Futures												(684,305)					14,523,143	14,523,143	13,212,789	XXX	XXX
TYH4	345	34,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	11/28/2023	109.7422	112.8906						(1,086,211)	(1,086,211)	733,125	0003	1,000
TYH4	135	13,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	12/13/2023	110.7656	112.8906						(286,875)	(286,875)	286,875	0003	1,000
TYH4	95	9,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	12/20/2023	112.6406	112.8906						(23,750)	(23,750)	201,875	0003	1,000
FVH4	1,205	120,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/03/2024	CBT	11/28/2023	106.8079	108.7734	(103,555)					(2,368,478)	(2,368,478)	1,687,000	0003	1,000
FVH4	5,000	500,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/03/2024	CBT	11/28/2023	106.8079	108.7734	(429,690)					(9,827,715)	(9,827,715)	7,000,000	0003	1,000
FVH4	60	6,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/03/2024	CBT	12/15/2023	108.5234	108.7734	(5,156)					(15,000)	(15,000)	84,000	0003	1,000
FVH4	65	6,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/03/2024	CBT	12/26/2023	108.5391	108.7734	(5,586)					(15,234)	(15,234)	91,000	0003	1,000
USH4	150	15,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	11/28/2023	116.5000	124.9375	28,125					(1,265,625)	(1,265,625)	630,000	0003	1,000
USH4	15	1,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	11/28/2023	116.4688	124.9375	2,813					(127,031)	(127,031)	63,000	0003	1,000
USH4	100	10,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	12/13/2023	119.9375	124.9375	18,750					(500,000)	(500,000)	420,000	0003	1,000
USH4	60	6,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	12/20/2023	123.9688	124.9375	11,250					(58,125)	(58,125)	252,000	0003	1,000
1599999999. Subtotal - Short Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												(483,050)					(15,574,045)	(15,574,045)	11,448,875	XXX	XXX
RTYH4	365	34,716,975	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	1,902.3000	2,047.7000	576,700					(2,653,550)	(2,653,550)	2,372,500	0001	50
MFSH4	835	90,488,950	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2024	ICE	12/11/2023	2,167.4000	2,252.4000	(50,100)					(3,548,750)	(3,548,750)	3,144,151	0001	50
FAH4	220	58,536,019	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	2,660.7281	2,809.5000	576,400					(3,272,981)	(3,272,981)	3,322,000	0001	100
ESH4	1,260	293,611,500	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	4,660.5000	4,820.0000	771,750					(10,048,500)	(10,048,500)	14,868,000	0001	50
ESH4	20	4,774,813	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/15/2023	4,774.8125	4,820.0000	12,250					(45,188)	(45,188)	236,000	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transac- tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1609999999. Subtotal - Short Futures - Hedging Other												1,887,000					(19,568,969)	(19,568,969)	23,942,651	XXX	XXX
1649999999. Subtotal - Short Futures												1,403,950					(35,143,013)	(35,143,013)	35,391,526	XXX	XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																		(578,621)			
1659999999. Subtotal - SSAP No. 108 Adjustments - Offset to VM-21																		(578,621)		XXX	XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																		4,196,905			
1669999999. Subtotal - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																		4,196,905		XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		3,618,284		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												(874,770)					(3,618,284)	(3,618,284)	20,656,375	XXX	XXX
1709999999. Subtotal - Hedging Other												1,594,415					(17,001,586)	(17,001,586)	27,947,940	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																		3,618,284		XXX	XXX
1759999999 - Totals												719,645					(20,619,870)	(17,001,586)	48,604,315	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economically hedge the embedded derivative in certain variable annuity contracts.
0002	Economically hedge the credit risk of investment portfolio.
0003	Instrument in CDHS #001 Rider Claims Less Rider Fees in VA Contracts 100% of Rho SSAP 108 hedge; 100% Effective

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	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
TYH3	170	17,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/06/2022	114.0156	01/11/2023	114.2656	Sale	42,500	42,500			0003	1,000
TYH3	90	9,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/06/2022	114.0156	01/18/2023	115.8125	Sale	161,719	161,719			0003	1,000
TYH3	190	19,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/06/2022	114.0156	02/01/2023	114.7031	Sale	130,625	130,625			0003	1,000
TYH3	125	12,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/07/2022	114.7500	02/01/2023	114.7031	Sale	(5,859)	(5,859)			0003	1,000
TYH3	60	6,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/07/2022	114.7500	02/08/2023	113.2344	Sale	(90,938)	(90,938)			0003	1,000
TYH3	90	9,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/16/2022	114.5727	02/08/2023	113.2344	Sale	(120,453)	(120,453)			0003	1,000
TYH3	105	10,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/16/2022	114.5727	02/15/2023	112.1875	Sale	(250,450)	(250,450)			0003	1,000
TYH3	40	4,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/16/2022	114.5727	02/23/2023	111.2656	Sale	(132,285)	(132,285)			0003	1,000
TYH3	420	42,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	01/05/2023	112.7500	02/23/2023	111.2656	Sale	(623,438)	(623,438)			0003	1,000
TYH3	105	10,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	01/25/2023	115.3125	02/23/2023	111.2656	Sale	(424,922)	(424,922)			0003	1,000
TYH3	80	8,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	02/22/2023	111.3281	02/23/2023	111.2656	Sale	(5,000)	(5,000)			0003	1,000
TYH3	30	3,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	02/22/2023	111.3281	02/23/2023	111.2500	Sale	(2,344)	(2,344)			0003	1,000
TYM3	160	16,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	02/23/2023	111.7969	03/22/2023	114.1406	Sale	375,000	375,000			0003	1,000
TYM3	130	13,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	02/23/2023	111.7969	04/12/2023	115.6406	Sale	499,688	499,688			0003	1,000
TYM3	315	31,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	02/23/2023	111.7969	04/19/2023	114.0938	Sale	723,516	723,516			0003	1,000
TYM3	40	4,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	02/23/2023	111.7969	04/27/2023	114.8906	Sale	123,750	123,750			0003	1,000
TYM3	115	11,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	03/01/2023	111.3438	04/27/2023	114.8906	Sale	407,891	407,891			0003	1,000
TYM3	150	15,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	03/08/2023	111.2656	04/27/2023	114.8906	Sale	543,750	543,750			0003	1,000
TYM3	345	34,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	03/13/2023	115.2066	04/27/2023	114.8906	Sale	(109,027)	(109,027)			0003	1,000
TYM3	70	7,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	03/13/2023	115.2066	05/03/2023	116.0156	Sale	56,629	56,629			0003	1,000
TYM3	220	22,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	03/13/2023	115.2066	05/10/2023	115.7188	Sale	112,663	112,663			0003	1,000
TYM3	20	2,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	04/06/2023	116.4844	05/10/2023	115.7188	Sale	(15,313)	(15,313)			0003	1,000
TYM3	160	16,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	04/06/2023	116.4844	05/22/2023	113.4063	Sale	(492,500)	(492,500)			0003	1,000
TUM3	130	26,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	04/27/2023	103.0983	05/10/2023	103.2908	Sale	50,070	50,070			0003	2,000
TUM3	525	105,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	04/27/2023	103.0983	05/23/2023	102.4433	Sale	(687,688)	(687,688)			0003	2,000
TUM3	1,785	357,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	04/27/2023	103.0983	05/23/2023	102.4433	Sale	(2,338,139)	(2,338,139)			0003	2,000
TUM3	265	53,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	05/03/2023	103.3400	05/23/2023	102.4433	Sale	(475,245)	(475,245)			0003	2,000
TUM3	1,305	261,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	05/22/2023	102.5195	05/23/2023	102.4433	Sale	(198,919)	(198,919)			0003	2,000
TUU3	65	13,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	05/23/2023	103.0739	05/31/2023	102.7930	Sale	(36,526)	(36,526)			0003	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUU3	395	79,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	05/23/2023	103.0739	06/14/2023	102.3405	Sale	(579,433)	(579,433)			0003	2,000
TUU3	125	25,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	05/23/2023	103.0739	06/28/2023	101.9922	Sale	(270,437)	(270,437)			0003	2,000
TUU3	215	43,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	05/23/2023	103.0739	07/19/2023	101.9043	Sale	(502,934)	(502,934)			0003	2,000
TUU3	75	15,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	05/23/2023	103.0739	07/26/2023	101.5313	Sale	(231,403)	(231,403)			0003	2,000
TUU3	70	14,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	05/23/2023	103.0739	08/09/2023	101.6953	Sale	(193,007)	(193,007)			0003	2,000
TUU3	90	18,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	05/23/2023	103.0739	08/22/2023	101.2344	Sale	(331,121)	(331,121)			0003	2,000
TUU3	2,320	464,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	05/23/2023	103.0739	08/23/2023	101.3797	Sale	(7,861,125)	(7,861,125)			0003	2,000
TUU3	300	60,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	06/07/2023	102.4745	08/23/2023	101.3797	Sale	(656,834)	(656,834)			0003	2,000
TUU3	185	37,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	07/06/2023	101.2773	08/23/2023	101.3797	Sale	37,882	37,882			0003	2,000
TUU3	30	6,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	07/06/2023	101.2773	08/23/2023	101.3828	Sale	6,328	6,328			0003	2,000
TUU3	270	54,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	08/03/2023	101.4584	08/23/2023	101.3828	Sale	(40,796)	(40,796)			0003	2,000
TUZ3	135	27,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	08/23/2023	101.8158	08/30/2023	101.9102	Sale	25,489	25,489			0003	2,000
TUZ3	110	22,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	08/23/2023	101.8158	09/21/2023	101.3047	Sale	(112,434)	(112,434)			0003	2,000
TUZ3	90	18,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	08/23/2023	101.8158	10/11/2023	101.4063	Sale	(73,710)	(73,710)			0003	2,000
TUZ3	70	14,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	08/23/2023	101.8158	10/18/2023	101.0625	Sale	(105,455)	(105,455)			0003	2,000
TUZ3	240	48,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	08/23/2023	101.8158	10/31/2023	101.2227	Sale	(284,686)	(284,686)			0003	2,000
TUZ3	160	32,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	08/23/2023	101.8158	11/15/2023	101.4883	Sale	(104,791)	(104,791)			0003	2,000
TUZ3	150	30,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	08/23/2023	101.8158	11/21/2023	101.5391	Sale	(83,007)	(83,007)			0003	2,000
TUZ3	1,850	370,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	08/23/2023	101.8158	11/28/2023	101.6835	Sale	(489,236)	(489,236)			0003	2,000
TUZ3	285	57,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	09/06/2023	101.6078	11/28/2023	101.6835	Sale	43,172	43,172			0003	2,000
TUZ3	120	24,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	10/04/2023	101.2227	11/28/2023	101.6835	Sale	110,609	110,609			0003	2,000
TUZ3	45	9,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	10/04/2023	101.2227	11/28/2023	101.6835	Sale	41,478	41,478			0003	2,000
TUZ3	275	55,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	11/03/2023	101.6096	11/28/2023	101.6835	Sale	40,640	40,640			0003	2,000
TUH4	150	30,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/03/2024	CBT	11/28/2023	102.1134	11/29/2023	102.3569	Sale	73,056	73,056			0003	2,000
TUH4	140	28,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/03/2024	CBT	11/28/2023	102.1134	12/13/2023	102.2227	Sale	30,604	30,604			0003	2,000
TUH4	145	29,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/03/2024	CBT	11/28/2023	102.1134	12/15/2023	102.7891	Sale	195,955	195,955			0003	2,000
TUH4	140	28,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/03/2024	CBT	11/28/2023	102.1134	12/20/2023	102.8125	Sale	195,760	195,760			0003	2,000
TUH4	85	17,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/03/2024	CBT	11/28/2023	102.1134	12/26/2023	102.8398	Sale	123,503	123,503			0003	2,000
USM3	90	9,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	04/27/2023	130.5000	05/03/2023	132.3125	Sale	163,125	163,125			0003	1,000

