ANNUAL STATEMENT

OF THE

Principal Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Iowa

FOR THE YEAR ENDED
DECEMBER 31, 2022

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

2022

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	57,416,449,951		57,416,449,951	60,129,184,617
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	147,181,713		147,181,713	100,373,316
	2.2 Common stocks	861,062,847		861,062,847	1,044,064,214
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	16,290,205,393		16,290,205,393	15,608,027,827
	3.2 Other than first liens	265,855,242		265,855,242	310,547,548
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ .... encumbrances)	449,578,114		449,578,114	463,765,096
	4.2 Properties held for the production of income (less $ .... encumbrances)	3,560,174		3,560,174	4,102,269
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 131,872,828 , Schedule E - Part 1), cash equivalents ($ 2,577,675,960 , Schedule E - Part 2) and short-term investments ($ 174,865,393 , Schedule DA)	2,884,414,181		2,884,414,181	502,069,538
6.	Contract loans (including $ .... premium notes)	324,434,556	6,493,738	317,940,818	739,212,368
7.	Derivatives (Schedule DB)	3,466,935,274		3,466,935,274	2,075,793,643
8.	Other invested assets (Schedule BA)	3,537,170,622	53,271,282	3,483,899,340	3,907,642,488
9.	Receivables for securities	9,510,392		9,510,392	15,756,751
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	(15,213,525)		(15,213,525)	(41,896,485)
12.	Subtotals, cash and invested assets (Lines 1 to 11)	85,641,144,935	59,765,021	85,581,379,914	84,858,643,189
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	621,035,574	1,717,657	619,317,916	608,822,768
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	52,600,741	515,489	52,085,252	49,828,297
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	296,279,428		296,279,428	311,748,239
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	47,280,882		47,280,882	94,169,862
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	27,447,892		27,447,892	156,045
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	219,275,252		219,275,252	10,882,520
18.2	Net deferred tax asset	247,176,952		247,176,952	369,539,995
19.	Guaranty funds receivable or on deposit	15,210,549		15,210,549	16,733,866
20.	Electronic data processing equipment and software	63,110,791	26,470,270	36,640,521	33,189,708
21.	Furniture and equipment, including health care delivery assets ($ ....)	66,975,724	66,975,724		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	71,694,365		71,694,365	81,629,858
24.	Health care ($ 2,998,593) and other amounts receivable	10,314,493	7,315,900	2,998,593	1,293,528
25.	Aggregate write-ins for other than invested assets	2,269,874,721	661,374,269	1,608,500,452	1,186,096,419
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	89,652,972,298	827,684,330	88,825,287,968	87,622,734,294
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	125,252,456,877		125,252,456,877	151,734,714,635
28.	Total (Lines 26 and 27)	214,905,429,175	827,684,330	214,077,744,845	239,357,448,929
	DETAILS OF WRITE-INS				
1101.	Miscellaneous invested assets	(15,213,525)		(15,213,525)	(41,896,485)
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)	(15,213,525)		(15,213,525)	(41,896,485)
2501.	Company owned life insurance	1,115,636,947		1,115,636,947	1,032,096,794
2502.	Variable annuity hedge	338,170,426		338,170,426	
2503.	Miscellaneous accounts receivable	124,505,054	3,027,395	121,477,659	115,554,822
2598.	Summary of remaining write-ins for Line 25 from overflow page	691,562,294	658,346,874	33,215,420	38,444,802
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,269,874,721	661,374,269	1,608,500,452	1,186,096,419

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 21,768,253,227 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	21,768,253,227	43,403,086,113
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,400,930,699	2,213,010,955
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	26,948,212,019	25,582,257,647
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	100,673,554	155,597,650
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	289,781,832	280,281,636
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		632,870
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)	2,138,288	92,836,021
	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 $ 81,185,786 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	107,338,817	89,406,265
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 2,702,070 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	23,083,032	24,158,499
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 18,084,517 ceded	18,084,517	182,509,210
	9.4 Interest maintenance reserve (IMR, Line 6)		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,966,197 accident and health $ 15,652,723 and deposit-type contract funds $ 29,416,517	47,035,437	57,751,064
11.	Commissions and expense allowances payable on reinsurance assumed	8,616,587	9,934,942
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	370,860,021	413,080,248
13.	Transfers to Separate Accounts due or accrued (net) (including $ 28,257,259 accrued for expense allowances recognized in reserves, net of reinsured allowances)	(17,475)	(222,305,593)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	52,695,627	75,752,964
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	4,714,104	3,223,125
17.	Amounts withheld or retained by reporting entity as agent or trustee	23,031,909	22,666,742
18.	Amounts held for agents' account, including $ 12,622,081 agents' credit balances	12,622,081	16,102,907
19.	Remittances and items not allocated	163,094,950	119,099,267
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)	1,003,144,783	1,206,391,883
	24.02 Reinsurance in unauthorized and certified ($) companies		514,473
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	13,203,118,165	
	24.04 Payable to parent, subsidiaries and affiliates	90,408,774	227,574,553
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	13,736,089,077	5,942,810,497
	24.08 Derivatives	2,386,894,409	696,567,217
	24.09 Payable for securities	243,076,111	262,206,279
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,554,390,584	1,427,763,881
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	84,558,271,131	82,282,911,313
27.	From Separate Accounts Statement	125,215,044,976	151,699,352,454
28.	Total liabilities (Lines 26 and 27)	209,773,316,106	233,982,263,767
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)	2,174,715,211	2,180,717,117
34.	Aggregate write-ins for special surplus funds	355,701,320	46,347,068
35.	Unassigned funds (surplus)	1,771,512,209	3,145,620,977
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 $ 37,411,902 in Separate Accounts Statement)	4,301,928,739	5,372,685,162
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	4,304,428,739	5,375,185,162
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	214,077,744,845	239,357,448,929
	DETAILS OF WRITE-INS		
2501.	Cash collateral on derivatives	1,406,634,395	1,192,000,027
2502.	Miscellaneous liabilities	91,618,786	147,907,106
2503.	Uncashed checks/drafts pending escheatment	56,137,403	43,597,180
2598.	Summary of remaining write-ins for Line 25 from overflow page		44,259,568
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,554,390,584	1,427,763,881
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	338,170,426	(44,259,568)
3402.	Special contingency reserves	15,617,816	88,454,424
3403.	Deferred gain sale leaseback	1,913,078	2,152,212
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	355,701,320	46,347,068