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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
USM3	90	9,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	04/27/2023	130.5000	05/10/2023	130.5625	Sale	5,625	5,625			0003	1,000
USM3	35	3,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	04/27/2023	130.5000	05/23/2023	126.5313	Sale	(138,906)	(138,906)			0003	1,000
USM3	15	1,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	04/27/2023	130.5000	05/23/2023	126.5313	Sale	(59,531)	(59,531)			0003	1,000
USM3	80	8,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	05/22/2023	126.8125	05/23/2023	126.5313	Sale	(22,500)	(22,500)			0003	1,000
WNH3	30	3,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/06/2022	142.1628	01/18/2023	144.8438	Sale	80,428	80,428			0003	1,000
WNH3	80	8,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/06/2022	142.1628	02/01/2023	142.4887	Sale	26,068	26,068			0003	1,000
WNH3	90	9,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/06/2022	142.1628	02/15/2023	138.0000	Sale	(374,654)	(374,654)			0003	1,000
WNH3	50	5,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/06/2022	142.1628	02/23/2023	135.5968	Sale	(328,300)	(328,300)			0003	1,000
WNH3	45	4,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/07/2022	145.1042	02/23/2023	135.5968	Sale	(427,830)	(427,830)			0003	1,000
WNH3	105	10,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/16/2022	143.2542	02/23/2023	135.5968	Sale	(804,021)	(804,021)			0003	1,000
WNH3	200	20,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	01/05/2023	136.8938	02/23/2023	135.5968	Sale	(259,384)	(259,384)			0003	1,000
WNH3	270	27,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	02/22/2023	134.8135	02/23/2023	135.5968	Sale	211,487	211,487			0003	1,000
WNM3	35	3,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	02/23/2023	136.2965	03/22/2023	140.6875	Sale	153,685	153,685			0003	1,000
WNM3	35	3,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	02/23/2023	136.2965	04/12/2023	142.1563	Sale	205,091	205,091			0003	1,000
WNM3	125	12,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	02/23/2023	136.2965	04/19/2023	138.3298	Sale	254,156	254,156			0003	1,000
WNM3	90	9,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	02/23/2023	136.2965	05/03/2023	141.9063	Sale	504,877	504,877			0003	1,000
WNM3	95	9,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	02/23/2023	136.2965	05/10/2023	138.6563	Sale	224,176	224,176			0003	1,000
WNM3	230	23,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	02/23/2023	136.2965	05/22/2023	134.3109	Sale	(456,695)	(456,695)			0003	1,000
WNM3	60	6,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	02/23/2023	136.2965	05/23/2023	134.2184	Sale	(124,687)	(124,687)			0003	1,000
WNM3	5	500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	02/23/2023	136.1563	05/23/2023	134.2184	Sale	(9,689)	(9,689)			0003	1,000
WNM3	45	4,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	03/01/2023	135.1181	05/23/2023	134.2184	Sale	(40,485)	(40,485)			0003	1,000
WNM3	55	5,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	03/08/2023	136.9238	05/23/2023	134.2184	Sale	(148,800)	(148,800)			0003	1,000
WNM3	80	8,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	03/08/2023	136.9238	05/23/2023	134.2184	Sale	(216,437)	(216,437)			0003	1,000
WNM3	220	22,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	03/13/2023	144.1267	05/23/2023	134.2184	Sale	(2,179,830)	(2,179,830)			0003	1,000
WNM3	80	8,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	04/06/2023	144.6875	05/23/2023	134.2184	Sale	(837,529)	(837,529)			0003	1,000
WNM3	35	3,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	04/27/2023	139.5991	05/23/2023	134.2184	Sale	(188,325)	(188,325)			0003	1,000
WNU3	75	7,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	05/23/2023	134.6870	06/14/2023	135.5625	Sale	65,666	65,666			0003	1,000
WNU3	120	12,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	05/23/2023	134.6870	07/06/2023	132.9063	Sale	(213,684)	(213,684)			0003	1,000
WNU3	70	7,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	05/23/2023	134.6870	07/12/2023	132.8438	Sale	(129,024)	(129,024)			0003	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
WNU3	125	12,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	05/23/2023	134.6870	08/03/2023	126.3555	Sale	(1,041,432)	(1,041,432)			0003	1,000
WNU3	25	2,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	05/23/2023	134.6870	08/16/2023	125.7122	Sale	(224,368)	(224,368)			0003	1,000
WNU3	65	6,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	05/31/2023	135.9375	08/16/2023	125.7122	Sale	(664,642)	(664,642)			0003	1,000
WNU3	30	3,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	06/21/2023	136.3910	08/16/2023	125.7122	Sale	(320,363)	(320,363)			0003	1,000
WNU3	95	9,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	06/21/2023	136.3910	08/23/2023	126.0142	Sale	(985,799)	(985,799)			0003	1,000
WNU3	80	8,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	07/19/2023	135.2813	08/23/2023	126.0142	Sale	(741,367)	(741,367)			0003	1,000
WNU3	275	27,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	08/22/2023	123.5000	08/23/2023	126.0142	Sale	691,396	691,396			0003	1,000
WNU3	165	16,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	08/22/2023	123.5000	08/23/2023	126.0313	Sale	417,656	417,656			0003	1,000
WNZ3	145	14,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/23/2023	127.6326	09/06/2023	125.7500	Sale	(272,973)	(272,973)			0003	1,000
WNZ3	200	20,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/23/2023	127.6326	09/26/2023	119.8750	Sale	(1,551,514)	(1,551,514)			0003	1,000
WNZ3	105	10,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/23/2023	127.6326	10/04/2023	115.2703	Sale	(1,298,043)	(1,298,043)			0003	1,000
WNZ3	20	2,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/30/2023	128.8391	10/04/2023	115.2703	Sale	(271,376)	(271,376)			0003	1,000
WNZ3	140	14,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/30/2023	128.8391	11/28/2023	122.0625	Sale	(948,719)	(948,719)			0003	1,000
WNZ3	60	6,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	09/13/2023	126.2953	11/28/2023	122.0625	Sale	(253,969)	(253,969)			0003	1,000
WNZ3	150	15,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	11/03/2023	118.5144	11/28/2023	122.0625	Sale	532,219	532,219			0003	1,000
WNZ3	85	8,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	11/15/2023	118.4173	11/28/2023	122.0625	Sale	309,845	309,845			0003	1,000
WNZ3	20	2,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	11/15/2023	118.4173	11/28/2023	122.0313	Sale	72,280	72,280			0003	1,000
1529999999. Subtotal - Long Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														(25,394,274)	(25,394,274)			XXX	XXX
RTYU3	2	189,520	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	1,895.2000	09/08/2023	1,857.8000	Sale	(3,740)	(3,740)			0001	50
RTYU3	2	185,030	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/26/2023	1,850.3000	09/08/2023	1,857.8000	Sale	750	750			0001	50
RTYU3	1	94,895	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	07/10/2023	1,897.9000	09/08/2023	1,857.8000	Sale	(2,005)	(2,005)			0001	50
RTYU3	1	99,870	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	07/19/2023	1,997.4000	09/08/2023	1,857.8000	Sale	(6,980)	(6,980)			0001	50
RTYU3	3	296,235	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	07/24/2023	1,974.9000	09/08/2023	1,857.8000	Sale	(17,565)	(17,565)			0001	50
RTYU3	2	194,260	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	08/10/2023	1,942.6000	09/08/2023	1,857.8000	Sale	(8,480)	(8,480)			0001	50
RTYU3	5	465,565	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	08/24/2023	1,862.2600	09/08/2023	1,857.8000	Sale	(1,115)	(1,115)			0001	50
RTYZ3	16	1,501,563	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	1,876.9531	12/11/2023	1,882.1000	Sale	4,118	4,118			0001	50
RTYZ3	3	281,820	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/11/2023	1,878.8000	12/11/2023	1,882.1000	Sale	495	495			0001	50
RTYZ3	2	179,150	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/25/2023	1,791.5000	12/11/2023	1,882.1000	Sale	9,060	9,060			0001	50
RTYZ3	10	896,015	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	10/10/2023	1,792.0300	12/11/2023	1,882.1000	Sale	45,035	45,035			0001	50
RTYZ3	4	340,150	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	10/24/2023	1,700.7500	12/11/2023	1,882.1000	Sale	36,270	36,270			0001	50
RTYZ3	6	510,145	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	11/10/2023	1,700.4833	12/11/2023	1,882.1000	Sale	54,485	54,485			0001	50
RTYZ3	1	90,045	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	11/21/2023	1,800.9000	12/11/2023	1,882.1000	Sale	4,060	4,060			0001	50
RTYZ3	9	811,065	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	11/27/2023	1,802.3667	12/11/2023	1,882.1000	Sale	35,880	35,880			0001	50
MFSU3	1	105,400	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/18/2023	ICE	07/10/2023	2,108.0000	09/08/2023	2,073.8000	Sale	(1,710)	(1,710)			0001	50
MFSU3	2	207,070	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/18/2023	ICE	08/24/2023	2,070.7000	09/08/2023	2,073.8000	Sale	310	310			0001	50
MFSZ3	3	314,040	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	09/08/2023	2,093.6000	12/11/2023	2,144.1000	Sale	7,575	7,575			0001	50
MFSZ3	1	102,740	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	09/25/2023	2,054.8000	12/11/2023	2,144.1000	Sale	4,465	4,465			0001	50
MFSZ3	1	102,695	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	10/10/2023	2,053.9000	12/11/2023	2,144.1000	Sale	4,510	4,510			0001	50
MFSZ3	1	98,945	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	10/24/2023	1,978.9000	12/11/2023	2,144.1000	Sale	8,260	8,260			0001	50

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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
MFSZ3	1	100,650	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	11/10/2023	2,013.0000	12/11/2023	2,144.1000	Sale	6,555	6,555			0001	50
MFSZ3	1	106,345	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	11/27/2023	2,126.9000	12/11/2023	2,144.1000	Sale	860	860			0001	50
ESM3	1	206,250	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	05/24/2023	4,125.0000	06/06/2023	4,281.0000	Sale	7,800	7,800			0001	50
ESU3	1	216,200	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/06/2023	4,324.0000	09/08/2023	4,456.2500	Sale	6,613	6,613			0001	50
ESU3	6	1,306,800	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	4,356.0000	09/08/2023	4,456.2500	Sale	30,075	30,075			0001	50
ESU3	11	2,420,625	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/26/2023	4,401.1364	09/08/2023	4,456.2500	Sale	30,313	30,313			0001	50
ESU3	3	673,238	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	07/05/2023	4,488.2500	09/08/2023	4,456.2500	Sale	(4,800)	(4,800)			0001	50
ESU3	14	3,107,125	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	07/10/2023	4,438.7500	09/08/2023	4,456.2500	Sale	12,250	12,250			0001	50
ESU3	1	230,200	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	07/19/2023	4,604.0000	09/08/2023	4,456.2500	Sale	(7,388)	(7,388)			0001	50
ESU3	9	2,063,388	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	07/24/2023	4,585.3056	09/08/2023	4,456.2500	Sale	(58,075)	(58,075)			0001	50
ESU3	1	230,775	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	07/31/2023	4,615.5000	09/08/2023	4,456.2500	Sale	(7,963)	(7,963)			0001	50
ESU3	13	2,934,938	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	08/10/2023	4,515.2885	09/08/2023	4,456.2500	Sale	(38,375)	(38,375)			0001	50
ESU3	17	3,759,975	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	08/24/2023	4,423.5000	09/08/2023	4,456.2500	Sale	27,838	27,838			0001	50
ESZ3	1	225,270	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	4,505.4000	10/23/2023	4,237.7500	Sale	(13,383)	(13,383)			0001	50
ESZ3	1	225,270	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	4,505.4000	10/31/2023	4,191.5000	Sale	(15,695)	(15,695)			0001	50
ESZ3	74	16,669,980	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	4,505.4000	12/11/2023	4,607.5000	Sale	377,770	377,770			0001	50
ESZ3	19	4,300,650	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/11/2023	4,527.0000	12/11/2023	4,607.5000	Sale	76,475	76,475			0001	50
ESZ3	24	5,229,900	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/25/2023	4,358.2500	12/11/2023	4,607.5000	Sale	299,100	299,100			0001	50
ESZ3	33	7,250,637	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	10/10/2023	4,394.3258	12/11/2023	4,607.5000	Sale	351,738	351,738			0001	50
ESZ3	1	219,088	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	10/18/2023	4,381.7500	12/11/2023	4,607.5000	Sale	11,288	11,288			0001	50
ESZ3	19	4,068,375	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	10/24/2023	4,282.5000	12/11/2023	4,607.5000	Sale	308,750	308,750			0001	50
ESZ3	1	217,988	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	11/03/2023	4,359.7500	12/11/2023	4,607.5000	Sale	12,388	12,388			0001	50
ESZ3	29	6,343,800	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	11/10/2023	4,375.0345	12/11/2023	4,607.5000	Sale	337,075	337,075			0001	50
ESZ3	1	226,200	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	11/15/2023	4,524.0000	12/11/2023	4,607.5000	Sale	4,175	4,175			0001	50
ESZ3	1	227,513	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	11/21/2023	4,550.2500	12/11/2023	4,607.5000	Sale	2,863	2,863			0001	50
ESZ3	27	6,158,025	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	11/27/2023	4,561.5000	12/11/2023	4,607.5000	Sale	62,100	62,100			0001	50
1539999999. Subtotal - Long Futures - Hedging Other														1,994,024	1,994,024			XXX	XXX
1579999999. Subtotal - Long Futures														(23,400,250)	(23,400,250)			XXX	XXX
TYM3	415	41,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	05/22/2023	113.4063	05/23/2023	113.4063	Sale					0003	1,000
TYU3	140	14,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	05/23/2023	114.1719	05/31/2023	114.1094	Sale	8,750	8,750			0003	1,000
TYU3	275	27,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	05/23/2023	114.1719	06/21/2023	112.9375	Sale	339,453	339,453			0003	1,000
TYU3	10	1,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	05/23/2023	114.1719	06/21/2023	112.9375	Sale	12,344	12,344			0003	1,000
TYU3	40	4,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	05/23/2023	114.1719	08/09/2023	111.4844	Sale	107,500	107,500			0003	1,000
TYU3	385	38,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	05/23/2023	114.1719	08/22/2023	109.1250	Sale	1,943,047	1,943,047			0003	1,000
TYU3	45	4,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	06/07/2023	113.4531	08/22/2023	109.1250	Sale	194,766	194,766			0003	1,000
TYU3	85	8,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	06/14/2023	113.0313	08/22/2023	109.1250	Sale	332,031	332,031			0003	1,000
TYU3	295	29,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	06/14/2023	113.0313	08/23/2023	109.9063	Sale	921,875	921,875			0003	1,000
TYU3	345	34,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	07/06/2023	110.3750	08/23/2023	109.9063	Sale	161,719	161,719			0003	1,000
TYU3	85	8,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	07/12/2023	112.0469	08/23/2023	109.9063	Sale	181,953	181,953			0003	1,000
TYU3	40	4,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	07/26/2023	111.8125	08/23/2023	109.9063	Sale	76,250	76,250			0003	1,000
TYU3	130	13,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	08/03/2023	110.2188	08/23/2023	109.9063	Sale	40,625	40,625			0003	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
TYU3	155	15,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	08/16/2023	109.9531	08/23/2023	109.9063	Sale	7,266	7,266			0003	1,000
TYZ3	195	19,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/23/2023	110.3237	08/30/2023	110.9844	Sale	(128,828)	(128,828)			0003	1,000
TYZ3	70	7,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/23/2023	110.3237	09/21/2023	108.5000	Sale	127,660	127,660			0003	1,000
TYZ3	205	20,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/23/2023	110.3237	10/23/2023	105.9531	Sale	895,972	895,972			0003	1,000
TYZ3	160	16,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/23/2023	110.3237	10/31/2023	106.2813	Sale	646,795	646,795			0003	1,000
TYZ3	110	11,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/23/2023	110.3237	11/03/2023	108.5000	Sale	200,609	200,609			0003	1,000
TYZ3	310	31,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/23/2023	110.3237	11/28/2023	109.3906	Sale	289,259	289,259			0003	1,000
TYZ3	150	15,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/23/2023	110.3281	11/28/2023	109.3906	Sale	140,625	140,625			0003	1,000
TYZ3	55	5,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	09/06/2023	109.7656	11/28/2023	109.3906	Sale	20,625	20,625			0003	1,000
TYZ3	195	19,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	09/13/2023	109.8438	11/28/2023	109.3906	Sale	88,359	88,359			0003	1,000
TYZ3	345	34,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	09/26/2023	108.2813	11/28/2023	109.3906	Sale	(382,734)	(382,734)			0003	1,000
TYZ3	80	8,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	10/11/2023	107.9531	11/28/2023	109.3906	Sale	(115,000)	(115,000)			0003	1,000
TYZ3	180	18,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	10/18/2023	106.1563	11/28/2023	109.3906	Sale	(582,188)	(582,188)			0003	1,000
TYZ3	100	10,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	11/08/2023	108.1875	11/28/2023	109.3906	Sale	(120,313)	(120,313)			0003	1,000
TYZ3	25	2,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	11/21/2023	109.0469	11/28/2023	109.3906	Sale	(8,594)	(8,594)			0003	1,000
TYZ3	20	2,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	11/21/2023	109.0469	11/28/2023	109.3906	Sale	(6,875)	(6,875)			0003	1,000
TYH4	420	42,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	11/28/2023	109.7422	11/29/2023	110.2699	Sale	(221,640)	(221,640)			0003	1,000
TYH4	370	37,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	11/28/2023	109.7422	12/06/2023	110.9219	Sale	(436,484)	(436,484)			0003	1,000
TYH4	305	30,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	11/28/2023	109.7422	12/15/2023	112.6563	Sale	(888,789)	(888,789)			0003	1,000
TUH3	280	56,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	12/14/2022	103.1484	01/05/2023	102.4375	Sale	398,125	398,125			0003	2,000
TUH3	60	12,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	12/14/2022	103.1484	02/08/2023	102.3274	Sale	98,524	98,524			0003	2,000
TUH3	170	34,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	01/11/2023	102.8477	02/08/2023	102.3274	Sale	176,886	176,886			0003	2,000
TUH3	35	7,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	01/18/2023	103.1680	02/08/2023	102.3274	Sale	58,840	58,840			0003	2,000
TUH3	85	17,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	01/18/2023	103.1680	02/22/2023	101.8750	Sale	219,805	219,805			0003	2,000
TUH3	15	3,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	01/18/2023	103.1680	02/23/2023	101.8125	Sale	40,664	40,664			0003	2,000
TUH3	40	8,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	01/18/2023	103.1680	02/23/2023	101.8125	Sale	108,438	108,438			0003	2,000
TUH3	100	20,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	01/25/2023	102.9961	02/23/2023	101.8125	Sale	236,719	236,719			0003	2,000
TUM3	75	15,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	02/23/2023	102.1016	03/08/2023	101.4375	Sale	99,609	99,609			0003	2,000
TUM3	65	13,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	02/23/2023	102.1016	04/06/2023	103.7578	Sale	(215,313)	(215,313)			0003	2,000