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. 11)	(16,358,455,583)	5,946,361,174
2.	Considerations for supplementary contracts with life contingencies	(319,613,986)	36,506,865
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	3,914,458,374	3,422,294,814
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(43,706,543)	(49,367,367)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	24,711,677	3,326,452
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	(2,206,847,802)	42,834,898
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	710,462,827	764,190,334
	8.2 Charges and fees for deposit-type contracts	(58,032,209)	(63,309,106)
	8.3 Aggregate write-ins for miscellaneous income	1,137,674,403	1,219,987,343
9.	Total (Lines 1 to 8.3)	(13,199,348,842)	11,322,825,407
10.	Death benefits	627,187,972	910,850,169
11.	Matured endowments (excluding guaranteed annual pure endowments)	154,491	422,837
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	1,995,287,358	2,848,858,588
13.	Disability benefits and benefits under accident and health contracts	1,247,001,510	1,171,018,752
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	889,512,606	3,237,891,648
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	524,320,831	393,408,234
18.	Payments on supplementary contracts with life contingencies	515,158	44,233,819
19.	Increase in aggregate reserves for life and accident and health contracts	(21,474,746,504)	(1,769,282,353)
20.	Totals (Lines 10 to 19)	(16,190,766,578)	6,837,401,694
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	608,934,129	603,960,418
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	242,059,333	314,416,300
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	2,023,643,908	1,832,311,809
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	138,970,212	138,732,316
25.	Increase in loading on deferred and uncollected premiums	(12,859,566)	(18,948,194)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	553,793,755	78,537,044
27.	Aggregate write-ins for deductions	1,124,317,102	339,400,156
28.	Totals (Lines 20 to 27)	(11,511,907,704)	10,125,811,542
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(1,687,441,138)	1,197,013,865
30.	Dividends to policyholders and refunds to members	(31,501,241)	96,434,130
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(1,655,939,897)	1,100,579,735
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(220,129,167)	138,839,937
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)	(1,435,810,730)	961,739,798
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 18,023,263 (excluding taxes of $ (56,142,664) transferred to the IMR)	(127,287,037)	(97,762,630)
35.	Net income (Line 33 plus Line 34)	(1,563,097,767)	863,977,168
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	5,375,185,162	5,682,362,698
37.	Net income (Line 35)	(1,563,097,767)	863,977,168
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 33,736,466	(731,008,734)	77,132,528
39.	Change in net unrealized foreign exchange capital gain (loss)	(2,158,962)	638,771
40.	Change in net deferred income tax	(88,594,913)	93,084,955
41.	Change in nonadmitted assets	264,610,710	(24,796,453)
42.	Change in liability for reinsurance in unauthorized and certified companies	514,473	69,884
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(12,273,725)	66,867,240
44.	Change in asset valuation reserve	203,247,100	(141,236,153)
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	(22,661,957)	573,718
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	(6,001,906)	10,816,124
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	2,319,776,255	(1,729,352)
52.	Dividends to stockholders	(1,425,000,000)	(1,250,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(8,106,996)	(2,575,967)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(1,070,756,423)	(307,177,537)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	4,304,428,739	5,375,185,162
	DETAILS OF WRITE-INS		
08.301.	Service fee income	1,107,734,207	1,141,177,728
08.302.	Miscellaneous income	29,940,196	78,809,615
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)	1,137,674,403	1,219,987,343
2701.	Miscellaneous deductions	590,502,384	337,222,671
2702.	Funds withheld earnings credited	533,552,094	
2703.	Regulatory fines and penalties	262,624	2,177,485
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	1,124,317,102	339,400,156
5301.	Other postretirement benefits adjustment	(5,168,900)	553,161
5302.	Miscellaneous surplus adjustment	(2,698,962)	(2,411,724)
5303.	Deferred gain sale leaseback	(239,135)	(717,404)
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(8,106,996)	(2,575,967)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	6,042,331,215	5,978,262,378
2.	Net investment income	3,905,875,736	3,807,549,493
3.	Miscellaneous income	1,511,822,491	1,893,602,158
4.	Total (Lines 1 through 3)	11,460,029,442	11,679,414,030
5.	Benefit and loss related payments	6,718,727,281	8,356,789,663
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	331,505,637	78,113,300
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,282,228,757	2,859,274,385
8.	Dividends paid to policyholders	75,311,080	106,974,155
9.	Federal and foreign income taxes paid (recovered) net of $ 23,451,331 tax on capital gains (losses)	(49,855,836)	54,655,248
10.	Total (Lines 5 through 9)	10,357,916,919	11,455,806,751
11.	Net cash from operations (Line 4 minus Line 10)	1,102,112,523	223,607,278
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	17,830,457,920	10,855,159,629
	12.2 Stocks	172,896,670	13,980,796
	12.3 Mortgage loans	1,566,703,956	1,859,238,925
	12.4 Real estate		467,971
	12.5 Other invested assets	635,626,379	278,624,100
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,448,724)	235
	12.7 Miscellaneous proceeds	82,303,323	(261,150,233)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	20,286,539,524	12,746,321,422
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	15,433,720,103	11,604,119,306
	13.2 Stocks	51,000,000	117,717,990
	13.3 Mortgage loans	2,230,354,285	2,623,751,998
	13.4 Real estate	12,914,975	8,178,591
	13.5 Other invested assets	628,930,967	944,220,454
	13.6 Miscellaneous applications	85,649,319	74,370,664
	13.7 Total investments acquired (Lines 13.1 to 13.6)	18,442,569,648	15,372,359,003
14.	Net increase (decrease) in contract loans and premium notes	(12,098,897)	(18,408,340)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	1,856,068,773	(2,607,629,241)
	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	(30,328,226)	(15,870,249)
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,878,873,825	2,330,554,504
	16.5 Dividends to stockholders	1,425,000,000	1,250,000,000
	16.6 Other cash provided (applied)	(999,382,252)	837,536,883
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(575,836,653)	1,902,221,137
	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)	2,382,344,643	(481,800,826)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	502,069,538	983,870,364
	19.2 End of year (Line 18 plus Line 19.1)	2,884,414,181	502,069,538

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

20.0001.	Assets transferred in kind for reinsurance	(428,522,813)	
20.0002.	Increase in common stock due to transfer of bonds and accrued interest to subsidiaries	(42,166,968)	
20.0003.	Decrease in bonds due to transfer to subsidiaries	41,368,497	
20.0004.	Capitalization of bond interest	(5,342,455)	(2,804,018)
20.0005.	Decrease in bonds due to transfer to other invested assets	497,141	
20.0006.	Increase in other invested assets due to transfer from bonds	(497,141)	
20.0007.	Increase in payable for securities due to transfer of derivative financing from derivative assets and liabilities		179,793,823
20.0008.	Increase in bonds due to in kind asset transfer		(108,447,858)
20.0009.	Increase in interest receivable due to in kind asset transfer		(778,467)
20.0010.	Increase in other invested assets due to in kind asset transfer		(292,751)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	(16,358,455,583)	(6,603,608,469)	520,929,483	(14,484,845,697)	1,943,686,395	2,265,382,705			
2.	Considerations for supplementary contracts with life contingencies	(319,613,986)	XXX	XXX	(319,627,593)	13,607	XXX	XXX		XXX
3.	Net investment income	3,914,458,374	1,226,211,328	28,828,635	552,585,988	1,833,650,046	144,110,581		129,071,796	
4.	Amortization of Interest Maintenance Reserve (IMR)	(43,706,543)	(3,588,689)	(182,522)	4,572,886	(42,186,551)	(973,818)		(1,347,849)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	24,711,677				24,711,677		XXX		
6.	Commissions and expense allowances on reinsurance ceded	(2,206,847,802)	(2,355,593,763)		107,564,340		41,181,621	XXX		
7.	Reserve adjustments on reinsurance ceded							XXX		
8.	Miscellaneous Income:							XXX		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	710,462,827	97,764,429		211,372,739	401,325,660		XXX		
	8.2 Charges and fees for deposit-type contracts	(58,032,209)			471,367	(58,503,577)	XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	1,137,674,403	51,818,876	607,080	22,095,327	1,114,209,841	2,897,972		(53,954,693)	
9.	Totals (Lines 1 to 8.3)	(13,199,348,842)	(7,586,996,289)	550,182,676	(13,905,810,642)	5,216,907,099	2,452,599,060		73,769,254	
10.	Death benefits	627,187,972	290,371,384	336,816,588			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	154,491	154,491				XXX	XXX		
12.	Annuity benefits	1,995,287,358	XXX	XXX	293,304,931	1,701,982,428	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	1,247,001,510	8,332,368	2,110,041			1,236,559,101	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	889,512,606	335,400,371	2,693,289	551,418,946		XXX	XXX		
16.	Group conversions		(3,339,440)	3,339,440				XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	524,320,831	6,304,031	2,107,960	21,675,378	494,233,463		XXX		
18.	Payments on supplementary contracts with life contingencies	515,158			495,778	19,380	XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	(21,474,746,504)	(6,652,538,178)	(10,335,355)	(15,233,620,314)	236,976,374	184,770,968	XXX		
20.	Totals (Lines 10 to 19)	(16,190,766,578)	(6,015,314,973)	336,731,962	(14,366,725,282)	2,433,211,645	1,421,330,070	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	608,934,129	24,765,124	72,521,067	42,936,236	151,291,810	317,419,892			XXX
22.	Commissions and expense allowances on reinsurance assumed	242,059,333	240,599,575			1,464,300	(4,542)	XXX		
23.	General insurance expenses and fraternal expenses	2,023,643,908	95,951,189	79,517,847	67,805,429	1,120,448,140	396,925,729		262,995,573	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	138,970,212	17,889,892	12,681,863	3,252,479	44,514,942	60,472,212		158,824	
25.	Increase in loading on deferred and uncollected premiums	(12,859,566)	(12,859,566)					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	553,793,755	150,857,682		(372,911,325)	775,847,398		XXX		
27.	Aggregate write-ins for deductions	1,124,317,102	660,833,348	79	457,109,608	6,198,090	171,232		4,745	
28.	Totals (Lines 20 to 27)	(11,511,907,704)	(4,837,277,728)	501,452,818	(14,168,532,855)	4,532,976,326	2,196,314,593		263,159,142	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(1,687,441,138)	(2,749,718,561)	48,729,858	262,722,212	683,930,773	256,284,467		(189,389,887)	
30.	Dividends to policyholders and refunds to members	(31,501,241)	(31,687,865)	16,720		169,904		XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(1,655,939,897)	(2,718,030,696)	48,713,138	262,722,212	683,760,869	256,284,467		(189,389,887)	
32.	Federal income taxes incurred (excluding tax on capital gains)	(220,129,167)	(308,555,224)	11,622,868	(2,974,806)	69,830,366	59,095,254		(49,147,625)	
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)	(1,435,810,730)	(2,409,475,472)	37,090,270	265,697,018	613,930,503	197,189,213		(140,242,263)	
34.	Policies/certificates in force end of year	6,005,729	319,028	67,537	63,232	448,899	5,107,033	XXX		
	DETAILS OF WRITE-INS									
08.301.	Service fee income	1,107,734,207	30,782,677	454,441	21,948,186	1,051,554,727	2,897,972		96,205	
08.302.	Miscellaneous income	29,940,196	21,036,199	152,640	147,141	62,655,115			(54,050,898)	
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)	1,137,674,403	51,818,876	607,080	22,095,327	1,114,209,841	2,897,972		(53,954,693)	
2701.	Miscellaneous deductions	590,502,384	594,192,742		(9,847,209)	6,046,031	109,752		1,068	
2702.	Funds withheld earnings credited	533,552,094	66,605,336		466,946,758					
2703.	Regulatory fines and penalties	262,624	35,270	79	10,059	152,059	61,480		3,677	
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,124,317,102	660,833,348	79	457,109,608	6,198,090	171,232		4,745	