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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
TUM3	10	2,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	03/13/2023	103.4038	04/06/2023	103.7578	Sale	(7,080)	(7,080)			0003	2,000
TUM3	135	27,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	03/13/2023	103.4038	04/27/2023	103.1016	Sale	81,603	81,603			0003	2,000
TUM3	270	54,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	03/22/2023	103.0437	04/27/2023	103.1016	Sale	(31,250)	(31,250)			0003	2,000
FVH3	100	10,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	11/28/2022	108.3523	01/05/2023	107.9609	Sale	39,137	39,137			0003	1,000
FVH3	80	8,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	11/28/2022	108.3523	01/18/2023	110.2266	Sale	(149,941)	(149,941)			0003	1,000
FVH3	200	20,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	11/28/2022	108.3523	02/22/2023	106.9609	Sale	278,273	278,273			0003	1,000
FVH3	320	32,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	11/28/2022	108.3523	02/23/2023	106.8750	Sale	472,737	472,737			0003	1,000
FVH3	4,205	420,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	11/28/2022	108.3523	02/23/2023	106.8876	Sale	6,159,068	6,159,068			0003	1,000
FVH3	795	79,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	11/28/2022	108.3525	02/23/2023	106.8876	Sale	1,164,594	1,164,594			0003	1,000
FVH3	5	500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	11/28/2022	108.3525	02/23/2023	106.8828	Sale	7,348	7,348			0003	1,000
FVH3	300	30,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	12/05/2022	108.8906	02/23/2023	106.8828	Sale	602,344	602,344			0003	1,000
FVH3	135	13,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	12/16/2022	109.2734	02/23/2023	106.8828	Sale	322,734	322,734			0003	1,000
FVH3	80	8,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	01/11/2023	109.1094	02/23/2023	106.8828	Sale	178,125	178,125			0003	1,000
FVH3	135	13,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	01/25/2023	109.7731	02/23/2023	106.8828	Sale	390,187	390,187			0003	1,000
FVH3	130	13,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	02/15/2023	107.3984	02/23/2023	106.8828	Sale	67,031	67,031			0003	1,000
FVM3	575	57,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	02/23/2023	107.3047	05/22/2023	108.5703	Sale	(727,746)	(727,746)			0003	1,000
FVM3	210	21,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	02/23/2023	107.3047	05/23/2023	108.5313	Sale	(257,582)	(257,582)			0003	1,000
FVM3	810	81,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	02/23/2023	107.3125	05/23/2023	108.5313	Sale	(987,188)	(987,188)			0003	1,000
FVM3	110	11,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	02/23/2023	107.3125	05/23/2023	108.5234	Sale	(133,203)	(133,203)			0003	1,000
FVM3	4,080	408,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	02/23/2023	107.3125	05/23/2023	108.5313	Sale	(4,972,500)	(4,972,500)			0003	1,000
FVM3	75	7,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	03/29/2023	109.1719	05/23/2023	108.5313	Sale	48,047	48,047			0003	1,000
FVM3	60	6,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	04/19/2023	108.8984	05/23/2023	108.5313	Sale	22,031	22,031			0003	1,000
FVM3	630	63,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	04/27/2023	109.6016	05/23/2023	108.5313	Sale	674,297	674,297			0003	1,000
FVM3	70	7,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	05/10/2023	110.3125	05/23/2023	108.5313	Sale	124,688	124,688			0003	1,000
FVM3	85	8,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2023	CBT	05/17/2023	109.5625	05/23/2023	108.5313	Sale	87,656	87,656			0003	1,000
FVU3	255	25,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	05/23/2023	109.1250	08/22/2023	105.5859	Sale	902,461	902,461			0003	1,000
FVU3	380	38,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	05/23/2023	109.1250	08/23/2023	106.0049	Sale	1,185,625	1,185,625			0003	1,000
FVU3	385	38,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	05/23/2023	109.1250	08/23/2023	106.0046	Sale	1,201,370	1,201,370			0003	1,000
FVU3	4,615	461,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	05/23/2023	109.1250	08/23/2023	106.0046	Sale	14,400,835	14,400,835			0003	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
FVU3	385	38,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	05/23/2023	109.1250	08/23/2023	106.0112	Sale	1,198,807	1,198,807			0003	1,000
FVU3	365	36,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	06/07/2023	108.3236	08/23/2023	106.0112	Sale	844,023	844,023			0003	1,000
FVU3	115	11,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	06/14/2023	108.0313	08/23/2023	106.0112	Sale	232,304	232,304			0003	1,000
FVU3	280	28,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	06/21/2023	107.7266	08/23/2023	106.0112	Sale	480,297	480,297			0003	1,000
FVU3	90	9,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	06/28/2023	107.7734	08/23/2023	106.0112	Sale	158,600	158,600			0003	1,000
FVU3	95	9,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	07/06/2023	105.8359	08/23/2023	106.0112	Sale	(16,651)	(16,651)			0003	1,000
FVU3	315	31,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	07/19/2023	107.7569	08/23/2023	106.0112	Sale	549,881	549,881			0003	1,000
FVU3	125	12,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2023	CBT	07/26/2023	106.9297	08/23/2023	106.0112	Sale	114,809	114,809			0003	1,000
FVZ3	70	7,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	08/23/2023	106.4830	08/30/2023	106.9219	Sale	(30,719)	(30,719)			0003	1,000
FVZ3	145	14,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	08/23/2023	106.4830	11/03/2023	105.8281	Sale	94,962	94,962			0003	1,000
FVZ3	1,500	150,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	08/23/2023	106.4830	11/28/2023	106.3241	Sale	238,440	238,440			0003	1,000
FVZ3	55	5,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	08/23/2023	106.4830	11/28/2023	106.3241	Sale	8,742	8,742			0003	1,000
FVZ3	295	29,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	08/23/2023	106.4836	11/28/2023	106.3241	Sale	47,047	47,047			0003	1,000
FVZ3	4,705	470,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	08/23/2023	106.4836	11/28/2023	106.3241	Sale	750,410	750,410			0003	1,000
FVZ3	75	7,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	09/21/2023	105.3047	11/28/2023	106.3241	Sale	(76,454)	(76,454)			0003	1,000
FVZ3	90	9,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	11/08/2023	105.5469	11/28/2023	106.3241	Sale	(69,948)	(69,948)			0003	1,000
FVZ3	130	13,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/04/2024	CBT	11/21/2023	106.0078	11/28/2023	106.3241	Sale	(41,114)	(41,114)			0003	1,000
FVH4	295	29,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/03/2024	CBT	11/28/2023	106.8079	11/29/2023	107.1721	Sale	(107,444)	(107,444)			0003	1,000
USH3	135	13,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/28/2022	127.7452	01/05/2023	126.9917	Sale	101,732	101,732			0003	1,000
USH3	75	7,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/28/2022	127.7452	01/25/2023	131.4375	Sale	(276,920)	(276,920)			0003	1,000
USH3	15	1,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/28/2022	127.7452	02/22/2023	124.6250	Sale	46,804	46,804			0003	1,000
USH3	190	19,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/28/2022	127.7197	02/22/2023	124.6250	Sale	588,000	588,000			0003	1,000
USH3	55	5,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/01/2022	128.3438	02/22/2023	124.6250	Sale	204,531	204,531			0003	1,000
USH3	75	7,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/21/2022	128.0000	02/22/2023	124.6250	Sale	253,125	253,125			0003	1,000
USH3	15	1,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/21/2022	128.0000	02/23/2023	124.8534	Sale	47,199	47,199			0003	1,000
USH3	125	12,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/28/2022	125.4063	02/23/2023	124.8534	Sale	69,103	69,103			0003	1,000
USH3	105	10,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	01/11/2023	128.8679	02/23/2023	124.8534	Sale	421,515	421,515			0003	1,000
USH3	75	7,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	01/18/2023	132.2188	02/23/2023	124.8534	Sale	552,399	552,399			0003	1,000
USH3	215	21,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	02/01/2023	130.0224	02/23/2023	124.8534	Sale	1,111,325	1,111,325			0003	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
USH3	30	3,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	02/08/2023	127.9688	02/23/2023	124.8534	Sale	93,460	93,460			0003	1,000
USH3	30	3,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	02/08/2023	127.9688	02/23/2023	124.8438	Sale	93,750	93,750			0003	1,000
USM3	270	27,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	02/23/2023	125.9792	03/13/2023	132.4494	Sale	(1,746,959)	(1,746,959)			0003	1,000
USM3	60	6,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	02/23/2023	125.9792	04/06/2023	134.0313	Sale	(483,123)	(483,123)			0003	1,000
USM3	235	23,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	02/23/2023	125.9792	04/27/2023	130.5018	Sale	(1,062,814)	(1,062,814)			0003	1,000
USM3	65	6,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	03/22/2023	130.0313	04/27/2023	130.5018	Sale	(30,587)	(30,587)			0003	1,000
USM3	55	5,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	04/12/2023	132.2500	04/27/2023	130.5018	Sale	96,150	96,150			0003	1,000
USM3	110	11,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2023	CBT	04/19/2023	129.3750	04/27/2023	130.5018	Sale	(123,950)	(123,950)			0003	1,000
USU3	90	9,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	05/23/2023	126.7500	06/21/2023	127.2500	Sale	(45,000)	(45,000)			0003	1,000
USU3	5	500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	05/23/2023	126.7500	08/22/2023	118.3604	Sale	41,948	41,948			0003	1,000
USU3	95	9,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	06/07/2023	127.4688	08/22/2023	118.3604	Sale	865,292	865,292			0003	1,000
USU3	180	18,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	06/14/2023	126.8125	08/22/2023	118.3604	Sale	1,521,375	1,521,375			0003	1,000
USU3	210	21,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	07/06/2023	123.9769	08/22/2023	118.3604	Sale	1,179,469	1,179,469			0003	1,000
USU3	35	3,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	07/26/2023	125.9063	08/22/2023	118.3604	Sale	264,104	264,104			0003	1,000
USU3	30	3,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	07/26/2023	125.9063	08/23/2023	120.1250	Sale	173,438	173,438			0003	1,000
USU3	155	15,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/29/2023	CBT	08/16/2023	120.1563	08/23/2023	120.1250	Sale	4,844	4,844			0003	1,000
USZ3	95	9,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/23/2023	120.2625	08/30/2023	121.3438	Sale	(102,719)	(102,719)			0003	1,000
USZ3	90	9,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/23/2023	120.2625	09/21/2023	116.6250	Sale	327,375	327,375			0003	1,000
USZ3	5	500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/23/2023	120.2801	09/21/2023	116.6250	Sale	18,275	18,275			0003	1,000
USZ3	125	12,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/23/2023	120.2801	10/23/2023	108.6563	Sale	1,452,979	1,452,979			0003	1,000
USZ3	110	11,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	08/23/2023	120.2801	11/28/2023	116.5078	Sale	414,949	414,949			0003	1,000
USZ3	225	22,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	09/06/2023	118.9344	11/28/2023	116.5078	Sale	545,992	545,992			0003	1,000
USZ3	180	18,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	09/26/2023	115.0486	11/28/2023	116.5078	Sale	(262,656)	(262,656)			0003	1,000
USZ3	105	10,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	10/11/2023	113.1563	11/28/2023	116.5078	Sale	(351,914)	(351,914)			0003	1,000
USZ3	65	6,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	10/18/2023	109.5313	11/28/2023	116.5078	Sale	(453,477)	(453,477)			0003	1,000
USZ3	80	8,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	11/15/2023	114.2188	11/28/2023	116.5078	Sale	(183,125)	(183,125)			0003	1,000
USZ3	65	6,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/29/2023	CBT	11/21/2023	116.0625	11/28/2023	116.5078	Sale	(28,945)	(28,945)			0003	1,000
USH4	435	43,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	11/28/2023	116.5000	11/29/2023	117.1944	Sale	(302,063)	(302,063)			0003	1,000
USH4	145	14,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	11/28/2023	116.5000	12/06/2023	119.7813	Sale	(475,781)	(475,781)			0003	1,000
USH4	100	10,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/28/2024	CBT	11/28/2023	116.5000	12/15/2023	124.2500	Sale	(775,000)	(775,000)			0003	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
1599999999. Subtotal - Short Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														34,372,128	34,372,128			XXX	XXX
RTYH3	35	3,170,300	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	1,811.6000	01/18/2023	1,913.6286	Sale	(178,550)	(178,550)			0001	50
RTYH3	30	2,717,400	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	1,811.6000	02/01/2023	1,941.5800	Sale	(194,970)	(194,970)			0001	50
RTYH3	35	3,170,300	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	1,811.6000	02/08/2023	1,965.2143	Sale	(268,825)	(268,825)			0001	50
RTYH3	400	36,232,000	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	1,811.6000	03/13/2023	1,772.7000	Sale	778,000	778,000			0001	50
RTYH3	30	2,646,620	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	01/05/2023	1,764.4133	03/13/2023	1,772.7000	Sale	(12,430)	(12,430)			0001	50
RTYH3	30	2,827,220	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	03/08/2023	1,884.8133	03/13/2023	1,772.7000	Sale	168,170	168,170			0001	50
RTYM3	25	2,231,517	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	1,785.2139	03/22/2023	1,785.1320	Sale	102	102			0001	50
RTYM3	45	4,016,731	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	1,785.2139	04/19/2023	1,801.1200	Sale	(35,789)	(35,789)			0001	50
RTYM3	45	4,016,731	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	1,785.2139	05/23/2023	1,822.3600	Sale	(83,579)	(83,579)			0001	50
RTYM3	20	1,785,214	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	1,785.2139	06/12/2023	1,868.6058	Sale	(83,392)	(83,392)			0001	50
RTYM3	325	29,009,725	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	1,785.2139	06/12/2023	1,868.6058	Sale	(1,355,118)	(1,355,118)			0001	50
RTYM3	70	6,248,249	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	1,785.2139	06/12/2023	1,868.6058	Sale	(291,872)	(291,872)			0001	50
RTYM3	30	2,635,825	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	04/06/2023	1,757.2167	06/12/2023	1,868.6058	Sale	(167,084)	(167,084)			0001	50
RTYM3	40	3,476,055	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	04/27/2023	1,738.0275	06/12/2023	1,868.6058	Sale	(261,157)	(261,157)			0001	50
RTYU3	30	2,830,050	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	1,886.7000	06/14/2023	1,916.7700	Sale	(45,105)	(45,105)			0001	50
RTYU3	35	3,301,725	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	1,886.7000	07/06/2023	1,842.6914	Sale	77,015	77,015			0001	50
RTYU3	30	2,830,050	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	1,886.7000	07/19/2023	2,001.5567	Sale	(172,285)	(172,285)			0001	50
RTYU3	370	34,903,950	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	1,886.7000	09/08/2023	1,857.8000	Sale	534,650	534,650			0001	50
RTYZ3	20	1,876,843	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	1,876.8428	11/21/2023	1,796.4325	Sale	80,410	80,410			0001	50
RTYZ3	20	1,876,843	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	1,876.8428	11/21/2023	1,796.4325	Sale	80,410	80,410			0001	50
RTYZ3	350	32,844,749	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	1,876.8428	12/11/2023	1,882.1000	Sale	(92,001)	(92,001)			0001	50
RTYZ3	50	4,148,375	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	10/31/2023	1,659.3500	12/11/2023	1,882.1000	Sale	(556,875)	(556,875)			0001	50
RTYZ3	35	3,329,025	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	1,902.3000	12/20/2023	2,049.2600	Sale	(257,180)	(257,180)			0001	50
MFSH3	30	2,975,400	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/20/2023	ICE	12/12/2022	1,983.6000	01/11/2023	2,048.4967	Sale	(97,345)	(97,345)			0001	50
MFSH3	45	4,463,100	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/20/2023	ICE	12/12/2022	1,983.6000	01/18/2023	2,118.0556	Sale	(302,525)	(302,525)			0001	50
MFSH3	60	5,950,800	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/20/2023	ICE	12/12/2022	1,983.6000	02/01/2023	2,112.6217	Sale	(387,065)	(387,065)			0001	50
MFSH3	80	7,934,400	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/20/2023	ICE	12/12/2022	1,983.6000	02/08/2023	2,101.1138	Sale	(470,055)	(470,055)			0001	50
MFSH3	15	1,487,700	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/20/2023	ICE	12/12/2022	1,983.6000	02/15/2023	2,088.9000	Sale	(78,975)	(78,975)			0001	50
MFSH3	925	91,741,500	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/20/2023	ICE	12/12/2022	1,983.6000	03/13/2023	2,016.4503	Sale	(1,519,328)	(1,519,328)			0001	50
MFSH3	105	10,193,675	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/20/2023	ICE	12/16/2022	1,941.6524	03/13/2023	2,016.4503	Sale	(392,689)	(392,689)			0001	50
MFSH3	30	2,956,740	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/20/2023	ICE	01/05/2023	1,971.1600	03/13/2023	2,016.4503	Sale	(67,936)	(67,936)			0001	50
MFSH3	50	5,173,120	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/20/2023	ICE	02/22/2023	2,069.2480	03/13/2023	2,016.4503	Sale	131,994	131,994			0001	50
MFSH3	10	1,031,900	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/20/2023	ICE	03/01/2023	2,063.8000	03/13/2023	2,016.4503	Sale	23,675	23,675			0001	50
MFSH3	40	4,117,355	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/20/2023	ICE	03/08/2023	2,058.6775	03/13/2023	2,016.4503	Sale	84,454	84,454			0001	50
MFSM3	70	7,040,886	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/20/2023	ICE	03/13/2023	2,011.6816	03/22/2023	2,035.7729	Sale	(84,319)	(84,319)			0001	50
MFSM3	70	7,040,886	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/20/2023	ICE	03/13/2023	2,011.6816	04/03/2023	2,106.0971	Sale	(330,454)	(330,454)			0001	50
MFSM3	20	2,011,682	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/20/2023	ICE	03/13/2023	2,011.6816	04/12/2023	2,129.8960	Sale	(118,214)	(118,214)			0001	50
MFSM3	30	3,017,522	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/20/2023	ICE	03/13/2023	2,011.6816	04/12/2023	2,129.8960	Sale	(177,322)	(177,322)			0001	50
MFSM3	65	6,537,965	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/20/2023	ICE	03/13/2023	2,011.6816	04/19/2023	2,144.1323	Sale	(430,465)	(430,465)			0001	50
MFSM3	60	6,035,045	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/20/2023	ICE	03/13/2023	2,011.6816	05/10/2023	2,143.8267	Sale	(396,435)	(396,435)			0001	50
MFSM3	90	9,052,567	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/20/2023	ICE	03/13/2023	2,011.6816	05/23/2023	2,125.9278	Sale	(514,108)	(514,108)			0001	50
MFSM3	45	4,526,284	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/20/2023	ICE	03/13/2023	2,011.6816	06/07/2023	2,110.0400	Sale	(221,306)	(221,306)			0001	50
MFSM3	10	1,005,841	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/20/2023	ICE	03/13/2023	2,011.6816	06/12/2023	2,118.8046	Sale	(53,561)	(53,561)			0001	50
MFSM3	860	86,502,308	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/20/2023	ICE	03/13/2023	2,011.6816	06/12/2023	2,118.8046	Sale	(4,606,288)	(4,606,288)			0001	50
MFSM3	10	1,031,425	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/20/2023	ICE	03/29/2023	2,062.8500	06/12/2023	2,118.8046	Sale	(27,977)	(27,977)			0001	50
MFSM3	65	6,809,335	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/20/2023	ICE	04/06/2023	2,095.1800	06/12/2023	2,118.8046	Sale	(76,780)	(76,780)			0001	50
MFSM3	90	9,605,235	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/20/2023	ICE	04/27/2023	2,134.4967	06/12/2023	2,118.8046	Sale	70,614	70,614			0001	50
MFSM3	15	1,591,370	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/20/2023	ICE	05/17/2023	2,121.8267	06/12/2023	2,118.8046	Sale	2,267	2,267			0001	50
MFSM3	45	4,612,295	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/20/2023	ICE	05/31/2023	2,049.9089	06/12/2023	2,118.8046	Sale	(155,015)	(155,015)			0001	50
MFSU3	85	9,086,925	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/18/2023	ICE	06/12/2023	2,138.1000	06/14/2023	2,179.3953	Sale	(175,505)	(175,505)			0001	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 Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSU3	60	6,414,300	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/18/2023	ICE	06/12/2023	2,138.1000	07/06/2023	2,079.7367	Sale	175,090	175,090			0001	50
MFSU3	70	7,483,350	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/18/2023	ICE	06/12/2023	2,138.1000	07/19/2023	2,207.5257	Sale	(242,990)	(242,990)			0001	50
MFSU3	15	1,603,575	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/18/2023	ICE	06/12/2023	2,138.1000	07/26/2023	2,188.3133	Sale	(37,660)	(37,660)			0001	50
MFSU3	20	2,138,100	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/18/2023	ICE	06/12/2023	2,138.1000	08/30/2023	2,119.3750	Sale	18,725	18,725			0001	50
MFSU3	10	1,069,050	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/18/2023	ICE	06/12/2023	2,138.1000	09/06/2023	2,092.3000	Sale	22,900	22,900			0001	50
MFSU3	5	534,525	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/18/2023	ICE	06/12/2023	2,138.1000	09/08/2023	2,080.1000	Sale	14,500	14,500			0001	50
MFSU3	820	87,662,100	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/18/2023	ICE	06/12/2023	2,138.1000	09/08/2023	2,080.1000	Sale	2,378,000	2,378,000			0001	50
MFSU3	25	2,695,750	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/18/2023	ICE	06/21/2023	2,156.6000	09/08/2023	2,080.1000	Sale	95,625	95,625			0001	50
MFSU3	10	1,062,005	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/18/2023	ICE	08/03/2023	2,124.0100	09/08/2023	2,080.1000	Sale	21,955	21,955			0001	50
MFSU3	25	2,681,515	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/18/2023	ICE	08/09/2023	2,145.2120	09/08/2023	2,080.1000	Sale	81,390	81,390			0001	50
MFSU3	25	2,609,110	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/18/2023	ICE	08/23/2023	2,087.2880	09/08/2023	2,080.1000	Sale	8,985	8,985			0001	50
MFSZ3	35	3,674,668	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	09/08/2023	2,099.8100	10/11/2023	2,065.9686	Sale	59,223	59,223			0001	50
MFSZ3	35	3,674,668	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	09/08/2023	2,099.8100	10/18/2023	2,019.3743	Sale	140,763	140,763			0001	50
MFSZ3	35	3,674,668	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	09/08/2023	2,099.8100	11/03/2023	2,052.8314	Sale	82,213	82,213			0001	50
MFSZ3	45	4,724,573	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	09/08/2023	2,099.8100	11/15/2023	2,089.9600	Sale	22,163	22,163			0001	50
MFSZ3	35	3,674,668	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	09/08/2023	2,099.8100	11/21/2023	2,119.3514	Sale	(34,198)	(34,198)			0001	50
MFSZ3	15	1,574,858	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	09/08/2023	2,099.8100	12/11/2023	2,146.2000	Sale	(34,793)	(34,793)			0001	50
MFSZ3	705	74,018,303	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	09/08/2023	2,099.8100	12/11/2023	2,146.3000	Sale	(1,638,773)	(1,638,773)			0001	50
MFSZ3	25	2,631,450	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	09/13/2023	2,105.1600	12/11/2023	2,146.3000	Sale	(51,425)	(51,425)			0001	50
MFSZ3	25	2,481,265	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	10/04/2023	1,985.0120	12/11/2023	2,146.3000	Sale	(201,610)	(201,610)			0001	50
MFSZ3	70	6,865,065	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	10/23/2023	1,961.4471	12/11/2023	2,146.3000	Sale	(646,985)	(646,985)			0001	50
MFSZ3	50	4,934,025	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	10/31/2023	1,973.6100	12/11/2023	2,146.3000	Sale	(431,725)	(431,725)			0001	50
MFSZ3	20	2,130,385	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	11/29/2023	2,130.3850	12/11/2023	2,146.3000	Sale	(15,915)	(15,915)			0001	50
MFSZ3	15	1,607,210	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/18/2023	ICE	12/06/2023	2,142.9467	12/11/2023	2,146.3000	Sale	(2,515)	(2,515)			0001	50
MFSH4	35	3,792,950	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2024	ICE	12/11/2023	2,167.4000	12/13/2023	2,173.3086	Sale	(10,340)	(10,340)			0001	50
MFSH4	15	1,625,550	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2024	ICE	12/11/2023	2,167.4000	12/15/2023	2,214.5667	Sale	(35,375)	(35,375)			0001	50
MFSH4	25	2,709,250	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2024	ICE	12/11/2023	2,167.4000	12/20/2023	2,225.6560	Sale	(72,820)	(72,820)			0001	50
FAH3	15	3,729,735	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	2,486.4900	01/11/2023	2,548.1467	Sale	(92,485)	(92,485)			0001	100
FAH3	10	2,486,490	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	2,486.4900	01/18/2023	2,611.6500	Sale	(125,160)	(125,160)			0001	100
FAH3	15	3,729,735	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	2,486.4900	02/01/2023	2,665.1933	Sale	(268,055)	(268,055)			0001	100
FAH3	25	6,216,225	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	2,486.4900	02/08/2023	2,689.1560	Sale	(506,665)	(506,665)			0001	100
FAH3	5	1,243,245	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	2,486.4900	02/15/2023	2,664.7400	Sale	(89,125)	(89,125)			0001	100
FAH3	230	57,189,270	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	2,486.4900	03/13/2023	2,452.3000	Sale	786,370	786,370			0001	100
FAH3	15	3,638,690	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/16/2022	2,425.7933	03/13/2023	2,452.3000	Sale	(39,760)	(39,760)			0001	100
FAH3	30	7,333,580	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	01/05/2023	2,444.5267	03/13/2023	2,452.3000	Sale	(23,320)	(23,320)			0001	100
FAH3	15	3,926,240	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	02/22/2023	2,617.4933	03/13/2023	2,452.3000	Sale	247,790	247,790			0001	100
FAH3	10	2,593,490	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	03/08/2023	2,593.4900	03/13/2023	2,452.3000	Sale	141,190	141,190			0001	100
FAM3	15	3,700,266	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	2,466.8440	03/22/2023	2,472.9267	Sale	(9,124)	(9,124)			0001	100
FAM3	20	4,933,688	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	2,466.8440	04/03/2023	2,539.0850	Sale	(144,482)	(144,482)			0001	100
FAM3	10	2,466,844	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	2,466.8440	04/12/2023	2,518.7700	Sale	(51,926)	(51,926)			0001	100
FAM3	15	3,700,266	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	2,466.8440	04/19/2023	2,514.1733	Sale	(70,994)	(70,994)			0001	100
FAM3	10	2,466,844	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	2,466.8440	05/10/2023	2,454.5500	Sale	12,294	12,294			0001	100
FAM3	20	4,933,688	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	2,466.8440	05/23/2023	2,481.1300	Sale	(28,572)	(28,572)			0001	100
FAM3	15	3,700,266	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	2,466.8440	06/07/2023	2,564.5000	Sale	(146,484)	(146,484)			0001	100
FAM3	195	48,103,457	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	2,466.8440	06/12/2023	2,543.4000	Sale	(1,492,843)	(1,492,843)			0001	100
FAM3	40	9,867,376	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	2,466.8440	06/12/2023	2,543.4000	Sale	(306,224)	(306,224)			0001	100
FAM3	5	1,236,980	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/29/2023	2,473.9600	06/12/2023	2,543.4000	Sale	(34,720)	(34,720)			0001	100
FAM3	30	7,364,060	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	04/06/2023	2,454.6867	06/12/2023	2,543.4000	Sale	(266,140)	(266,140)			0001	100
FAM3	20	4,887,160	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	04/27/2023	2,443.5800	06/12/2023	2,543.4000	Sale	(199,640)	(199,640)			0001	100
FAM3	5	1,242,600	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	05/03/2023	2,485.2000	06/12/2023	2,543.4000	Sale	(29,100)	(29,100)			0001	100
FAM3	10	2,416,320	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	05/31/2023	2,416.3200	06/12/2023	2,543.4000	Sale	(127,080)	(127,080)			0001	100