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]	(6,603,608,469)		(2,732,093,652)	218,473,338	88,185,924	2,810,103,970	(7,486,100,478)		497,822,428			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,226,211,328		142,488,535	212,033,357	282,537	94,684,278	766,658,980		10,063,641			
4.	Amortization of Interest Maintenance Reserve (IMR)	(3,588,689)		(584,499)	(582,233)		(2,299,585)	(122,372)					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	(2,355,593,763)		(341,977,102)	(2,315,794,644)	26,668	131,264,567	170,879,536		7,211			
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	97,764,429								97,764,429			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	51,818,876		838,396	431,400		10,520,631	25,330		40,003,119			
9.	Totals (Lines 1 to 8.3)	(7,586,996,289)		(2,931,328,322)	(1,885,438,781)	88,495,129	3,044,273,862	(6,548,659,004)		645,660,827			
10.	Death benefits	290,371,384		118,474,527	38,392,502	7,149,118	97,394,863	(13,456,205)		42,416,579			
11.	Matured endowments (excluding guaranteed annual pure endowments)	154,491		137,179			17,312						
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	8,332,368		6,496,443	138,779	15	1,302,123	160,387		234,619			
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	335,400,371		55,530,145		86,852,862	19,555,751	1,538,090		171,923,523			
16.	Group conversions	(3,339,440)			(203,864)		(3,135,576)						
17.	Interest and adjustments on contract or deposit-type contract funds	6,304,031		5,398,163	582,408	2,753	417,162	(388,539)		292,084			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	(6,652,538,178)		(3,265,234,483)	(14,421,035)	(16,431,350)	119,278,577	(3,515,381,024)		39,651,138			
20.	Totals (Lines 10 to 19)	(6,015,314,973)		(3,079,198,026)	24,488,790	77,573,398	234,830,212	(3,527,527,291)		254,517,943			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	24,765,124		2,822,612	5,401,850		4,973,658	1,574,358		9,992,646			XXX
22.	Commissions and expense allowances on reinsurance assumed	240,599,575			125,682,298	22,025,422	26,232,907	18,097,368		48,561,580			
23.	General insurance expenses	95,951,189		11,407,149	20,348,492	(458)	5,911,414	(5,547,409)		63,832,001			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	17,889,892		2,077,308	1,918,890	(48,711)	1,718,624	3,577,244		8,646,537			
25.	Increase in loading on deferred and uncollected premiums	(12,859,566)		(5,356,498)	(7,458,784)	4,178	(16,036)	(41,506)		9,079			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	150,857,682								150,857,682			
27.	Aggregate write-ins for deductions	660,833,348		33,714,314	56,500,519	(701,849)	(1,399,321)	386,270,089		186,449,596			
28.	Totals (Lines 20 to 27)	(4,837,277,728)		(3,034,533,141)	226,882,055	98,851,982	272,251,459	(3,123,597,147)		722,867,063			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(2,749,718,560)		103,204,819	(2,112,320,837)	(10,356,853)	2,772,022,403	(3,425,061,856)		(77,206,236)			
30.	Dividends to policyholders and refunds to members	(31,687,865)		(31,687,865)									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(2,718,030,696)		134,892,683	(2,112,320,837)	(10,356,853)	2,772,022,403	(3,425,061,856)		(77,206,236)			
32.	Federal income taxes incurred (excluding tax on capital gains)	(308,555,224)		89,859,868	12,602,460	(63,718,252)	(702,188,431)	890,949,055		(536,059,924)			
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)	(2,409,475,472)		45,032,815	(2,124,923,297)	53,361,399	3,474,210,834	(4,316,010,911)		458,853,688			
34.	Policies/certificates in force end of year	319,028		141,240	73,328		53,106	24,111		27,243			
	DETAILS OF WRITE-INS												
08.301.	Service fee income	30,782,677			6,946		6,178,392			24,597,340			
08.302.	Miscellaneous income	21,036,199		838,396	424,454		4,342,240	25,330		15,405,780			
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)	51,818,876		838,396	431,400		10,520,631	25,330		40,003,119			
2701.	Miscellaneous deductions	594,192,742		36,704,129	40	(701,849)	(1,399,321)	373,140,147		186,449,596			
2702.	Funds withheld earnings credited	66,605,336		(2,989,815)	56,465,209			13,129,942					
2703.	Regulatory fines and penalties	35,270			35,270								
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	660,833,348		33,714,314	56,500,519	(701,849)	(1,399,321)	386,270,089		186,449,596			

(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)]	520,929,483		501,169,271	19,746,752				13,459	
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	28,828,635		26,802,466	1,877,237				148,933	
4.	Amortization of Interest Maintenance Reserve (IMR)	(182,522)		(203,419)	20,935				(38)	
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	607,080		606,930					150	
9.	Totals (Lines 1 to 8.3)	550,182,676		528,375,248	21,644,924				162,504	
10.	Death benefits	336,816,588		324,836,476	11,889,625				90,487	
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	2,110,041		1,326,191	746,059				37,791	
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	2,693,289			2,630,546				62,744	
16.	Group conversions	3,339,440		3,339,440						
17.	Interest and adjustments on contract or deposit-type contract funds	2,107,960		1,963,030	138,985				5,945	
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(10,335,355)		(10,331,341)	102,067				(106,081)	
20.	Totals (Lines 10 to 19)	336,731,962		321,133,796	15,507,281				90,885	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	72,521,067		72,365,847	155,220					XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	79,517,847		78,489,730	742,596				285,521	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	12,681,863		12,357,016	311,956				12,891	
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	79							79	
28.	Totals (Lines 20 to 27)	501,452,818		484,346,389	16,717,054				389,376	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	48,729,858		44,028,859	4,927,870				(226,872)	
30.	Dividends to policyholders and refunds to members	16,720							16,720	
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	48,713,138		44,028,859	4,927,870				(243,592)	
32.	Federal income taxes incurred (excluding tax on capital gains)	11,622,868		10,521,420	1,144,379				(42,931)	
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)	37,090,270		33,507,439	3,783,491				(200,661)	
34.	Policies/certificates in force end of year	67,537		66,852	589				96	
	DETAILS OF WRITE-INS									
08.301.	Service fee income	454,441		454,291					150	
08.302.	Miscellaneous income	152,640		152,640						
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)	607,080		606,930					150	
2701.	Regulatory fines and penalties	79							79	
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	79							79	

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

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

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	(14,484,845,697)	(9,239,441,173)	(342,766,893)	340,832,018	85,616,404	(5,329,086,053)	
2.	Considerations for supplementary contracts with life contingencies	(319,627,593)	XXX	XXX	XXX	XXX	(319,627,593)	XXX
3.	Net investment income	552,585,988	254,831,863	11,322,057	45,395,958		241,034,764	1,346
4.	Amortization of Interest Maintenance Reserve (IMR)	4,572,886	2,274,763	101,067	2,054,115		142,941	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	107,564,340	53,321,574	2,369,052			51,873,714	
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	211,372,739			211,372,119			620
	8.2 Charges and fees for deposit-type contracts	471,367			(321,204)		792,572	
	8.3 Aggregate write-ins for miscellaneous income	22,095,327	93,646	4,161	21,948,186		49,334	
9.	Totals (Lines 1 to 8.3)	(13,905,810,642)	(8,928,919,327)	(328,970,556)	621,281,191	85,616,404	(5,354,820,321)	1,966
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	293,304,931			287,555,508	6,387,818	(775,549)	137,153
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	551,418,946			534,931,831	16,487,115		
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	21,675,378			198,535		21,476,843	
18.	Payments on supplementary contracts with life contingencies	495,778					495,778	
19.	Increase in aggregate reserves for life and accident and health contracts	(15,233,620,314)	(9,222,705,122)	(357,845,446)	(911,787)		(5,652,157,959)	
20.	Totals (Lines 10 to 19)	(14,366,725,282)	(9,222,705,122)	(357,845,446)	821,774,087	22,874,934	(5,630,960,887)	137,153
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	42,936,236	5,569,880	247,467	35,793,969		1,324,920	
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	67,805,429	9,377,356	416,631	44,738,907		13,272,526	9
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,252,479	717,010	31,856	2,087,780		415,833	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(372,911,325)			(310,176,466)	(62,741,442)		6,583
27.	Aggregate write-ins for deductions	457,109,607	218,648,515	9,714,449	10,618,361		218,128,283	
28.	Totals (Lines 20 to 27)	(14,168,532,855)	(8,988,392,361)	(347,435,043)	604,836,638	(39,866,508)	(5,397,819,325)	143,745
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	262,722,212	59,473,035	18,464,486	16,444,553	125,482,912	42,999,004	(141,779)
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)	262,722,212	59,473,035	18,464,486	16,444,553	125,482,912	42,999,004	(141,779)
32.	Federal income taxes incurred (excluding tax on capital gains)	(2,974,806)	21,570,359	958,361	22,409,029		(47,886,390)	(26,165)
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)	265,697,018	37,902,675	17,506,126	(5,964,476)	125,482,912	90,885,394	(115,614)
34.	Policies/certificates in force end of year	63,232			61,620	1,472	140	
	DETAILS OF WRITE-INS							
08.301.	Service fee income	21,948,186			21,948,186			
08.302.	Miscellaneous income	147,141	93,646	4,161			49,334	
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)	22,095,327	93,646	4,161	21,948,186		49,334	
2701.	Funds withheld earnings credited	466,946,758	218,957,653	9,728,183			238,260,921	
2702.	Miscellaneous deductions	(9,847,209)	(312,784)	(13,897)	10,614,605		(20,135,133)	
2703.	Regulatory fines and penalties	10,059	3,646	162	3,756		2,495	
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	457,109,607	218,648,515	9,714,449	10,618,361		218,128,283	

(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	1,943,686,395					1,943,686,395	
2.	Considerations for supplementary contracts with life contingencies	13,607	XXX	XXX	XXX	XXX	13,607	XXX
3.	Net investment income	1,833,650,046					976,750,231	856,899,815
4.	Amortization of Interest Maintenance Reserve (IMR)	(42,186,551)					(45,221)	(42,141,330)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	24,711,677						24,711,677
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	401,325,660						401,325,660
	8.2 Charges and fees for deposit-type contracts	(58,503,577)						(58,503,577)
	8.3 Aggregate write-ins for miscellaneous income	1,114,209,841					3,703,222	1,110,506,620
9.	Totals (Lines 1 to 8.3)	5,216,907,099					2,924,108,233	2,292,798,865
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	1,701,982,428					1,701,982,428	
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							
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	494,233,463						494,233,463
18.	Payments on supplementary contracts with life contingencies	19,380					19,380	
19.	Increase in aggregate reserves for life and accident and health contracts	236,976,374					236,976,374	
20.	Totals (Lines 10 to 19)	2,433,211,645					1,938,978,182	494,233,463
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	151,291,810					149,701,449	1,590,361
22.	Commissions and expense allowances on reinsurance assumed	1,464,300					1,464,300	
23.	General insurance expenses	1,120,448,140					56,135,680	1,064,312,461
24.	Insurance taxes, licenses and fees, excluding federal income taxes	44,514,942					3,363,418	41,151,524
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	775,847,398					774,778,836	1,068,563
27.	Aggregate write-ins for deductions	6,198,090					19,560	6,178,530
28.	Totals (Lines 20 to 27)	4,532,976,326					2,924,441,424	1,608,534,902
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	683,930,773					(333,191)	684,263,964
30.	Dividends to policyholders and refunds to members	169,904						169,904
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	683,760,869					(333,191)	684,094,060
32.	Federal income taxes incurred (excluding tax on capital gains)	69,830,366					56,278,338	13,552,028
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)	613,930,503					(56,611,530)	670,542,032
34.	Policies/certificates in force end of year	448,899					327,313	121,586
	DETAILS OF WRITE-INS							
08.301.	Service fee income	1,051,554,727					3,703,222	1,047,851,505
08.302.	Miscellaneous income	62,655,115						62,655,115
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)	1,114,209,841					3,703,222	1,110,506,620
2701.	Miscellaneous deductions	6,046,031					13,622	6,032,409
2702.	Regulatory fines and penalties	152,059					5,938	146,121
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	6,198,090					19,560	6,178,530

(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. Due to immateriality the group Non-life Contingent payout is included in the Life Contingent Payout column.

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

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts	2,265,382,705		6,524		143,455,368	1,009,285,196					1,065,103,399		47,532,218
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	144,110,581		1,499,161		1,011,765	8,493,539					132,197,905	(39,792)	948,003
4. Amortization of Interest Maintenance Reserve (IMR)	(973,818)				(5,805)	(57,915)					(905,966)		(4,132)
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded	41,181,621			1,432,690							39,748,964	(33)	
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	2,897,972				47,102	2,227,648					623,222		
9. Totals (Lines 1 to 8.3)	2,452,599,060		1,505,685	1,432,690	144,508,430	1,019,948,468					1,236,767,524	(39,825)	48,476,089
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	1,236,559,101		1,042,325		81,913,422	692,935,411					442,133,477		18,534,466
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	184,770,968		(38,152)		(10,636)	(1,299,215)					186,113,422		5,549
20. Totals (Lines 10 to 19)	1,421,330,070		1,004,173		81,902,786	691,636,196					628,246,899		18,540,015
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	317,419,892		(1,375)	1,432,423	18,994,481	117,584,586					169,114,164	(33)	10,295,647
22. Commissions and expense allowances on reinsurance assumed	(4,542)												(4,542)
23. General insurance expenses	396,925,729		235,873		17,901,885	144,146,677					229,704,265	1,812	4,935,218
24. Insurance taxes, licenses and fees, excluding federal income taxes	60,472,212		1,799	267	3,582,802	27,169,812					29,590,860	(6,263)	132,936
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	171,232		(3,000)			61,480							112,752
28. Totals (Lines 20 to 27)	2,196,314,593		1,237,470	1,432,690	122,381,954	980,598,751					1,056,656,187	(4,485)	34,012,025
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	256,284,467		268,214		22,126,476	39,349,716					180,111,337	(35,341)	14,464,063
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)	256,284,467		268,214		22,126,476	39,349,716					180,111,337	(35,341)	14,464,063
32. Federal income taxes incurred (excluding tax on capital gains)	59,095,254		59,017		4,816,793	7,906,416					43,273,433	9,393	3,030,202
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)	197,189,213		209,197		17,309,683	31,443,300					136,837,904	(44,734)	11,433,861
34. Policies/certificates in force end of year	5,107,033			5,659	1,179,492	1,576,873					2,340,542	4,464	3
DETAILS OF WRITE-INS													
08.301. Service fee income	2,897,972				47,102	2,227,648					623,222		
08.302.													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,897,972				47,102	2,227,648					623,222		
2701. Miscellaneous deductions	109,752		(3,000)										112,752
2702. Regulatory fines and penalties	61,480					61,480							
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	171,232		(3,000)			61,480							112,752

(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	10,092,232,648		3,344,350,820	96,061,259	420,712,170	2,333,347,820	3,515,354,812		382,405,767			
2.	Tabular net premiums or considerations	656,265,693		5,755,409	39,228,314	50,725,694	511,092,914			49,463,362			
3.	Present value of disability claims incurred	838,712		16,589	463,594	29,752	299,766			29,011			
4.	Tabular interest	180,554,035		4,515,153	19,449,563	12,994,170	130,924,345			12,670,804			
5.	Tabular less actual reserve released	(49,219,760)		(47,695,198)	(783,533)	(61,492)	(619,574)			(59,962)			
6.	Increase in reserve on account of change in valuation basis	12,273,725		236,370	1,022,677		11,014,678						
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	(44,384,721)	XXX		(44,384,721)						XXX		
7.	Other increases (net)	(6,678,959,770)		(3,198,704,632)	(3,524)	(47,855,144)	(197,361,897)	(3,515,354,812)		280,320,239			
8.	Totals (Lines 1 to 7)	4,169,600,562		108,474,511	111,053,629	436,545,149	2,788,698,052			724,829,221			
9.	Tabular cost	122,341,823		10,979,257	(76,938,010)	15,625,649	157,438,131			15,236,798			
10.	Reserves released by death	91,672,956		6,980,846	1,489,694	6,904,343	69,565,548			6,732,525			
11.	Reserves released by other terminations (net)	226,271,833		6,962,771	103,700,265	9,593,505	96,660,526			9,354,766			
12.	Annuity, supplementary contract and disability payments involving life contingencies	6,034,856		4,198,931	138,779	140,833	1,418,983			137,329			
13.	Net transfers to or (from) Separate Accounts	271,310,899								271,310,899			
14.	Total Deductions (Lines 9 to 13)	717,632,367		29,121,804	28,390,728	32,264,330	325,083,188			302,772,317			
15.	Reserve December 31 of current year	3,451,968,195		79,352,707	82,662,901	404,280,820	2,463,614,863			422,056,905			
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	13,231,710,550		2,648,146,029		346,749,683	2,255,276,529	2,765,538,385		5,215,999,924			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	11,809,606,838		2,648,146,029		346,749,683	833,172,817	2,765,538,385		5,215,999,924			