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
FAU3	25	6,418,509	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	2,567.4034	06/14/2023	2,619.5040	Sale	(130,251)	(130,251)			0001	100
FAU3	30	7,702,210	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	2,567.4034	07/06/2023	2,579.5867	Sale	(36,550)	(36,550)			0001	100
FAU3	15	3,851,105	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	2,567.4034	07/19/2023	2,744.9800	Sale	(266,365)	(266,365)			0001	100
FAU3	5	1,283,702	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	2,567.4034	07/26/2023	2,736.6000	Sale	(84,598)	(84,598)			0001	100
FAU3	5	1,283,702	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	2,567.4034	08/03/2023	2,683.0600	Sale	(57,828)	(57,828)			0001	100
FAU3	5	1,283,702	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	2,567.4034	08/30/2023	2,651.9000	Sale	(42,248)	(42,248)			0001	100
FAU3	15	3,851,105	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	2,567.4034	09/06/2023	2,618.2467	Sale	(76,265)	(76,265)			0001	100
FAU3	205	52,631,771	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	2,567.4034	09/08/2023	2,579.3000	Sale	(243,879)	(243,879)			0001	100
FAU3	5	1,293,150	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/21/2023	2,586.3000	09/08/2023	2,579.3000	Sale	3,500	3,500			0001	100
FAU3	10	2,684,310	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	08/09/2023	2,684.3100	09/08/2023	2,579.3000	Sale	105,010	105,010			0001	100
FAU3	10	2,593,450	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	08/23/2023	2,593.4500	09/08/2023	2,579.3000	Sale	14,150	14,150			0001	100
FAZ3	15	3,907,699	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	2,605.1324	10/18/2023	2,494.1667	Sale	166,449	166,449			0001	100
FAZ3	5	1,302,566	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	2,605.1324	11/03/2023	2,484.4200	Sale	60,356	60,356			0001	100
FAZ3	5	1,302,566	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	2,605.1324	11/08/2023	2,464.5600	Sale	70,286	70,286			0001	100
FAZ3	5	1,302,566	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	2,605.1324	11/15/2023	2,558.7000	Sale	23,216	23,216			0001	100
FAZ3	15	3,907,699	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	2,605.1324	11/21/2023	2,545.9800	Sale	88,729	88,729			0001	100
FAZ3	185	48,194,949	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	2,605.1324	12/11/2023	2,633.4000	Sale	(522,951)	(522,951)			0001	100
FAZ3	10	2,594,410	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/13/2023	2,594.4100	12/11/2023	2,633.4000	Sale	(38,990)	(38,990)			0001	100
FAZ3	5	1,220,750	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	10/04/2023	2,441.5000	12/11/2023	2,633.4000	Sale	(95,950)	(95,950)			0001	100
FAZ3	20	4,798,070	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	10/23/2023	2,399.0350	12/11/2023	2,633.4000	Sale	(468,730)	(468,730)			0001	100
FAZ3	15	3,547,430	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	10/31/2023	2,364.9533	12/11/2023	2,633.4000	Sale	(402,670)	(402,670)			0001	100
FAZ3	5	1,287,980	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	11/29/2023	2,575.9600	12/11/2023	2,633.4000	Sale	(28,720)	(28,720)			0001	100
FAH4	10	2,660,728	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	2,660.7281	12/13/2023	2,666.7000	Sale	(5,972)	(5,972)			0001	100
FAH4	10	2,660,728	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	2,660.7281	12/20/2023	2,815.6200	Sale	(154,892)	(154,892)			0001	100
ESH3	15	2,976,188	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	3,968.2500	01/11/2023	3,962.5000	Sale	4,313	4,313			0001	50
ESH3	50	9,920,625	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	3,968.2500	01/25/2023	3,981.5650	Sale	(33,288)	(33,288)			0001	50
ESH3	65	12,896,813	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	3,968.2500	02/01/2023	4,082.5462	Sale	(371,462)	(371,462)			0001	50
ESH3	85	16,865,063	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	3,968.2500	02/08/2023	4,154.1971	Sale	(790,275)	(790,275)			0001	50
ESH3	1,290	255,952,125	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	3,968.2500	03/13/2023	3,862.7500	Sale	6,804,750	6,804,750			0001	50
ESH3	100	20,385,313	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/14/2022	4,077.0625	03/13/2023	3,862.7500	Sale	1,071,563	1,071,563			0001	50
ESH3	35	6,789,225	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/16/2022	3,879.5571	03/13/2023	3,862.7500	Sale	29,413	29,413			0001	50
ESH3	215	41,197,275	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	01/05/2023	3,832.3047	03/13/2023	3,862.7500	Sale	(327,288)	(327,288)			0001	50
ESH3	100	20,140,575	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	01/18/2023	4,028.1150	03/13/2023	3,862.7500	Sale	826,825	826,825			0001	50
ESH3	30	6,008,425	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	02/22/2023	4,005.6167	03/13/2023	3,862.7500	Sale	214,300	214,300			0001	50
ESH3	20	3,973,350	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	03/01/2023	3,973.3500	03/13/2023	3,862.7500	Sale	110,600	110,600			0001	50
ESH3	140	27,949,163	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	03/08/2023	3,992.7375	03/13/2023	3,862.7500	Sale	909,913	909,913			0001	50
ESM3	200	38,966,069	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	3,896.6069	03/22/2023	4,032.9325	Sale	(1,363,256)	(1,363,256)			0001	50
ESM3	30	5,844,910	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	3,896.6069	04/03/2023	4,151.2792	Sale	(382,008)	(382,008)			0001	50
ESM3	30	5,844,910	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	3,896.6069	04/03/2023	4,151.2792	Sale	(382,008)	(382,008)			0001	50
ESM3	20	3,896,607	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	3,896.6069	04/12/2023	4,150.3750	Sale	(253,768)	(253,768)			0001	50
ESM3	85	16,560,580	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	3,896.6069	04/19/2023	4,169.0971	Sale	(1,158,083)	(1,158,083)			0001	50
ESM3	95	18,508,883	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	3,896.6069	05/10/2023	4,156.5079	Sale	(1,234,530)	(1,234,530)			0001	50
ESM3	145	28,250,400	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	3,896.6069	05/23/2023	4,196.0517	Sale	(2,170,975)	(2,170,975)			0001	50
ESM3	150	29,224,552	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	3,896.6069	06/07/2023	4,297.2767	Sale	(3,005,023)	(3,005,023)			0001	50
ESM3	1,405	273,736,638	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/13/2023	3,896.6069	06/12/2023	4,304.8240	Sale	(28,677,246)	(28,677,246)			0001	50
ESM3	100	20,224,975	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	03/29/2023	4,044.9950	06/12/2023	4,304.8240	Sale	(1,299,145)	(1,299,145)			0001	50
ESM3	80	16,390,125	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	04/06/2023	4,097.5313	06/12/2023	4,304.8240	Sale	(829,171)	(829,171)			0001	50
ESM3	105	21,577,213	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	04/27/2023	4,109.9452	06/12/2023	4,304.8240	Sale	(1,023,113)	(1,023,113)			0001	50
ESM3	25	5,186,250	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	05/03/2023	4,149.0000	06/12/2023	4,304.8240	Sale	(194,780)	(194,780)			0001	50
ESM3	25	5,163,463	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	05/17/2023	4,130.7700	06/12/2023	4,304.8240	Sale	(217,567)	(217,567)			0001	50
ESM3	65	13,631,599	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	05/31/2023	4,194.3382	06/12/2023	4,304.8240	Sale	(359,079)	(359,079)			0001	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 16	17	18	19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, 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
ESM3	20	4,194,338	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/16/2023	CME	05/31/2023	4,194.3382	06/12/2023	4,304.8240	Sale	(110,486)	(110,486)			0001	50
ESU3	140	30,443,700	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	4,349.1000	06/14/2023	4,428.5875	Sale	(556,412)	(556,412)			0001	50
ESU3	15	3,261,825	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	4,349.1000	06/28/2023	4,419.6000	Sale	(52,875)	(52,875)			0001	50
ESU3	150	32,618,250	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	4,349.1000	07/06/2023	4,425.2200	Sale	(570,900)	(570,900)			0001	50
ESU3	130	28,269,150	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	4,349.1000	07/19/2023	4,604.1038	Sale	(1,657,525)	(1,657,525)			0001	50
ESU3	20	4,349,100	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	4,349.1000	07/26/2023	4,589.2500	Sale	(240,150)	(240,150)			0001	50
ESU3	35	7,610,925	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	4,349.1000	08/03/2023	4,521.8929	Sale	(302,387)	(302,387)			0001	50
ESU3	60	13,047,300	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	4,349.1000	09/06/2023	4,488.5292	Sale	(418,288)	(418,288)			0001	50
ESU3	10	2,174,550	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	4,349.1000	09/08/2023	4,456.3715	Sale	(53,636)	(53,636)			0001	50
ESU3	1,245	270,731,475	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	06/12/2023	4,349.1000	09/08/2023	4,456.3715	Sale	(6,677,653)	(6,677,653)			0001	50
ESU3	40	9,012,475	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	08/09/2023	4,506.2375	09/08/2023	4,456.3715	Sale	99,732	99,732			0001	50
ESU3	30	6,661,013	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	08/23/2023	4,440.6750	09/08/2023	4,456.3715	Sale	(23,545)	(23,545)			0001	50
ESU3	10	2,256,875	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2023	CME	08/30/2023	4,513.7500	09/08/2023	4,456.3715	Sale	28,689	28,689			0001	50
ESZ3	85	19,148,163	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	4,505.4500	09/26/2023	4,343.2559	Sale	689,325	689,325			0001	50
ESZ3	75	16,895,438	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	4,505.4500	10/18/2023	4,387.6400	Sale	441,787	441,787			0001	50
ESZ3	25	5,631,813	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	4,505.4500	11/08/2023	4,406.7500	Sale	123,375	123,375			0001	50
ESZ3	50	11,263,625	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	4,505.4500	11/15/2023	4,523.0000	Sale	(43,875)	(43,875)			0001	50
ESZ3	55	12,389,988	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	4,505.4500	11/21/2023	4,549.4636	Sale	(121,037)	(121,037)			0001	50
ESZ3	5	1,126,363	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	4,505.4500	12/11/2023	4,609.5000	Sale	(26,013)	(26,013)			0001	50
ESZ3	1,030	232,030,675	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/08/2023	4,505.4500	12/11/2023	4,607.5000	Sale	(5,255,575)	(5,255,575)			0001	50
ESZ3	50	11,297,900	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/13/2023	4,519.1600	12/11/2023	4,607.5000	Sale	(220,850)	(220,850)			0001	50
ESZ3	30	6,608,375	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	09/21/2023	4,405.5833	12/11/2023	4,607.5000	Sale	(302,875)	(302,875)			0001	50
ESZ3	30	6,600,725	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	10/11/2023	4,400.4833	12/11/2023	4,607.5000	Sale	(310,525)	(310,525)			0001	50
ESZ3	30	6,361,538	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	10/23/2023	4,241.0250	12/11/2023	4,607.5000	Sale	(549,713)	(549,713)			0001	50
ESZ3	75	15,704,088	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	10/31/2023	4,187.7567	12/11/2023	4,607.5000	Sale	(1,574,037)	(1,574,037)			0001	50
ESZ3	30	6,550,500	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	11/03/2023	4,367.0000	12/11/2023	4,607.5000	Sale	(360,750)	(360,750)			0001	50
ESZ3	95	21,804,175	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/15/2023	CME	11/29/2023	4,590.3526	12/11/2023	4,607.5000	Sale	(81,450)	(81,450)			0001	50
ESH4	40	9,321,000	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	4,660.5000	12/13/2023	4,699.1500	Sale	(77,300)	(77,300)			0001	50
ESH4	45	10,486,125	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	4,660.5000	12/20/2023	4,822.6500	Sale	(364,838)	(364,838)			0001	50
ESH4	25	5,825,625	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	4,660.5000	12/26/2023	4,817.7500	Sale	(196,563)	(196,563)			0001	50
1609999999. Subtotal - Short Futures - Hedging Other														(70,899,867)	(70,899,867)			XXX	XXX
1649999999. Subtotal - Short Futures														(36,527,739)	(36,527,739)			XXX	XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization															(3,609,783)				
1659999999. Subtotal - SSAP No. 108 Adjustments - Offset to VM-21															(3,609,783)			XXX	XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization															(5,592,612)				
1669999999. Subtotal - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities															(5,592,612)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments															(9,202,396)			XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
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														8,977,854	8,977,854			XXX	XXX
1709999999. Subtotal - Hedging Other														(68,905,843)	(68,905,843)			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															(9,202,396)			XXX	XXX
1759999999 - Totals														(59,927,989)	(69,130,385)			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
0001	Economically hedge the embedded derivative in certain variable annuity contracts.
0002	Economically hedge the credit risk of investment portfolio.
0003	Instrument in CDHS #001 Rider Claims Less Rider Fees in VA Contracts 100% of Rho SSAP 108 hedge; 100% Effective

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX								48,604,315	48,604,315
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Y	Y	10,102,414		10,723,064	(5,487,395)		10,723,064	(4,699,770)		1,785,851	
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Y	Y	1,560,000	10,839,102	12,979,020	(774,334)		13,509,204	(441,232)	11,507,972	30,692,832	30,498,416
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y			27,709,754	(236,881,825)		26,067,663	(237,535,676)		13,377,066	
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	17,790,000	5,176,934	19,618,027	(8,036,868)		31,686,033	(9,187,303)	4,708,730	29,177,647	17,791,871
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Y	Y	2,976,000		17,163,056	(14,010,785)	176,271	25,711,681	(21,838,822)	896,859	9,545,614	9,545,614
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y		5,329,387	1,892,276	(16,001,660)		1,892,276	(16,001,660)		3,469,567	
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y			760,404	(174,136)	586,268	760,404	(174,136)	586,268	680,438	680,438
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	5,300,000	9,699,340	13,166,045	(908,544)		13,166,045	(908,544)	6,957,502	1,980,258	
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Y	Y			4,390,448	(3,220,704)	1,169,744	4,390,448	(4,192,977)	197,471	1,935,099	1,935,099
MERRILL LYNCH CAPITAL SERVICES INC GDWTXX036O1TB7DW3U69	Y	Y			437,082		437,082	437,082		437,082	147,994	147,994
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Y	Y		79,544,766	80,220,310	(7,730,885)		87,647,550	(7,536,075)	80,111,476	173,803,511	166,748,170
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Y	Y			4,159,195		4,159,195	4,159,195	(35,832,732)		3,012,055	3,012,055
UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	Y	Y	605,000		251,127			251,127			93,524	
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Y	Y	10,295,000	3,506,929	17,556,631	(27,493,127)		19,912,431	(23,720,339)		8,278,170	
SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	Y	Y	17,370,000		25,135,808	(6,038,413)	1,727,395	25,135,808	(7,564,501)	201,308	566,963	566,963
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	Y	Y			212,439	(5,687,495)		347,482	(1,996,865)		1,293,753	
0299999999. Total NAIC 1 Designation			65,998,414	114,096,458	236,374,687	(332,446,171)	8,255,955	265,797,493	(371,630,630)	105,604,667	279,840,342	230,926,620
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			1,319,912,020		3,045,493,721	(1,694,746,399)	30,835,302	3,047,629,874	(1,706,936,813)	20,781,041	679,864,133	679,864,133
0999999999 - Gross Totals			1,385,910,434	114,096,458	3,281,868,408	(2,027,192,570)	39,091,257	3,313,427,367	(2,078,567,443)	126,385,708	1,008,308,789	959,395,068
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					3,281,868,408	(2,027,192,570)						

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Principal Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Treasury	912810-TS-7	UNITED STATES TREASURY NOTE/BO 3.875	325,184	354,000	342,869	05/15/2043	V
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Treasury	912828-5M-8	UNITED STATES TREASURY NOTE/BO 3.125	466,245	492,000	499,772	11/15/2028	V
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Treasury	91282C-EC-1	UNITED STATES TREASURY NOTE/BO 1.875	671,666	730,700	691,359	02/28/2027	V
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Treasury	91282C-EF-4	UNITED STATES TREASURY NOTE/BO 2.5	1,432,981	1,529,000	1,531,929	03/31/2027	V
BARCLAYS BANK PLC_LCH	LCZ7XYGSLJUHFXXNXD88	Cash			12,740	12,740			I
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Cash			27,625,094	27,625,094			V
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Treasury	912810-QY-7	UNITED STATES TREASURY NOTE/BO 2.75	3,701,745	4,851,000	4,645,774	11/15/2042	V
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Treasury	912810-RD-2	UNITED STATES TREASURY NOTE/BO 3.75	962,317	1,091,400	1,073,001	11/15/2043	V
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Treasury	912810-RU-4	UNITED STATES TREASURY NOTE/BO 2.875	1,133,948	1,500,000	1,440,536	11/15/2046	V
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Treasury	912810-TS-7	UNITED STATES TREASURY NOTE/BO 3.875	11,243,281	12,500,000	12,106,947	05/15/2043	V
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Treasury	912828-3P-3	UNITED STATES TREASURY NOTE/BO 2.25	4,899,114	5,232,000	5,161,571	12/31/2024	V
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Treasury	912828-4R-8	UNITED STATES TREASURY NOTE/BO 2.875	42,702,402	45,511,000	46,100,694	05/31/2025	V
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Treasury	91282C-AE-1	UNITED STATES TREASURY NOTE/BO 0.625	21,453,925	27,509,000	26,958,132	08/15/2030	V
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Treasury	91282C-DH-1	UNITED STATES TREASURY NOTE/BO 0.75	30,822,749	32,262,000	31,295,665	11/15/2024	V
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Treasury	91282C-DN-8	UNITED STATES TREASURY NOTE/BO 1	2,864,078	3,000,000	3,000,000	12/15/2024	V
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Treasury	91282C-EC-1	UNITED STATES TREASURY NOTE/BO 1.875	35,421,002	39,337,000	37,219,067	02/28/2027	V
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Treasury	91282C-EG-2	UNITED STATES TREASURY NOTE/BO 2.25	18,254,014	18,577,000	18,553,912	03/31/2024	V
BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	Treasury	91282C-AE-1	UNITED STATES TREASURY NOTE/BO 0.625	37,743,915	48,650,000	47,675,783	08/15/2030	I
CITIBANK NA	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3140EU-2P-3	FANNIE MAE POOL 3	1,245,697	1,446,851	1,501,307	04/01/2046	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3140FG-7F-0	FANNIE MAE POOL 3	483,054	557,786	575,846	11/01/2046	V
CITIBANK NA	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3140QM-A9-5	FANNIE MAE POOL 2	1,069,251	1,365,769	1,377,626	10/01/2051	V
CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	Corporate	3130A3-VD-3	FEDERAL HOME LOAN BANKS 2.625	9,040,770	9,850,000	9,887,120	06/11/2027	I
CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	Corporate	3130A5-QM-4	FEDERAL HOME LOAN BANKS 3.7	8,931,937	9,900,000	9,909,155	06/22/2035	I
CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	Corporate	3130AL-A8-7	FEDERAL HOME LOAN BANKS 2.15	32,644,149	50,000,000	50,000,000	02/22/2041	I
CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	Corporate	31358D-DR-2	FANNIE MAE PRINCIPAL STRIP 0	18,205,741	24,700,000	20,265,426	05/15/2030	I
CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	Corporate	31359Y-BG-1	Fannie Mae Interest Strip 0	12,563,090	16,000,000	13,695,187	11/15/2028	I
CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	Loan-backed and Structured	3140QM-A9-5	FANNIE MAE POOL 2	8,918,665	11,273,263	11,371,136	10/01/2051	I
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Treasury	91282C-DH-1	UNITED STATES TREASURY NOTE/BO 0.75	16,038,949	16,620,000	16,122,186	11/15/2024	V
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Treasury	91282C-EC-1	UNITED STATES TREASURY NOTE/BO 1.875	5,458,265	5,938,000	5,618,294	02/28/2027	V
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Treasury	91282C-AE-1	UNITED STATES TREASURY NOTE/BO 0.625	265,161	340,000	333,191	08/15/2030	V
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Treasury	91282C-EC-1	UNITED STATES TREASURY NOTE/BO 1.875	1,323,662	1,440,000	1,362,469	02/28/2027	V
JP MORGAN SECURITIES LLC_LCH	LCZ7XYGSLJUHFXXNXD88	Cash			17,897	17,897			I
JP MORGAN SECURITIES LLC_LCH	LCZ7XYGSLJUHFXXNXD88	Cash			9,790	9,790			V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Corporate	037833-DD-9	APPLE INC 3.75	3,153,966	4,600,000	4,577,104	09/12/2047	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Corporate	055451-AV-0	BHP BILLITON FINANCE USA LTD 5	1,860,406	2,300,000	2,559,043	09/30/2043	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Corporate	20030N-BM-2	COMCAST CORP 4.2	766,503	1,000,000	1,000,477	08/15/2034	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Corporate	20030N-CS-8	COMCAST CORP 3.95	3,946,146	5,000,000	4,998,289	10/15/2025	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Corporate	254687-FY-7	WALT DISNEY CO/THE 3.5	2,026,121	3,000,000	2,997,402	05/13/2040	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Corporate	254687-FZ-4	WALT DISNEY CO/THE 3.6	1,937,296	3,000,000	2,996,400	01/13/2051	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	312940-4W-6	FREDDIE MAC GOLD POOL 4.5	1,220,767	1,354,716	1,403,888	06/01/2040	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	312940-4X-4	FREDDIE MAC GOLD POOL 4.5	1,224,357	1,358,700	1,403,807	06/01/2040	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Corporate	31359Y-BG-1	Fannie Mae Interest Strip 0	2,290,147	3,500,000	2,995,822	11/15/2028	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138WF-BM-7	FANNIE MAE POOL 3	713,867	866,366	871,041	07/01/2045	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Corporate	437076-BH-4	HOME DEPOT INC/THE 4.25	6,454,046	8,900,000	9,116,359	04/01/2046	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Corporate	767201-AL-0	RIO TINTO FINANCE USA LTD 5.2	3,303,095	4,000,000	4,631,507	11/02/2040	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Treasury	912810-QY-7	UNITED STATES TREASURY NOTE/BO 2.75	61,697	80,000	76,616	11/15/2042	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Treasury	912810-RD-2	UNITED STATES TREASURY NOTE/BO 3.75	801,997	900,000	884,827	11/15/2043	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Treasury	91282C-EC-1	UNITED STATES TREASURY NOTE/BO 1.875	6,237,492	7,000,000	6,623,115	02/28/2027	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Corporate	91324P-CP-5	UNITEDHEALTH GROUP INC 3.75	3,154,293	4,000,000	3,998,049	07/15/2025	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Corporate	91324P-CQ-3	UNITEDHEALTH GROUP INC 4.625	2,819,122	3,500,000	3,656,422	07/15/2035	I
MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	Cash			1,550,000	1,550,000			V
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3132QV-ML-2	FREDDIE MAC GOLD POOL 3	27,461	31,529	32,452	01/01/2046	V
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3132WD-CU-6	FREDDIE MAC GOLD POOL 3	2,340,754	2,692,013	2,780,454	04/01/2046	V
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3138A7-QC-5	FANNIE MAE POOL 4.5	401,443	422,644	430,339	02/01/2041	V
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3140QM-A9-5	FANNIE MAE POOL 2	1,337,442	1,708,333	1,723,164	10/01/2051	V
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Treasury	912810-RD-2	UNITED STATES TREASURY NOTE/BO 3.75	36,019	40,000	39,326	11/15/2043	V
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Treasury	912810-SP-4	UNITED STATES TREASURY NOTE/BO 1.375	19,636	36,500	35,569	08/15/2050	V
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Treasury	912828-D5-6	UNITED STATES TREASURY NOTE/BO 2.375	63,619	65,000	64,940	08/15/2024	V
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Treasury	91282C-AE-1	UNITED STATES TREASURY NOTE/BO 0.625	155,977	200,000	195,995	08/15/2030	V
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Treasury	91282C-DN-8	UNITED STATES TREASURY NOTE/BO 1	925,356	964,400	964,400	12/15/2024	V
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Treasury	91282C-EC-1	UNITED STATES TREASURY NOTE/BO 1.875	5,161,361	5,615,000	5,312,684	02/28/2027	V
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Cash			999,761	999,761			V