(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	206,433,483		163,311,074	40,481,831				2,640,577	
2. Tabular net premiums or considerations	359,144,998		339,575,752	19,525,500				43,746	
3. Present value of disability claims incurred	8,471,307		8,310,174	161,133					
4. Tabular interest	6,340,255		4,196,856	2,069,021				74,378	
5. Tabular less actual reserve released	(3,486,307)		(3,689,834)	205,595				(2,068)	
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	6,425		19,884					(13,459)	
8. Totals (Lines 1 to 7)	576,910,161		511,723,906	62,443,081				2,743,174	
9. Tabular cost	358,049,592		339,676,980	18,371,756				856	
10. Reserves released by death	7,631,242		7,256,263	233,182				141,797	
11. Reserves released by other terminations (net)	13,021,157		10,484,738	2,508,185				28,234	
12. Annuity, supplementary contract and disability payments involving life contingencies	2,110,041		1,326,191	746,059				37,791	
13. Net transfers to or (from) Separate Accounts									
14. Total Deductions (Lines 9 to 13)	380,812,032		358,744,173	21,859,181				208,678	
15. Reserve December 31 of current year	196,098,129		152,979,734	40,583,899				2,534,496	
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	31,425,681			31,425,681					
17. Amount Available for Policy Loans Based upon Line 16 CSV	31,425,681			31,425,681					

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

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

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

		1	Deferred				6	7
			2	3	4	5	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	15,631,022,905	9,231,871,187	357,845,446	379,657,969		5,661,648,303	
2.	Tabular net premiums or considerations	(14,805,379,302)	(9,239,441,173)	(342,766,893)	340,832,018	85,616,404	(5,649,619,658)	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	228,183,746			10,855,741		217,328,005	
5.	Tabular less actual reserve released	(252,280,994)	(54,530,689)	(18,679,539)	31,986,705	(28)	(211,057,442)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	66,001,398	62,100,675	3,600,986	156,001			143,736
8.	Totals (Lines 1 to 7)	867,547,754			763,488,434	85,616,376	18,299,208	143,736
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	843,105,578			820,373,262	22,874,934	(279,771)	137,153
13.	Net transfers to or (from) Separate Accounts	(372,911,325)			(435,659,350)	62,741,442		6,583
14.	Total Deductions (Lines 9 to 13)	470,194,253			384,713,912	85,616,376	(279,771)	143,736
15.	Reserve December 31 of current year	397,353,501			378,774,522		18,578,979	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	7,476,620,993	6,795,736,747	302,265,725	378,618,521			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	422,848	422,848					

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

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

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	17,473,397,079					17,473,397,079	
2. Tabular net premiums or considerations	1,828,854,162					1,828,854,162	
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	862,509,512					862,509,512	
5. Tabular less actual reserve released	(1,003,316,732)					(1,003,316,732)	
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)	19,161,444,021					19,161,444,021	
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	1,438,610,616					1,438,610,616	
13. Net transfers to or (from) Separate Accounts							
14. Total Deductions (Lines 9 to 13)	1,438,610,616					1,438,610,616	
15. Reserve December 31 of current year	17,722,833,405					17,722,833,405	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	13,957,334					13,957,334	
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) 30,922,693	31,467,510
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 2,294,484,459	2,333,571,982
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 5,138,573	5,516,406
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	12,316,848	12,316,848
2.21	Common stocks of affiliates	541,646,373	541,646,373
3.	Mortgage loans	(c) 630,374,894	626,820,956
4.	Real estate	(d) 63,906,222	61,724,607
5	Contract loans	27,419,621	26,740,415
6	Cash, cash equivalents and short-term investments	(e) 35,928,887	36,344,906
7	Derivative instruments	(f) 75,455,727	39,080,550
8.	Other invested assets	383,020,644	382,456,047
9.	Aggregate write-ins for investment income	5,447,772	14,784,358
10.	Total gross investment income	4,106,062,712	4,112,470,956
11.	Investment expenses		(g) 171,718,072
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 9,069,803
13.	Interest expense		(h) 389,667
14.	Depreciation on real estate and other invested assets		(i) 16,835,041
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		198,012,582
17.	Net investment income (Line 10 minus Line 16)		3,914,458,374
	DETAILS OF WRITE-INS		
0901.	Investment fees	2,656,062	2,850,282
0902.	Miscellaneous income	2,564,182	11,674,384
0903.	Interest on accelerated benefit liens	227,529	259,692
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	5,447,772	14,784,358
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 $ 54,290,173 accrual of discount less $ 374,023,960 amortization of premium and less $ 237,069,376 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ (574) amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 396,398 accrual of discount less $ 7,037,186 amortization of premium and less $ 7,007,380 paid for accrued interest on purchases.

(d) Includes $ 60,472,261 for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 19,183,176 accrual of discount less $ 213,155 amortization of premium and less $ 396,262 paid for accrued interest on purchases.

(f) Includes $ 737,235 accrual of discount less $ 1,445,075 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 $ 16,835,041 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	25,163,585		25,163,585		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(304,046,274)	(14,697,455)	(318,743,729)	(14,004,807)	(71,933,231)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)				(2,672,052)	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(292)	(6,176)	(6,468)	(861,345)	
2.21	Common stocks of affiliates				(439,570,349)	
3.	Mortgage loans				(19,524,281)	
4.	Real estate	8,044,559		8,044,559		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(1,448,724)		(1,448,724)		
7.	Derivative instruments	(62,236,393)	2,268,694	(59,967,699)	176,278,714	69,394,573
8.	Other invested assets	634,248	(929,585)	(295,337)	(396,918,147)	
9.	Aggregate write-ins for capital gains (losses)	(15,544,545)	(13,811,436)	(29,355,981)		379,696
10.	Total capital gains (losses)	(349,433,835)	(27,175,958)	(376,609,794)	(697,272,268)	(2,158,962)
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gain (loss), net	(15,544,545)		(15,544,545)		
0902.	Variable annuities hedge amortization		(13,811,436)	(13,811,436)		
0903.	Foreign exchange					379,696
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(15,544,545)	(13,811,436)	(29,355,981)		379,696

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

			Insurance									
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	40,650		40,650									
2. Deferred and accrued	6,800,464		6,800,464									
3. Deferred , accrued and uncollected:												
3.1 Direct	1,313,978		1,313,978									
3.2 Reinsurance assumed	5,527,136		5,527,136									
3.3 Reinsurance ceded												
3.4 Net (Line 1 + Line 2)	6,841,113		6,841,113									
4. Advance	213,115		213,115									
5. Line 3.4 - Line 4	6,627,999		6,627,999									
6. Collected during year:												
6.1 Direct	381,586,091		19,594,918	361,991,172								
6.2 Reinsurance assumed	181,101,521		181,101,521									
6.3 Reinsurance ceded	5,813,078,788		2,990,435	5,810,088,353								
6.4 Net	(5,250,391,177)		197,706,004	(5,448,097,181)								
7. Line 5 + Line 6.4	(5,243,763,178)		204,334,003	(5,448,097,181)								
8. Prior year (uncollected + deferred and accrued - advance)	14,447,453		14,447,453									
9. First year premiums and considerations:												
9.1 Direct	380,142,366		18,151,194	361,991,172								
9.2 Reinsurance assumed	174,725,791		174,725,791									
9.3 Reinsurance ceded	5,813,078,788		2,990,435	5,810,088,353								
9.4 Net (Line 7 - Line 8)	(5,258,210,631)		189,886,550	(5,448,097,181)								
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	118,798,347		91,199,499	27,598,849								
10.2 Reinsurance assumed	28,502,136		28,502,136									
10.3 Reinsurance ceded	9,165,810,578		36,680,328	9,129,130,250								
10.4 Net	(9,018,510,095)		83,021,307	(9,101,531,402)								
RENEWAL												
11. Uncollected	23,550,821		13,813,153			(11,451,653)		12,607,085		8,582,236		
12. Deferred and accrued	133,435,220		133,435,220									
13. Deferred, accrued and uncollected:												
13.1 Direct	71,247,290		60,860,785			(11,386,821)		13,187,716		8,585,610		
13.2 Reinsurance assumed	114,113,429		114,097,084					16,345				
13.3 Reinsurance ceded	28,374,678		27,709,496			64,833		596,976		3,374		
13.4 Net (Line 11 + Line 12)	156,986,042		147,248,373			(11,451,653)		12,607,085		8,582,236		
14. Advance	102,694,721		3,018,419			18,490,516		77,718,666		3,467,120		
15. Line 13.4 - Line 14	54,291,320		144,229,954			(29,942,169)		(65,111,580)		5,115,116		
16. Collected during year:												
16.1 Direct	5,772,489,208		797,436,015	69,420,794		525,300,894	1,943,686,395	1,832,921,154		603,723,957		
16.2 Reinsurance assumed	969,434,838		969,432,189					2,649				
16.3 Reinsurance ceded	8,788,077,593		8,624,957,184	4,637,908		534,828		33,663,678		124,283,995		
16.4 Net	(2,046,153,547)		(6,858,088,980)	64,782,886		524,766,066	1,943,686,395	1,799,260,125		479,439,962		
17. Line 15 + Line 16.4	(1,991,862,227)		(6,713,859,026)	64,782,886		494,823,896	1,943,686,395	1,734,148,545		484,555,078		
18. Prior year (uncollected + deferred and accrued - advance)	89,872,631		162,657,300			(26,105,587)		(50,416,293)		3,737,210		
19. Renewal premiums and considerations:												
19.1 Direct	5,752,951,580		795,397,202	69,420,794		521,467,522	1,943,686,395	1,817,901,331		605,078,336		
19.2 Reinsurance assumed	980,562,458		980,572,378					(9,919)				
19.3 Reinsurance ceded	8,815,248,896		8,652,485,906	4,637,908		538,039		33,326,574		124,260,469		
19.4 Net (Line 17 - Line 18)	(2,081,734,858)		(6,876,516,326)	64,782,886		520,929,483	1,943,686,395	1,784,564,838		480,817,867		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	6,251,892,294		904,747,895	459,010,815		521,467,522	1,943,686,395	1,817,901,331		605,078,336		
20.2 Reinsurance assumed	1,183,790,385		1,183,800,304					(9,919)				
20.3 Reinsurance ceded	23,794,138,262		8,692,156,668	14,943,856,512		538,039		33,326,574		124,260,469		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	(16,358,455,583)		(6,603,608,469)	(14,484,845,697)		520,929,483	1,943,686,395	1,784,564,838		480,817,867		