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)
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	20030N-BQ-3	COMCAST CORP 4.6	9,198,713	11,500,000	11,918,071	08/15/2045	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	210518-DB-9	CONSUMERS ENERGY CO 4.05	10,421,717	14,040,000	13,913,914	05/15/2048	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	233835-AQ-0	MERCEDES-BENZ FINANCE NORTH AM 8.5	203,360	180,000	232,787	01/18/2031	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Loan-backed and Structured	3133AU-KV-9	FREDDIE MAC POOL 2.5	4,775,229	6,407,285	6,597,956	10/01/2051	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	36962G-XZ-2	GENERAL ELECTRIC CO 6.75	8,000,634	7,800,000	8,469,066	03/15/2032	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Treasury	912810-RD-2	UNITED STATES TREASURY NOTE/BO 3.75	3,043,648	3,380,000	3,323,018	11/15/2043	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Treasury	912810-TS-7	UNITED STATES TREASURY NOTE/BO 3.875	551,160	600,000	581,133	05/15/2043	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Treasury	912828-D5-6	UNITED STATES TREASURY NOTE/BO 2.375	4,541,416	4,640,000	4,635,739	08/15/2024	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Treasury	91282C-DH-1	UNITED STATES TREASURY NOTE/BO 0.75	192,042	4,000,000	194,009	11/15/2024	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Treasury	91282C-EC-1	UNITED STATES TREASURY NOTE/BO 1.875	1,268,509	1,380,000	1,305,700	02/28/2027	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC 4.75	5,217,875	6,300,000	6,795,641	07/15/2045	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	91324P-CX-8	UNITEDHEALTH GROUP INC 4.2	3,929,012	5,200,000	5,185,992	01/15/2047	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Treasury	91282C-DH-1	UNITED STATES TREASURY NOTE/BO 0.75	6,574,698	6,881,700	6,675,575	11/15/2024	V
0199999999 - Total				470,860,642	561,217,235	516,514,044	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)
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	United States Treasury Note/Bond 0.625	885,795	1,136,000	XXX	08/15/2030	V
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	91282C-CB-5	United States Treasury Note/Bond 1.625	9,216,618	11,168,400	XXX	05/15/2031	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash			1,560,000	1,560,000	XXX		V
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Cash			768,668,751	768,668,751	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash			17,790,000	17,790,000	XXX		V
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Cash			551,233,903	551,233,903	XXX		V
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Cash			2,976,000	2,976,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			5,300,000	5,300,000	XXX		V
BARCLAYS BANK PLC_LCH LCZ7XYGSLJUHFXXNXD88	Cash			9,366	9,366	XXX		V
SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	Cash			17,370,000	17,370,000	XXX		V
UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	Cash			605,000	605,000	XXX		V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Cash			10,295,000	10,295,000	XXX		V
0299999999 - Total				1,385,910,433	1,388,112,420	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)
0001	CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization	(405,753,638)	(459,614,417)	(53,860,779)	(39,305,034)	(18,418,271)	1,943,303	73.0	1,418,125	(338,170,426)	(63,817,143)	(43,814,466)		(20,002,677)	36,868,083		36,868,083	(321,305,021)
Total		(405,753,638)	(459,614,417)	(53,860,779)	(39,305,034)	(18,418,271)	1,943,303	XXX	1,418,125	(338,170,426)	(63,817,143)	(43,814,466)		(20,002,677)	36,868,083		36,868,083	(321,305,021)

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
3A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$ ....
3B	2A ...$	2B ..$	2C ..$				
3C	3A ...$	3B ..$	3C ..$				
3D	4A ...$	4B ..$	4C ..$				
3E	5A ...$	5B ..$	5C ..$				
3F	6 .....$						

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:
1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Bank of Nova Scotia	Houston, Texas		5.400	34,945		695,408	XXX
Bankers Trust	Des Moines, Iowa					5,082,129	XXX
Canadian Imperial	Toronto, Ontario, Canada					382,214	XXX
Citibank	New York, New York		2.000	404,435		(37,358,414)	XXX
Citizens	Des Moines, Iowa		2.040	64,892		79,268	XXX
Crescent State Bank	Raleigh, North Carolina					381,061	XXX
First Womens Bank	Chicago, Illinois					3,000,000	XXX
Northern Trust	Chicago, Illinois					(18,985,575)	XXX
PNC Bank	Pittsburg, Pennsylvania		1.970	12,098		683,051	XXX
Principal Bank	Des Moines, Iowa		3.330	24,258		1,266,395	XXX
State Street	Quincy, Massachusetts		0.010	634		221,781	XXX
Wells Fargo Bank	San Francisco, California					6,764,544	XXX
Wells Fargo Bank of Iowa	Des Moines, Iowa					(74,547,201)	XXX
0199998 Deposits in ... 6 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	114,166		9,396	XXX
0199999. Totals - Open Depositories		XXX	XXX	655,428		(112,325,943)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	655,428		(112,325,943)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	655,428		(112,325,943)	XXX

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

1. January	175,340,584	4. April	56,276,009	7. July	45,340,450	10. October	239,136,379
2. February	242,794,383	5. May	60,230,883	8. August	112,430,106	11. November	109,127,065
3. March	180,467,426	6. June	206,437,080	9. September	156,318,723	12. December	(112,325,943)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY BILL SENIOR 0.0000 01/04/2024		10/26/2023	0.000	01/04/2024	299,862,364		3,146,135
	UNITED STATES TREASURY BILL SENIOR 0.0000 01/16/2024		12/21/2023	0.000	01/16/2024	149,659,844		225,915
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						449,522,208		3,372,050
0109999999. Total - U.S. Government Bonds						449,522,208		3,372,050
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	ALLIANCEBERNSTEIN LP SENIOR 0.0000 01/02/2024		12/26/2023	5.320	01/02/2024	34,994,828		31,033
	BROWN-FORMAN CORP SENIOR 0.0000 01/03/2024		12/27/2023	5.360	01/03/2024	17,994,640		13,400
	CVS HEALTH CORP SENIOR 0.0000 01/02/2024		12/29/2023	5.400	01/02/2024	9,998,500		4,500
	CVS HEALTH CORP SENIOR 0.0000 01/02/2024		12/29/2023	5.450	01/02/2024	39,993,944		18,167
	CHEVRON PHILLIPS CHEMICAL CO L SENIOR 0.0000 01/02/2024		12/29/2023	5.350	01/02/2024	8,998,663		4,013
	CHEVRON PHILLIPS CHEMICAL CO L SENIOR 0.0000 01/04/2024		12/28/2023	5.410	01/04/2024	9,995,492		6,011
	CHEVRON PHILLIPS CHEMICAL CO L SENIOR 0.0000 01/04/2024		12/28/2023	5.410	01/04/2024	21,990,082		13,224
	CHEVRON PHILLIPS CHEMICAL CO L SENIOR 0.0000 01/05/2024		12/29/2023	5.370	01/02/2024	14,996,084		11,747
	CHEVRON PHILLIPS CHEMICAL CO L SENIOR 0.0000 01/05/2024		12/29/2023	5.430	01/02/2024	414,890		329
	CINTAS CORP NO 2 SENIOR 0.0000 01/02/2024		12/28/2023	5.360	01/02/2024	7,998,809		4,764
	CINTAS CORP NO 2 SENIOR 0.0000 01/02/2024		12/29/2023	5.360	01/02/2024	4,999,256		2,233
	DOVER CORP SENIOR 0.0000 01/02/2024		12/29/2023	5.360	01/02/2024	29,995,533		13,400
	DOVER CORP SENIOR 0.0000 01/05/2024		12/28/2023	5.450	01/05/2024	3,249,031		1,969
	DOVER CORP SENIOR 0.0000 01/05/2024		12/28/2023	5.450	01/05/2024	12,117,658		7,342
	DUKE ENERGY CORP SENIOR 0.0000 01/02/2024		12/29/2023	5.360	01/02/2024	30,995,384		13,847
	DUKE ENERGY CORP SENIOR 0.0000 01/02/2024		12/20/2023	5.460	01/02/2024	23,996,360		43,680
	ENTERPRISE PRODUCTS OPERATING SENIOR 0.0000 01/02/2024		12/29/2023	5.400	01/02/2024	64,660,300		29,102
	EVERSOURCE ENERGY SENIOR 0.0000 01/02/2024		12/29/2023	5.380	01/02/2024	40,993,873		18,382
	EXPERIAN FINANCE PLC SENIOR 0.0000 01/02/2024		12/28/2023	5.400	01/02/2024	14,922,761		8,955
	EXPERIAN FINANCE PLC SENIOR 0.0000 01/03/2024		12/27/2023	5.400	01/03/2024	5,998,200		4,500
	EXPERIAN FINANCE PLC SENIOR 0.0000 01/09/2024		12/28/2023	5.450	01/09/2024	9,987,889		6,056
	FAIRWAY FINANCE CO LLC SENIOR 0.0000 01/02/2024		12/28/2023	5.310	01/02/2024	30,995,428		18,290
	ILLINOIS TOOL WORKS INC SENIOR 0.0000 01/02/2024		12/29/2023	5.280	01/02/2024	44,993,400		19,800
	INTERCONTINENTAL EXCHANGE INC SENIOR 0.0000 01/02/2024		12/29/2023	5.440	01/02/2024	7,998,791		3,627
	INTERCONTINENTAL EXCHANGE INC SENIOR 0.0000 01/02/2024		12/27/2023	5.490	01/02/2024	14,997,713		11,438
	INTERCONTINENTAL EXCHANGE INC SENIOR 0.0000 01/04/2024		12/27/2023	5.490	01/04/2024	6,497,026		4,956
	KOCH INDUSTRIES INC SENIOR 0.0000 01/05/2024		12/28/2023	5.310	01/05/2024	17,989,380		10,620
	MONDELEZ INTERNATIONAL INC SENIOR 0.0000 01/02/2024		12/29/2023	5.350	01/02/2024	8,998,663		4,013
	MONDELEZ INTERNATIONAL INC SENIOR 0.0000 01/02/2024		12/29/2023	5.350	01/02/2024	37,994,353		16,942
	MONDELEZ INTERNATIONAL INC SENIOR 0.0000 01/02/2024		12/29/2023	5.450	01/02/2024	2,999,546		1,363
	NATIONAL RURAL UTILITIES COOPE SENIOR 0.0000 01/02/2024		12/27/2023	5.400	01/02/2024	1,999,700		1,500
	NSTAR ELECTRIC CO SENIOR 0.0000 01/02/2024		12/29/2023	5.300	01/02/2024	7,998,822		3,533
	WISCONSIN ELECTRIC POWER CO SENIOR 0.0000 01/02/2024		12/27/2023	5.420	01/02/2024	2,409,637		1,814
	NUTRIEN LTD SENIOR 0.0000 01/02/2024		12/29/2023	5.450	01/02/2024	39,993,944		18,167
	NUTRIEN LTD SENIOR 0.0000 01/02/2024		12/29/2023	5.480	01/02/2024	4,594,301		2,098
	BMW US CAPITAL LLC SENIOR 0.0000 01/04/2024		12/26/2023	5.330	01/04/2024	49,977,792		44,417
	BMW US CAPITAL LLC SENIOR 0.0000 01/05/2024		12/29/2023	5.310	01/05/2024	28,982,890		12,833
	NOVARTIS FINANCE CORP SENIOR 0.0000 01/05/2024		12/29/2023	5.290	01/05/2024	9,899,178		4,366
	NOVARTIS FINANCE CORP SENIOR 0.0000 01/05/2024		12/27/2023	5.290	01/05/2024	2,258,672		1,660
	NOVARTIS FINANCE CORP SENIOR 0.0000 01/08/2024		12/28/2023	5.300	01/08/2024	14,984,542		8,833
	VW CREDIT INC SENIOR 0.0000 01/02/2024		12/26/2023	5.500	01/02/2024	17,997,250		16,500
	VW CREDIT INC SENIOR 0.0000 01/04/2024		12/27/2023	5.500	01/04/2024	4,997,708		3,819
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						768,850,913		467,243
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						768,850,913		467,243
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
2419999999. Total - Issuer Obligations						1,218,373,121		3,839,293
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						1,218,373,121		3,839,293
09248U-55-1	BLACKROCK LIQUIDITY FUNDS TREA	C	01/31/2023	0.000		2,000,000		83,253
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,000,000		83,253
25160K-20-7	DWS MONEY MARKET SERIES		12/29/2023	0.000		286,700,000		
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE SECURED		12/29/2023	0.000		248,345,109		346,001
4812C2-68-4	JPMORGAN US GOVERNMENT MONEY M		12/26/2023	0.000		161,315,162		314,914
61747C-70-7	MORGAN STANLEY INSTITUTIONAL F SECURED		12/29/2023	0.000		579,903,381		1,807,320
825252-88-5	INVESCO GOVERNMENT & AGENCY PO SECURED		12/28/2023	0.000		130,024,344		214,155
8309999999. Subtotal - All Other Money Market Mutual Funds						1,406,287,996		2,682,390
8609999999 - Total Cash Equivalents						2,626,661,117		6,604,936

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 247,484,269	1B ..$ 449,522,208	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$ 521,366,644	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Life Insurance			194,899	112,078
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Life Insurance			53,597	30,821
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA	O	Life Insurance	51,488,392,889	47,867,650,167		
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Life Insurance			194,899	112,078
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	Life Insurance			487,248	280,195
33.	New York NY						
34.	North Carolina NC	B	Life Insurance			974,496	560,391
35.	North Dakota ND						
36.	Ohio OH						
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR	B	Life Insurance			1,018,794	1,022,086
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	51,488,392,889	47,867,650,167	2,923,934	2,117,649
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

6 1 2 7 1 2 0 2 3 2 8 5 0 0 1 0 0

SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES

For The Year Ended December 31, 2023
(To Be Filed by April 1)

Of The Principal Life Insurance Company

ADDRESS (City, State and Zip Code) Des Moines , IA 50392-2300

NAIC Group Code 0332 NAIC Company Code 61271 Federal Employer's Identification Number (FEIN) 42-0127290

The Investment Risks Interrogatories are to be filed by April 1. They are also to be included with the Audited Statutory Financial Statements.