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	2,468,508		2,461,280			7,228						
22. All other	53,662,627		53,662,627									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	89,431,153		471,083	88,960,071								
23.2 Reinsurance assumed	72,924,439		72,924,439									
23.3 Net ceded less assumed	16,506,715		(72,453,356)	88,960,071				INCLUDED WITH RENEWAL				
24. Single:												
24.1 Reinsurance ceded	18,421,273		59,026	18,362,247								
24.2 Reinsurance assumed	5,133,261		5,133,261									
24.3 Net ceded less assumed	13,288,012		(5,074,235)	18,362,247								
25. Renewal:												
25.1 Reinsurance ceded	(2,314,700,229)		(2,356,123,872)	242,023				1,440,311		39,741,310		
25.2 Reinsurance assumed	164,001,633		162,541,876				1,464,300	(4,542)				
25.3 Net ceded less assumed	(2,478,701,862)		(2,518,665,748)	242,023			(1,464,300)	1,444,854		39,741,310		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	(2,206,847,802)		(2,355,593,763)	107,564,340				1,440,311		39,741,310		
26.2 Reinsurance assumed (Page 6, Line 22)	242,059,333		240,599,575				1,464,300	(4,542)				
26.3 Net ceded less assumed	(2,448,907,135)		(2,596,193,339)	107,564,340			(1,464,300)	1,444,854		39,741,310		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	31,101,153		7,716,534	23,384,620				INCLUDED WITH RENEWAL				
28. Single	26,035,698		74,997	1,574,537			24,386,164					
29. Renewal	551,797,278		16,973,594	17,977,080		72,521,067	126,905,645	234,028,106		83,391,786		
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	608,934,129		24,765,124	42,936,236		72,521,067	151,291,810	234,028,106		83,391,786		

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	21,717,587		6,138,118	3,808,932	53,196,390		84,861,026
2. Salaries and wages	752,792,400	6,460,010	241,452,853	44,622,523	54,135,602		1,099,463,389
3.11 Contributions for benefit plans for employees	101,237,957		32,136,259	3,804,348	2,659,066		139,837,630
3.12 Contributions for benefit plans for agents	724,011		622,019	14,786			1,360,815
3.21 Payments to employees under non-funded benefit plans	2,388,399		682,920	228,054			3,299,373
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	38,592,955	24,157	10,490,515	5,006,004	1,785,898		55,899,529
3.32 Other agent welfare	109,936		184,355	0			294,291
4.1 Legal fees and expenses	2,742,438		449,228	223,533			3,415,199
4.2 Medical examination fees	1,049,989	4,237	1,388,813	0			2,443,040
4.3 Inspection report fees	26,066		27,534				53,600
4.4 Fees of public accountants and consulting actuaries	36,533,891	125,443	10,075,970	23,488,145	8,574,786		78,798,236
4.5 Expense of investigation and settlement of policy claims	467,997	3,535,292	1,251,434	(924)			5,253,798
5.1 Traveling expenses	7,289,409	33,558	2,543,917	6,536,308	939,105		17,342,298
5.2 Advertising	44,337,551		14,594,117	114,520			59,046,189
5.3 Postage, express, telegraph and telephone	24,139,578	44,627	4,226,743	529,976			28,940,925
5.4 Printing and stationery	11,685,878	1,901	1,783,503	909,028			14,380,310
5.5 Cost or depreciation of furniture and equipment	6,399,014		1,572,970	476,453	886,355		9,334,792
5.6 Rental of equipment	27,957,934		2,206,009	5,356,492			35,520,435
5.7 Cost or depreciation of EDP equipment and software	4,528,476		33,827	23,241			4,585,544
6.1 Books and periodicals	1,486,833	13,562	100,708	135,907	886,355		2,623,365
6.2 Bureau and association fees	981,796	2,294	390,830	270,520			1,645,440
6.3 Insurance, except on real estate	1,626,092	109,951	16,024	934,865			2,686,932
6.4 Miscellaneous losses	14,258,645	3,501	626,335	226,806			15,115,288
6.5 Collection and bank service charges	(3,245,015)		434,847	130,590,252			127,780,083
6.6 Sundry general expenses	80,632,596	48,784	2,642,447	9,231,113	20,278,861		112,833,800
6.7 Group service and administration fees	9,044,333	4,497,556	10,576,613	534,454			24,652,956
6.8 Reimbursements by uninsured plans			(4,905,703)				(4,905,703)
7.1 Agency expense allowance	1,346,301		5,775,920	6			7,122,227
7.2 Agents' balances charged off (less $ .... recovered)	28,657		72,222	79,187			180,066
7.3 Agency conferences other than local meetings	2,261,773		1,837,502	(334,429)			3,764,846
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	(1,124,786)		(132,366)	12,758,486	9,413,417		20,914,751
9.2 Investment expenses not included elsewhere	9,860				163,865		173,726
9.3 Aggregate write-ins for expenses	171,694,053	27,755	32,696,616	13,426,987	18,798,372		236,643,783
10. General expenses incurred	1,363,722,606	14,932,629	381,993,100	262,995,573	171,718,072	(b)	(a) 2,195,361,980
11. General expenses unpaid Dec. 31, prior year	29,121,623	3,799,205	75,949,741	304,209,680	0		413,080,248
12. General expenses unpaid Dec. 31, current year	30,950,944	3,853,719	78,551,807	257,503,551	0		370,860,021
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)	1,361,893,284	14,878,115	379,391,034	309,701,702	171,718,072		2,237,582,206
DETAILS OF WRITE-INS							
09.301. EDP Equipment and Programs Purchased	116,541,797	27,755	32,699,997	13,427,189	7,111,619		169,808,357
09.302. Service Fees Received	7,436,353		(3,381)	(202)	11,686,753		19,119,523
09.303. Managment Fees	47,715,903						47,715,903
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)	171,694,053	27,755	32,696,616	13,426,987	18,798,372		236,643,783

(a) Includes management fees of $ 214,263,479 to affiliates and $ 47,715,903 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	758,832	89,708	138,437	7,155,226		8,142,202
2. State insurance department licenses and fees	2,673,936	1,031,807	128,865			3,834,608
3. State taxes on premiums	21,654,519	40,738,168	(175,683)			62,217,004
4. Other state taxes, including $ .... for employee benefits	6,367,836	1,221,523	(1,977,516)			5,611,842
5. U.S. Social Security taxes	46,082,007	13,545,965	2,014,274	1,914,577		63,556,823
6. All other taxes	802,046	3,845,041	30,447			4,677,534
7. Taxes, licenses and fees incurred	78,339,176	60,472,212	158,824	9,069,803		148,040,014
8. Taxes, licenses and fees unpaid Dec. 31, prior year		233,614	75,519,350			75,752,964
9. Taxes, licenses and fees unpaid Dec. 31, current year		233,614	52,462,013			52,695,627
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	78,339,176	60,472,212	23,216,161	9,069,803		171,097,351

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
1. Applied to pay renewal premiums	2,468,508	
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions	53,662,627	
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4	56,131,135	
6. Paid in cash	2,571,833	
7. Left on deposit	999,733	
8. Aggregate write-ins for dividend or refund options	126,662	
9. Total Lines 5 through 8	59,829,362	
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year	2,138,288	
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	2,138,288	
16. Total from prior year	93,468,891	
17. Total dividends or refunds (Lines 9 + 15 - 16)	(31,501,241)	
DETAILS OF WRITE-INS		
0801. Added to deposit administration funds	126,662	
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)	126,662	