Answer the following interrogatories by reporting the applicable U.S. dollar amounts and percentages of the reporting entity's total admitted assets held in that category of investments.

1. Reporting entity's total admitted assets as reported on Page 2 of this annual statement. $ 89,400,320,026

2. Ten largest exposures to a single issuer/borrower/investment.

	1 Issuer	2 Description of Exposure	3 Amount	4 Percentage of Total Admitted Assets
2.01	FNMA	Bond	$ 1,603,677,124	1.8 %
2.02	PRINCIPAL HOLDING COMPANY, LLC	Other Invested Assets	$ 1,126,700,279	1.3 %
2.03	FHLMC	Bond	$ 913,359,310	1.0 %
2.04	MORGAN STANLEY GOVERNMENT FUND	Bond	$ 579,903,381	0.6 %
2.05	PRINCIPAL REAL ESTATE HOLDING COMPANY LLC	Other Invested Assets	$ 550,924,893	0.6 %
2.06	PRINCIPAL REINSURANCE COMPANY OF DELAWARE II	Common Stock	$ 466,202,126	0.5 %
2.07	DWS GOVERNMENT MONEY MARKET SERIES	Bond	$ 286,700,000	0.3 %
2.08	JPMMT 2022-INV2	Bond	$ 281,265,311	0.3 %
2.09	MENLO PREPI I LLC	Commercial Mortgage	$ 272,181,715	0.3 %
2.10	PIMCO PIF ONSHORE FEEDER II LLC	Bond	$ 270,000,000	0.3 %

3. Amounts and percentages of the reporting entity's total admitted assets held in bonds and preferred stocks by NAIC designation.

	Bonds	1	2		Preferred Stocks	3	4
3.01	NAIC 1	$ 36,489,903,180	40.8 %	3.07	NAIC 1	$ 106,410,925	0.1 %
3.02	NAIC 2	$ 18,961,246,693	21.2 %	3.08	NAIC 2	$ 71,192,531	0.1 %
3.03	NAIC 3	$ 2,919,512,751	3.3 %	3.09	NAIC 3	$ 3,593,322	%
3.04	NAIC 4	$ 369,796,834	0.4 %	3.10	NAIC 4	$	%
3.05	NAIC 5	$ 9,341,595	%	3.11	NAIC 5	$	%
3.06	NAIC 6	$ 23,598,942	%	3.12	NAIC 6	$ 400	%

4. Assets held in foreign investments:

4.01 Are assets held in foreign investments less than 2.5% of the reporting entity's total admitted assets? Yes [ ] No [X]

If response to 4.01 above is yes, responses are not required for interrogatories 5 - 10.

4.02	Total admitted assets held in foreign investments	$ 7,727,581,743	8.6 %
4.03	Foreign-currency-denominated investments	$	%
4.04	Insurance liabilities denominated in that same foreign currency	$	%

5. Aggregate foreign investment exposure categorized by NAIC sovereign designation:

		1	2
5.01	Countries designated NAIC-1	$ 6,766,929,607	7.6 %
5.02	Countries designated NAIC-2	$ 713,931,878	0.8 %
5.03	Countries designated NAIC-3 or below	$ 246,720,259	0.3 %

6. Largest foreign investment exposures by country, categorized by the country's NAIC sovereign designation:

		1	2
	Countries designated NAIC - 1:		
6.01	Country 1: UNITED KINGDOM	$ 1,520,947,535	1.7 %
6.02	Country 2: AUSTRALIA	$ 1,416,086,432	1.6 %
	Countries designated NAIC - 2:		
6.03	Country 1: MEXICO	$ 303,442,297	0.3 %
6.04	Country 2: PANAMA	$ 132,901,524	0.1 %
	Countries designated NAIC - 3 or below:		
6.05	Country 1: COLOMBIA	$ 74,288,503	0.1 %
6.06	Country 2: BARBADOS	$ 41,648,896	%

		1	2
7.	Aggregate unhedged foreign currency exposure	$	%

8. Aggregate unhedged foreign currency exposure categorized by NAIC sovereign designation:

		1	2
8.01	Countries designated NAIC-1	$	%
8.02	Countries designated NAIC-2	$	%
8.03	Countries designated NAIC-3 or below	$	%

9. Largest unhedged foreign currency exposures by country, categorized by the country's NAIC sovereign designation:

		1	2
	Countries designated NAIC - 1:		
9.01	Country 1:	$	%
9.02	Country 2:	$	%
	Countries designated NAIC - 2:		
9.03	Country 1:	$	%
9.04	Country 2:	$	%
	Countries designated NAIC - 3 or below:		
9.05	Country 1:	$	%
9.06	Country 2:	$	%

10. Ten largest non-sovereign (i.e. non-governmental) foreign issues:

	1 Issuer	2 NAIC Designation	3	4
10.01	HS1 LTD	1	$ 115,609,072	0.1 %
10.02	CSL LTD	1	$ 108,446,595	0.1 %
10.03	ANGLO AMERICAN PLC	2	$ 99,668,012	0.1 %
10.04	CVC MANAGEMENT HOLDINGS LTD	1	$ 99,418,951	0.1 %
10.05	NSW ELECTRICITY NETWORKS	2	$ 86,000,000	0.1 %
10.06	TENCENT HOLDINGS LTD	1	$ 85,333,829	0.1 %
10.07	SEGRO PLC	1	$ 79,535,161	0.1 %
10.08	INDONESIA REPUBLIC OF	2	$ 70,920,026	0.1 %
10.09	AUSGRID GROUP	2	$ 69,992,559	0.1 %
10.10	DEXUS PROPERTY GROUP	1	$ 69,000,000	0.1 %

11. Amounts and percentages of the reporting entity's total admitted assets held in Canadian investments and unhedged Canadian currency exposure:

11.01 Are assets held in Canadian investments less than 2.5% of the reporting entity's total admitted assets? Yes [ ] No [X]

If response to 11.01 is yes, detail is not required for the remainder of interrogatory 11.

		1	2
11.02	Total admitted assets held in Canadian investments	$ 2,404,787,065	2.7 %
11.03	Canadian-currency-denominated investments	$	%
11.04	Canadian-denominated insurance liabilities	$	%
11.05	Unhedged Canadian currency exposure	$	%

12. Report aggregate amounts and percentages of the reporting entity's total admitted assets held in investments with contractual sales restrictions:

12.01 Are assets held in investments with contractual sales restrictions less than 2.5% of the reporting entity's total admitted assets? Yes [X] No [ ]

If response to 12.01 is yes, responses are not required for the remainder of Interrogatory 12.

	1	2	3
12.02	Aggregate statement value of investments with contractual sales restrictions	$	%
	Largest three investments with contractual sales restrictions:		
12.03		$	%
12.04		$	%
12.05		$	%

13. Amounts and percentages of admitted assets held in the ten largest equity interests:

13.01 Are assets held in equity interests less than 2.5% of the reporting entity's total admitted assets? Yes [ ] No [X]

If response to 13.01 above is yes, responses are not required for the remainder of Interrogatory 13.

	1 Issuer	2	3
13.02	PRINCIPAL HOLDING COMPANY, LLC	$ 1,126,700,279	1.3 %
13.03	PRINCIPAL REINSURANCE COMPANY OF DELAWARE II	$ 466,202,126	0.5 %
13.04	FEDERAL HOME LOAN BANKS	$ 187,750,000	0.2 %
13.05	MILLENNIUM USA LP	$ 126,971,588	0.1 %
13.06	PRINCIPAL REINSURANCE COMPANY OF DELAWARE	$ 125,974,825	0.1 %
13.07	PRINCIPAL REINSURANCE COMPANY OF VERMONT II	$ 125,775,701	0.1 %
13.08	BLACKROCK SEC LIQUID SOL C LP	$ 108,533,704	0.1 %
13.09	BLACKROCK SEC LIQUID SOL LP	$ 86,746,222	0.1 %
13.10	PTNRS GRP DIRECT EQ 2019 A LP	$ 63,387,184	0.1 %
13.11	PRINCIPAL REINSURANCE COMPANY OF VERMONT	$ 53,003,050	0.1 %

14. Amounts and percentages of the reporting entity's total admitted assets held in nonaffiliated, privately placed equities:

14.01 Are assets held in nonaffiliated, privately placed equities less than 2.5% of the reporting entity's total admitted assets? Yes [X] No [ ]

If response to 14.01 above is yes, responses are not required for 14.02 through 14.05.

	1	2	3
14.02	Aggregate statement value of investments held in nonaffiliated, privately placed equities	$	%
	Largest three investments held in nonaffiliated, privately placed equities:		
14.03		$	%
14.04		$	%
14.05		$	%

Ten largest fund managers:

	1 Fund Manager	2 Total Invested	3 Diversified	4 Nondiversified
14.06	MORGAN STANLEY	$ 626,595,395	$ 626,595,395	$
14.07	DWS GROUP	$ 286,700,000	$ 286,700,000	$
14.08	JPMORGAN CHASE & CO	$ 284,180,120	$ 284,180,120	$
14.09	GOLDMAN SACHS	$ 248,345,109	$ 248,345,109	$
14.10	BLACKROCK	$ 197,279,926	$ 197,279,926	$
14.11	INVESCO	$ 130,024,344	$ 130,024,344	$
14.12	MILLENNIUM MANAGEMENT	$ 126,971,588	$ 126,971,588	$
14.13	MACQUARIE GROUP	$ 73,979,560	$ 73,979,560	$
14.14	BLACKSTONE GROUP	$ 68,538,535	$ 68,538,535	$
14.15	GRIDIRON CAPITAL	$ 65,295,395	$	$ 65,295,395

15. Amounts and percentages of the reporting entity's total admitted assets held in general partnership interests:

15.01 Are assets held in general partnership interests less than 2.5% of the reporting entity's total admitted assets? Yes [X] No [ ]

If response to 15.01 above is yes, responses are not required for the remainder of Interrogatory 15.

	1	2	3
15.02	Aggregate statement value of investments held in general partnership interests	$	%
	Largest three investments in general partnership interests:		
15.03		$	%
15.04		$	%
15.05		$	%

16. Amounts and percentages of the reporting entity's total admitted assets held in mortgage loans:

16.01 Are mortgage loans reported in Schedule B less than 2.5% of the reporting entity's total admitted assets? Yes [ ] No [X]

If response to 16.01 above is yes, responses are not required for the remainder of Interrogatory 16 and Interrogatory 17.

	1 Type (Residential, Commercial, Agricultural)	2	3
16.02	Commercial	$ 272,181,715	0.3 %
16.03	Commercial	$ 192,078,157	0.2 %
16.04	Commercial	$ 190,737,733	0.2 %
16.05	Commercial	$ 172,749,933	0.2 %
16.06	Commercial	$ 172,307,645	0.2 %
16.07	Commercial	$ 160,382,400	0.2 %
16.08	Commercial	$ 159,713,392	0.2 %
16.09	Commercial	$ 142,571,912	0.2 %
16.10	Commercial	$ 140,242,307	0.2 %
16.11	Commercial	$ 132,951,429	0.1 %

Amount and percentage of the reporting entity's total admitted assets held in the following categories of mortgage loans:

		Loans	
16.12	Construction loans	$ 545,912,762	0.6 %
16.13	Mortgage loans over 90 days past due	$ 7,905,514	%
16.14	Mortgage loans in the process of foreclosure	$	%
16.15	Mortgage loans foreclosed	$	%
16.16	Restructured mortgage loans	$ 46,022,380	0.1 %

17. Aggregate mortgage loans having the following loan-to-value ratios as determined from the most current appraisal as of the annual statement date:

		Residential		Commercial		Agricultural	
	Loan to Value	1	2	3	4	5	6
17.01	above 95%	$	%	$ 40,051,683	%	$	%
17.02	91 to 95%	$	%	$ 83,494,830	0.1 %	$	%
17.03	81 to 90%	$	%	$ 410,759,329	0.5 %	$	%
17.04	71 to 80%	$	%	$ 1,267,901,497	1.4 %	$	%
17.05	below 70%	$	%	$ 14,788,173,761	16.5 %	$	%

18. Amounts and percentages of the reporting entity's total admitted assets held in each of the five largest investments in real estate:

18.01 Are assets held in real estate reported less than 2.5% of the reporting entity's total admitted assets? Yes [X] No [ ]

If response to 18.01 above is yes, responses are not required for the remainder of Interrogatory 18.

Largest five investments in any one parcel or group of contiguous parcels of real estate.

	Description 1	2	3
18.02		$	%
18.03		$	%
18.04		$	%
18.05		$	%
18.06		$	%

19. Report aggregate amounts and percentages of the reporting entity's total admitted assets held in investments held in mezzanine real estate loans:

19.01 Are assets held in investments held in mezzanine real estate loans less than 2.5% of the reporting entity's total admitted assets? Yes [X] No [ ]

If response to 19.01 is yes, responses are not required for the remainder of Interrogatory 19.