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	2,881,760		2,881,760		
0100002. AE 3.5% NLP IDB ALB 26-35	2,304		2,304		
0100003. AE 3% NLP IDB ALB 34-66	1,143,313		1,143,313		
0100004. AM 2.5% NLP 42-45 47-49 51 56-57 59-63 65 67 73-74	1,069,102				1,069,102
0100005. 41 CSO 3.5% NLP IDB ALB 45-64	26,235,790		26,235,790		
0100006. 41 CSO 3% NLP IDB ALB 62-64	1,495,386		1,495,386		
0100007. 41 CSO 3% CRVM IDB ALB 62-64	1,187,377		1,187,377		
0100008. 41 CSO 2.5% NLP IDB ALB 54-64	18,128,052		18,128,052		
0100009. 41 CSO 2.25% CRVM IDB ALB 47-61	869,071		869,071		
0100010. 41 CSO 2.25% NLP IDB ALB 45-57	5,350,105		5,350,105		
0100011. 58 CSO 6% CRVM CNF ALB 83-86	85,464,377		85,464,377		
0100012. 58 CSO 5.5% CRVM CNF ALB 87-88	14,763,876		14,763,876		
0100013. 58 CSO 4.5% NLP IDB ALB 74-88	83,285,416		83,285,416		
0100014. 58 CSO 4.5% CRVM CNF ALB 81-83	40,537,911		40,537,911		
0100015. 58 CSO 4.5% 82	2,254				2,254
0100016. 58 CSO 4% NLP IDB ALB 65-89	55,113,767		55,113,767		
0100017. 58 CSO 4% CRVM IDB ALB 76-80	602,289		602,289		
0100018. 58 CSO 4% CRVM CNF ALB 66-99	1,118,050,119		1,118,050,119		
0100019. 58 CSO 4% 79	7,053				7,053
0100020. 58 CSO 3.5% NLP 55 72-75	242,860				242,860
0100021. 58 CSO 3.5% NLP IDB ALB 50-90	51,362,007		51,362,007		
0100022. 58 CSO 3.5% MOD IDB ALB 78-80	318,724		318,724		
0100023. 58 CSO 3.5% CRVM CNF ALB 64-75	81,957,794		81,957,794		
0100024. 58 CSO 3.5% CRVM IDB ALB 64-88	79,690,482		79,690,482		
0100025. 58 CSO 3.5% 74	2,888				2,888
0100026. 58 CSO 3% NLP IDB ALB 64-83	89,947,865		89,947,865		
0100027. 58 CSO 3% MOD IDB ALB 78-83	2,014,912		2,014,912		
0100028. 58 CSO 3% CRVM CNF ALB 77-83	49,805,250		49,805,250		
0100029. 58 CSO 3% NLP 62-71	1,166,232				1,166,232
0100030. 58 CSO 2.5% NLP IDB ALB 64-79	49,349,489		49,349,489		
0100031. 58 CET 4.5% NLP IDB ALB 79-88	611,900		611,900		
0100032. 58 CET 4% NLP IDB ALB 76-88	903,062		903,062		
0100033. 58 CET 3.5% NLP IDB ALB 64-78	1,368,573		1,368,573		
0100034. 60 CSG 6.75% NLP	1,480		1,480		
0100035. 60 CSG 4.5% 60 and later	1,285,113				1,285,113
0100036. 80 CSO 6% CRVM CNF ALB 85-87	5,972,358		5,972,358		
0100037. 80 CSO 6% CRVM IDB ALB 85-94	11,278,598		11,278,598		
0100038. 80 CSO 6% 86	11,589				11,589
0100039. 80 CSO 5.5% 92-97	16,347,153				16,347,153
0100040. 80 CSO 5.5% NLP IDB ALB 88-00	243,253		243,253		
0100041. 80 CSO 5.5% CRVM CNF ALB 77-03	63,762,547		63,762,547		
0100042. 80 CSO 5.5% CRVM IDB ALB 78-92	117,593,746		117,593,746		
0100043. 80 CSO 5% NLP IDB ALB 93-94	73,935		73,935		
0100044. 80 CSO 5% CRVM CNF ALB 93-94	17,166,238		17,166,238		
0100045. 80 CSO 5% CRVM IDB ALB 77-94	883,866,591		883,866,591		
0100046. 80 CSO 5% 93-94	5,187,585				5,187,585
0100047. 80 CSO 4.5% CRVM CNF ALB 95-08	72,875,372		72,875,372		
0100048. 80 CSO 4.5% CRVM IDB ALB 77-05	1,046,704,901		1,046,704,901		
0100049. 80 CSO 4.5% NLP IDB ALB 95-99	305,868		305,868		
0100050. 80 CSO 4.5% CRVM IDB ANB 02-05	2,147,181,643		2,147,181,643		
0100051. 80 CSO 4.5% 95-09	9,072,907				9,072,907
0100052. 80 CSO 4% NLP CRF ALB 78-99	907,381,625		907,381,625		
0100053. 80 CSO 4% CRVM IDB ANB 06-08	228,311,760		228,311,760		
0100054. 80 CSO 4% CRVM IDB ALB 06-08	10,038,361		10,038,361		0
0100055. 80 CSO 4% 06-12	1,068,218				1,068,218
0100056. 80 CSO 3.5% 13	189,173				189,173
0100057. 80 CET 5.5% CRVM IDB ALB 88-98	901,645		901,645		
0100058. 80 CET 5% CRVM IDB ALB 93-94	131,148		131,148		
0100059. 80 CET 4.5% CRVM IDB ALB 95-98	199,326		199,326		
0100060. 2001 CSO 4.5% CRVM IDB ANB 05	14,111,835		14,111,835		
0100061. 2001 CSO 4% CRVM IDB ANB 06-12	7,564,589,564		7,564,589,564		
0100062. 2001 CSO 3.5% CRVM IDB ANB 13-19	6,394,629,310		6,394,629,310		
0100063. 2017 CSO 3.5% CRVM IDB ANB 17-19	96,843,955		96,843,955		
0100064. 2017 CSO VM-20 4.5% NPR 20	157,469,381		157,469,381		
0100065. 2017 CSO VM-20 3.75% NPR 21-22	69,051,336		69,051,336		
0100066. Life PSR all years	1,563,452				1,563,452
0199997. Totals (Gross)	21,710,342,327		21,673,126,747		37,215,580
0199998. Reinsurance ceded	18,471,192,339		18,471,192,339		
0199999. Life Insurance: Totals (Net)	3,239,149,988		3,201,934,408		37,215,580
0200001. a-1949 Proj C 3.5% 73 78	6,322	XXX	6,322	XXX	
0200002. a-1949 Proj C 3% 75-80	574,955	XXX	574,955	XXX	
0200003. 51 GAM 3-3.99% 62-73	2,371,119	XXX		XXX	2,371,119
0200004. 71 IAM 9.5% 84	57,779	XXX	57,779	XXX	
0200005. 71 IAM 7.5% 82	588,762	XXX	588,762	XXX	
0200006. 71 GA with Remar 11.25% 83-84	26,378	XXX		XXX	26,378
0200007. 71 GA with Remar 9.25% 86	16,539	XXX		XXX	16,539
0200008. 71 GA with Remar 8.75% 88-89	312,762	XXX		XXX	312,762
0200009. 71 GA with Remar 8.25% 90-91	106,738	XXX		XXX	106,738
0200010. 71 GA with Remar 8% 87	30,320	XXX		XXX	30,320
0200011. 71 GA with Remar 7.5% 80-82	88,119	XXX		XXX	88,119
0200012. 71 GA with Remar 6.75% 96 97 01	82,087	XXX		XXX	82,087
0200013. 71 GA with Remar 6.5% 94 02	29,551	XXX		XXX	29,551
0200014. 71 GA with Remar 6.25% 98-99	63,216	XXX		XXX	63,216
0200015. 71 GA with Remar 6% 75-79 03	73,182	XXX		XXX	73,182
0200016. 71 GA with Remar 5.25% 05-06 10	9,468	XXX		XXX	9,468
0200017. 71 GA with Remar 4.5% 14	21,415	XXX		XXX	21,415
0200018. 71 GA with Remar 4% 15	82,465	XXX		XXX	82,465
0200019. 71 GAM 11-11.99% 83-84	2,229,571	XXX		XXX	2,229,571
0200020. 71 GAM 10-10.99% 83-84	626,482	XXX		XXX	626,482
0200021. 71 GAM 9-9.99% 83-84	4,859,258	XXX		XXX	4,859,258
0200022. 71 GAM 7-7.99% 80-84	158,279,542	XXX		XXX	158,279,542
0200023. 71 GAM 6-6.99% 75-79	19,891,608	XXX		XXX	19,891,608