	1	2	3
19.02	Aggregate statement value of investments held in mezzanine real estate loans:	$	%
	Largest three investments held in mezzanine real estate loans:		
19.03		$	%
19.04		$	%
19.05		$	%

20. Amounts and percentages of the reporting entity's total admitted assets subject to the following types of agreements:

		At Year End 1	At Year End 2	At End of Each Quarter: 1st Quarter 3	2nd Quarter 4	3rd Quarter 5
20.01	Securities lending agreements (do not include assets held as collateral for such transactions)	$	%	$	$	$
20.02	Repurchase agreements	$	%	$	$	$
20.03	Reverse repurchase agreements	$ 122,659,397	0.1 %	$ 125,892,553	$ 130,475,703	$ 126,919,975
20.04	Dollar repurchase agreements	$	%	$	$	$
20.05	Dollar reverse repurchase agreements	$	%	$	$	$

21. Amounts and percentages of the reporting entity's total admitted assets for warrants not attached to other financial instruments, options, caps, and floors:

		Owned 1	Owned 2	Written 3	Written 4
21.01	Hedging	$	%	$	%
21.02	Income generation	$	%	$	%
21.03	Other	$	%	$	%

22. Amounts and percentages of the reporting entity's total admitted assets of potential exposure for collars, swaps, and forwards:

		At Year End 1	At Year End 2	At End of Each Quarter: 1st Quarter 3	2nd Quarter 4	3rd Quarter 5
22.01	Hedging	$ 721,782,885	0.8 %	$ 668,496,075	$ 739,269,960	$ 675,500,085
22.02	Income generation	$	%	$	$	$
22.03	Replications	$ 237,921,590	0.3 %	$ 288,668,150	$ 238,424,720	$ 238,174,925
22.04	Other	$	%	$	$	$

23. Amounts and percentages of the reporting entity's total admitted assets of potential exposure for futures contracts:

		At Year End 1	At Year End 2	At End of Each Quarter: 1st Quarter 3	2nd Quarter 4	3rd Quarter 5
23.01	Hedging	$ 48,604,315	0.1 %	$ 57,327,452	$ 48,765,945	$ 45,392,555
23.02	Income generation	$	%	$	$	$
23.03	Replications	$	%	$	$	$
23.04	Other	$	%	$	$	$

SUPPLEMENT FOR THE YEAR 2023 OF THE Principal Life Insurance Company

SCHEDULE O SUPPLEMENT

For The Year Ended December 31, 2023
(To Be Filed by March 1)

Of The Principal Life Insurance Company
ADDRESS (City, State and Zip Code) Des Moines , IA 50392-2300
NAIC Group Code 0332 NAIC Company Code 61271 Employer's Identification Number (FEIN) 42-0127290

SUPPLEMENTAL SCHEDULE O - PART 1

Development of Incurred Losses

($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Cumulative Net Amounts Paid Policyholders				
	1 2019	2 2020	3 2021	4 2022	5 2023(a)
1. Prior	163,632	304,285	365,556	440,734	508,635
2. 2019	15,682	67,955	101,023	117,298	129,386
3. 2020	XXX	17,291	68,012	97,471	111,563
4. 2021	XXX	XXX	16,700	68,705	98,343
5. 2022	XXX	XXX	XXX	17,874	68,359
6. 2023	XXX	XXX	XXX	XXX	18,081

Section B - Other Accident and Health

1. Prior	90,153	171,579	244,419	310,076	372,255
2. 2019	14,201	35,695	54,226	67,988	81,798
3. 2020	XXX	13,616	36,502	56,094	71,922
4. 2021	XXX	XXX	7,255	27,793	42,748
5. 2022	XXX	XXX	XXX	9,151	35,872
6. 2023	XXX	XXX	XXX	XXX	9,422

Section C - Credit Accident and Health

NONE

1. Prior					
2. 2019					
3. 2020	XXX				
4. 2021	XXX	XXX			
5. 2022	XXX	XXX	XXX		
6. 2023	XXX	XXX	XXX	XXX	

Section D -

1. Prior	(37,799)	129,350	(37,707)	(36,728)	52,322
2. 2019	654,331	711,051	712,245	713,350	713,397
3. 2020	XXX	609,579	663,040	664,798	664,904
4. 2021	XXX	XXX	746,881	814,235	815,041
5. 2022	XXX	XXX	XXX	846,411	910,855
6. 2023	XXX	XXX	XXX	XXX	955,058

Section E -

NONE

1. Prior					
2. 2019					
3. 2020	XXX				
4. 2021	XXX	XXX			
5. 2022	XXX	XXX	XXX		
6. 2023	XXX	XXX	XXX	XXX	

Section F -

NONE

1. Prior					
2. 2019					
3. 2020	XXX				
4. 2021	XXX	XXX			
5. 2022	XXX	XXX	XXX		
6. 2023	XXX	XXX	XXX	XXX	

Section G -

NONE

1. Prior					
2. 2019					
3. 2020	XXX				
4. 2021	XXX	XXX			
5. 2022	XXX	XXX	XXX		
6. 2023	XXX	XXX	XXX	XXX	

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 2

Development of Incurred Losses

($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Net Amounts Paid for Cost Containment Expenses 1 2019	2 2020	3 2021	4 2022	5 2023
1. Prior	2,059	685	580	547	580
2. 2019	335	914	200	119	105
3. 2020	XXX	305	919	214	105
4. 2021	XXX	XXX	300	1,117	237
5. 2022	XXX	XXX	XXX	380	1,186
6. 2023	XXX	XXX	XXX	XXX	422

Section B - Other Accident and Health

1. Prior	1,355	811	501	398	376
2. 2019	239	443	601	265	188
3. 2020	XXX	221	601	796	376
4. 2021	XXX	XXX	300	796	1,129
5. 2022	XXX	XXX	XXX	398	1,129
6. 2023	XXX	XXX	XXX	XXX	564

Section C - Credit Accident and Health

NONE

1. Prior					
2. 2019					
3. 2020	XXX				
4. 2021	XXX	XXX			
5. 2022	XXX	XXX	XXX		
6. 2023	XXX	XXX	XXX	XXX	

Section D -

1. Prior	97				
2. 2019	9,822	100			
3. 2020	XXX	7,800	82		
4. 2021	XXX	XXX	8,690	118	
5. 2022	XXX	XXX	XXX	9,783	101
6. 2023	XXX	XXX	XXX	XXX	10,021

Section E -

NONE

1. Prior					
2. 2019					
3. 2020	XXX				
4. 2021	XXX	XXX			
5. 2022	XXX	XXX	XXX		
6. 2023	XXX	XXX	XXX	XXX	

Section F -

NONE

1. Prior					
2. 2019					
3. 2020	XXX				
4. 2021	XXX	XXX			
5. 2022	XXX	XXX	XXX		
6. 2023	XXX	XXX	XXX	XXX	

Section G -

NONE

1. Prior					
2. 2019					
3. 2020	XXX				
4. 2021	XXX	XXX			
5. 2022	XXX	XXX	XXX		
6. 2023	XXX	XXX	XXX	XXX	

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 3

Development of Incurred Losses

($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year				
	1 2019	2 2020	3 2021	4 2022	5 2023
1. 2019	213,746	200,435	197,059	XXX	XXX
2. 2020	XXX	216,168	193,528	185,835	XXX
3. 2021	XXX	XXX	225,654	209,369	189,965
4. 2022	XXX	XXX	XXX	238,667	204,419
5. 2023	XXX	XXX	XXX	XXX	222,464

Section B - Other Accident and Health

1. 2019	174,919	182,491	181,319	XXX	XXX
2. 2020	XXX	194,661	200,857	216,467	XXX
3. 2021	XXX	XXX	190,996	182,121	180,198
4. 2022	XXX	XXX	XXX	213,309	228,238
5. 2023	XXX	XXX	XXX	XXX	218,691

Section C - Credit Accident and Health

1. 2019				XXX	XXX
2. 2020	XXX				XXX
3. 2021	XXX	XXX			
4. 2022	XXX	XXX	XXX		
5. 2023	XXX	XXX	XXX	XXX	

NONE

Section D -

1. 2019	725,137	711,370	714,026	XXX	XXX
2. 2020	XXX	677,422	664,675	665,619	XXX
3. 2021	XXX	XXX	819,079	806,729	815,828
4. 2022	XXX	XXX	XXX	914,025	911,697
5. 2023	XXX	XXX	XXX	XXX	1,033,377

Section E -

1. 2019				XXX	XXX
2. 2020	XXX				XXX
3. 2021	XXX	XXX			
4. 2022	XXX	XXX	XXX		
5. 2023	XXX	XXX	XXX	XXX	

NONE

Section F -

1. 2019				XXX	XXX
2. 2020	XXX				XXX
3. 2021	XXX	XXX			
4. 2022	XXX	XXX	XXX		
5. 2023	XXX	XXX	XXX	XXX	

NONE

Section G -

1. 2019				XXX	XXX
2. 2020	XXX				XXX
3. 2021	XXX	XXX			
4. 2022	XXX	XXX	XXX		
5. 2023	XXX	XXX	XXX	XXX	

NONE

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 4

Development of Incurred Losses

($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year 1 2019	2 2020	3 2021	4 2022	5 2023
1. 2019	214,314	202,133	197,258		
2. 2020	XXX	216,734	194,447	186,199	
3. 2021	XXX	XXX	225,953	211,266	190,350
4. 2022	XXX	XXX	XXX	239,312	206,342
5. 2023	XXX	XXX	XXX	XXX	223,148

Section B - Other Accident and Health

1. 2019	175,416	183,709	183,159		
2. 2020	XXX	195,150	202,237	218,643	
3. 2021	XXX	XXX	191,575	183,775	183,003
4. 2022	XXX	XXX	XXX	213,986	230,344
5. 2023	XXX	XXX	XXX	XXX	219,545

Section C - Credit Accident and Health

NONE

Section D -

1. 2019	735,227	712,605	713,220		
2. 2020	XXX	688,118	664,733	664,825	
3. 2021	XXX	XXX	829,628	806,824	815,023
4. 2022	XXX	XXX	XXX	924,109	911,795
5. 2023	XXX	XXX	XXX	XXX	1,043,600

Section E -

NONE

Section F -

NONE

Section G -

NONE

SUPPLEMENTAL SCHEDULE O - PART 5

($000 OMITTED)

Reserve and Liability Methodology - Exhibits 6 and 8

Line of Business	1 Methodology	2 Amount
1. Industrial Life		
2. Ordinary Life	Other	15,607
3. Individual Annuity		
4. Supplementary Contracts		
5. Credit Life		
6. Group Life	Historical Experience	107,978
7. Group Annuities		
8 Group Accident and Health	Standard Factor	1,024,040
9 Credit Accident and Health		
10. Other Accident and Health	Other	1,251,899
11. Total		2,399,524

SUPPLEMENT FOR THE YEAR 2023 OF THE Principal Life Insurance Company

WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT

For The Year Ended December 31, 2023
(To Be Filed by March 1)

OF THE Principal Life Insurance Company
ADDRESS (City, State and Zip Code) Des Moines , IA 50392-2300
NAIC Group Code 0332 NAIC Company Code 61271 Employer's ID Number 42-0127290

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

Line of Business	1 Net Premiums Written per Column 5, Part 2	2 Unearned Premiums Dec. 31 Prior Year	3 Unearned Premiums Dec. 31 Current Year	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1. Workers' Compensation Carve - Out				

PART 2 - PREMIUMS WRITTEN

Line of Business	Reinsurance Assumed		Reinsurance Ceded		5
	1 From Affiliates	2 From Non-Affiliates	3 To Affiliates	4 To Non-Affiliates	Net Premiums Written Cols. 1 + 2 - 3 - 4
1. Workers' Compensation Carve - Out					

PART 3 - LOSSES PAID AND INCURRED

Line of Business	Losses Paid			4	5	6	7
	1 Reinsurance Assumed	2 Reinsurance Recovered	3 Net Payments (Cols. 1 - 2)	Net Losses Unpaid Current Year (Part 4, Col. 6)	Net Losses Unpaid Prior Year	Losses Incurred Current Year (Cols. 3 + 4 - 5)	Percentage of Losses Incurred (Col. 6, Part 3) to Premiums Earned (Col. 4, Part 1)
1. Workers' Compensation Carve - Out	4,948		4,948	215,328	216,884	3,392	

PART 4 - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business	Reported Losses			Incurred But Not Reported		6	7
	1 Reinsurance Assumed	2 Deduct Reinsurance Recoverable from Authorized and Unauthorized Companies	3 Net Losses Excl. Incurred But Not Reported (Cols. 1 - 2)	4 Reinsurance Assumed	5 Reinsurance Ceded	Net Losses Unpaid (Cols. 3 + 4 - 5)	Unpaid Loss Adjustment Expenses
1. Workers' Compensation Carve - Out	124,841		124,841	90,487		215,328	

WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year ($000 Omitted)

1 ID Number	2 NAIC Com-pany Code	3 Name of Reinsured	4 Domiciliary Jurisdiction	5 Assumed Premium	Reinsurance On 6 Paid Losses and Loss Adjustment Expenses	Reinsurance On 7 Known Case Losses and LAE	Reinsurance On 8 Total (Cols. 6 + 7)	9 Contingent Commissions Payable	10 Assumed Premiums Receivable	11 Unearned Premium	12 Funds Held By or Deposited With Reinsured Companies	13 Letters of Credit Posted	14 Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	15 Amount of Assets Pledged or Collateral Held in Trust
0499999. Total - U.S. Non-Pool														
0799999. Total - Other (Non-U.S.)														
0899999. Total - Affiliates														
AA-9995000		American Accident Reinsurance Group	NY			215	215							
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools						215	215							
1299999. Total - Pools and Associations						215	215							
9999999 Totals						215	215							

SCHEDULE F - PART 2

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1 ID Number	2 NAIC Com-pany Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Special Code	6 Reinsurance Premiums Ceded	Reinsurance Recoverable On 7 Paid Losses	Reinsurance Recoverable On 8 Paid LAE	Reinsurance Recoverable On 9 Known Case Loss Reserves	Reinsurance Recoverable On 10 Known Case LAE Reserves	Reinsurance Recoverable On 11 IBNR Loss Reserves	Reinsurance Recoverable On 12 IBNR LAE Reserves	Reinsurance Recoverable On 13 Unearned Premiums	Reinsurance Recoverable On 14 Contingent Commis-sions	Reinsurance Recoverable On 15 Columns 7 through 14 Totals	Reinsurance Payable 16 Ceded Balances Payable	Reinsurance Payable 17 Other Amounts Due to Reinsurers	18 Net Amount Recoverable From Reinsurers (Cols. 15 - [16 + 17])	19 Funds Held by Company Under Reinsurance Treaties
9999999 Totals																		

NONE

WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT
SCHEDULE P - PART 1

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned 1 Assumed	2 Ceded	3 Net (Cols. 1-2)	Loss and Loss Expense Payments: Loss Payments 4 Assumed	5 Ceded	Defense and Cost Containment Payments 6 Assumed	7 Ceded	Adjusting and Other Payments 8 Assumed	9 Ceded	10 Subrogation Received	11 Total Net Paid (Cols 4 - 5 + 6 - 7 + 8 - 9)	12 Number of Claims Reported Assumed
1. Prior	XXX	XXX	XXX	5							5	XXX
2. 2014												
3. 2015												
4. 2016												
5. 2017												
6. 2018												
7. 2019												
8. 2020												
9. 2021												
10. 2022												
11. 2023												
12. Totals	XXX	XXX	XXX	5							5	XXX

	Losses Unpaid: Case Basis 13 Assumed	14 Ceded	Bulk + IBNR 15 Assumed	16 Ceded	Defense and Cost Containment Unpaid: Case Basis 17 Assumed	18 Ceded	Bulk + IBNR 19 Assumed	20 Ceded	Adjusting and Other Unpaid 21 Assumed	22 Ceded	23 Subrog-ation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstand-ing Assumed
1. Prior	125		125									250	10
2. 2014													
3. 2015													
4. 2016													
5. 2017													
6. 2018													
7. 2019													
8. 2020													
9. 2021													
10. 2022													
11. 2023													
12. Totals	125		125									250	10

	Total Losses and Loss Expenses Incurred 26 Assumed	27 Ceded	28 Net	Loss and Loss Expense Percentage (Incurred /Premiums Earned) 29 Assumed	30 Ceded	31 Net	Nontabular Discount 32 Loss	33 Loss Expense	34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount 35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	34		XXX	215	
2. 2014											
3. 2015											
4. 2016											
5. 2017											
6. 2018											
7. 2019											
8. 2020											
9. 2021											
10. 2022											
11. 2023											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	34		XXX	215	

WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT

SCHEDULE P - PART 2

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	DEVELOPMENT 11 One Year	12 Two Year
1. Prior	382	383	376	315	316	278	281	283	283	285	2	2
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	2	2

SCHEDULE P - PART 3

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	3	3	4	7	19	20	27	31	36	5	14
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT

SCHEDULE P - PART 4

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	186	182	184	181	179	147	146	132	130	125
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior			2			2		1		
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF ASSUMED CLAIMS OUTSTANDING AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	23	24	21	21	20	19	19	10	10	10
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED ASSUMED AT YEAR END									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	2	2		1		2		1		
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT

SCHEDULE P - PART 6

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE ASSUMED PREMIUMS EARNED AT YEAR END ($000 OMITTED) 1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 Current Year Premiums Earned
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX	XXX								
6. 2018	XXX	XXX	XXX	XXX							
7. 2019	XXX	XXX	XXX	XXX	XXX						
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE CEDED PREMIUMS EARNED AT YEAR END ($000 OMITTED) 1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 Current Year Premiums Earned
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX	XXX								
6. 2018	XXX	XXX	XXX	XXX							
7. 2019	XXX	XXX	XXX	XXX	XXX						
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

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