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [(a)]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200024. 71 GAM 3-3.99% 74	1,616,670	XXX		XXX	1,616,670
0200025. 83a 9.5% CARVM 85	485,697	XXX	485,697	XXX	
0200026. 83a 9.25% CARVM 86	39,449	XXX	39,449	XXX	
0200027. 83a 8.75% CARVM 82-83 88	2,793,821	XXX	2,793,821	XXX	
0200028. 83a 8.5% CARVM 84-85	1,663,295	XXX	1,663,295	XXX	
0200029. 83a 8.25% CARVM 82-83 90-91	761,431	XXX	761,431	XXX	
0200030. 83a 8% CARMV 84-85 87	176,528	XXX	176,528	XXX	
0200031. 83a 7.75% CARVM 92	171,914	XXX	171,914	XXX	
0200032. 83a 7.25% CARVM 86 95	2,435,713	XXX	2,435,713	XXX	
0200033. 83a 7% CARVM 88-89 93	1,259,892	XXX	1,259,892	XXX	
0200034. 83a 6.75% CARVM 88 91 96-97	36,140,391	XXX	36,140,391	XXX	
0200035. 83a 6.5% CARVM 87 90 94	24,782,347	XXX	24,782,347	XXX	
0200036. 83a 6.25% CARVM 87 90-92 98	42,058,954	XXX	42,058,954	XXX	
0200037. 83a 6% CARVM 92 95	29,749,050	XXX	29,749,050	XXX	
0200038. 83a 5.75% CARVM 93 95	27,770,203	XXX	27,770,203	XXX	
0200039. 83a 5.5% CARVM 93-94 96-97	62,984,101	XXX	62,984,101	XXX	
0200040. 83a 5.25% CARVM 94 96-99	34,824,017	XXX	34,824,017	XXX	
0200041. 83a 5% CARVM 98-99	5,272,521	XXX	5,272,521	XXX	
0200042. 83 GAM 11-11.99% 85	3,866,245	XXX		XXX	3,866,245
0200043. 83 GAM 10-10.99% 85	2,875,797	XXX		XXX	2,875,797
0200044. 83 GAM 9-9.99% 85-86	19,113,120	XXX		XXX	19,113,120
0200045. 83 GAM 8-8.99% 86-91	86,405,267	XXX		XXX	86,405,267
0200046. 83 GAM 7-7.99% 85 87-93 95	197,048,668	XXX		XXX	197,048,668
0200047. 83 GAM 6-6.99% 86-99	660,319,602	XXX		XXX	660,319,602
0200048. 83 GAM 5-5.99% 92-99	264,201,581	XXX		XXX	264,201,581
0200049. 83 GAM 4-4.99% 98-99	46,623,251	XXX		XXX	46,623,251
0200050. 94 GAM Proj VM-22 Non-Jumbo 4-4.49% 18-20 22	2,474,336,163	XXX		XXX	2,474,336,163
0200051. 94 GAM Proj VM-22 Non-Jumbo 3.5-3.99% 18-22	990,160,874	XXX		XXX	990,160,874
0200052. 94 GAM Proj VM-22 Non-Jumbo 3-3.49% 18-20 22	1,238,412,130	XXX		XXX	1,238,412,130
0200053. 94 GAM Proj VM-22 Non-Jumbo 2.5-2.99% 18-22	1,201,153,964	XXX		XXX	1,201,153,964
0200054. 94 GAM Proj VM-22 Non-Jumbo 2-2.49% 18-22	789,312,554	XXX		XXX	789,312,554
0200055. 94 GAM Proj VM-22 Non-Jumbo 1.5-1.99% 20-22	121,169,142	XXX		XXX	121,169,142
0200056. 94 GAM Proj VM-22 Non-Jumbo 1-1.49% 20-22	10,221,613	XXX		XXX	10,221,613
0200057. 94 GAM Proj VM-22 Jumbo 4-4.49% 18	313,808,299	XXX		XXX	313,808,299
0200058. 94 GAM Proj VM-22 Jumbo 3.5-3.99% 18	109,958,902	XXX		XXX	109,958,902
0200059. 94 GAM Proj VM-22 Jumbo 3-3.49% 18	882,546	XXX		XXX	882,546
0200060. 94 GAM Proj 7-7.99% 00	298,601,906	XXX		XXX	298,601,906
0200061. 94 GAM Proj 6-6.99% 00-03 09	1,079,326,399	XXX		XXX	1,079,326,399
0200062. 94 GAM Proj 5-5.99% 03-08 10-11	889,277,466	XXX		XXX	889,277,466
0200063. 94 GAM Proj 4-4.99% 06 12-16	4,235,736,225	XXX		XXX	4,235,736,225
0200064. 94 GAM Proj 3-3.99% 88-89 91-93 17	2,173,949,618	XXX		XXX	2,173,949,618
0200065. a-2000 7% CARVM 00	1,995,861	XXX	1,995,861	XXX	
0200066. a-2000 6.75% CARVM 01	2,461,160	XXX	2,461,160	XXX	
0200067. a-2000 6.5% CARVM 02	14,282,484	XXX	14,282,484	XXX	
0200068. a-2000 6.25% CARVM 99	1,989,915	XXX	1,989,915	XXX	
0200069. a-2000 6% CARVM 03 09	51,991,354	XXX	51,991,354	XXX	
0200070. a-2000 5.75% CARVM 00	5,648,116	XXX	5,648,116	XXX	
0200071. a-2000 5.5% CARVM 00-04 07-09	322,366,371	XXX	322,366,371	XXX	
0200072. a-2000 5.25% CARVM 01-02 05-06 10	98,563,455	XXX	98,563,455	XXX	
0200073. a-2000 5% CARVM 03-04 07-09 11	910,206,735	XXX	910,206,735	XXX	
0200074. a-2000 4.75% CARVM 03-08 10	408,755,609	XXX	408,755,609	XXX	
0200075. a-2000 4.5% CARVM 05-08 11 14	2,508,163,105	XXX	2,508,163,105	XXX	
0200076. a-2000 4.25% CARVM 10-12 14	189,801,816	XXX	189,801,816	XXX	
0200077. a-2000 4.05% CARVM 14		XXX		XXX	
0200078. a-2000 4% CARVM 12-14	1,080,356,294	XXX	1,080,356,294	XXX	
0200079. a-2000 3.75% CARVM 12-14	286,733,632	XXX	286,733,632	XXX	
0200080. a-2000 3.5% CARVM 13	72,038,057	XXX	72,038,057	XXX	
0200081. ANN2000 7-7.99%	7,212,972	XXX		XXX	7,212,972
0200082. ANN2000 6-6.99% 01-03	124,886,243	XXX		XXX	124,886,243
0200083. ANN2000 5-5.99% 04 08 10	187,424,068	XXX		XXX	187,424,068
0200084. 2012 IAR 4% CARVM 15-16	728,234,957	XXX	728,234,957	XXX	
0200085. 2012 IAR 3.75% CARVM 15-19	1,902,624,807	XXX	1,902,624,807	XXX	
0200086. 2012 IAR 3.5% CARVM 15-18	999,287,187	XXX	999,287,187	XXX	
0200087. 2012 IAR 3.25% CARVM 20	625,052,334	XXX	625,052,334	XXX	
0200088. 2012 IAR 3.00% CARVM 21	36,739,929	XXX	36,739,929	XXX	
0200089. 2012 IAR VM-22 Non-Jumbo 4-4.49% 18-19	921,406,657	XXX	921,406,657	XXX	
0200090. 2012 IAR VM-22 Non-Jumbo 3.5-3.99% 18-19	436,839,012	XXX	436,839,012	XXX	
0200091. 2012 IAR VM-22 Non-Jumbo 3-3.49% 18-20	276,809,890	XXX	276,809,890	XXX	
0200092. 2012 IAR VM-22 Non-Jumbo 2.5-2.99% 18-20	72,992,705	XXX	72,992,705	XXX	
0200093. 2012 IAR VM-22 Non-Jumbo 2-2.49% 18-20	43,439,676	XXX	43,439,676	XXX	
0200094. 2012 IAR VM-22 Non-Jumbo 1.5-1.99% 20	9,924,373	XXX	9,924,373	XXX	
0200095. 2012 IAR VM-22 Non-Jumbo 1-1.49% 20	2,195,442	XXX	2,195,442	XXX	
0200096. VM-21 Fixed Account Reserve 93-20	378,774,522	XXX	378,774,522	XXX	
0299997. Totals (Gross)	30,381,373,704	XXX	12,664,272,598	XXX	17,717,101,107
0299998. Reinsurance ceded	12,285,180,314	XXX	12,285,180,314	XXX	
0299999. Annuities: Totals (Net)	18,096,193,390	XXX	379,092,284	XXX	17,717,101,107
0300001. a-1949 Proj C 3.5% 53-81	54,765		54,765		
0300002. 71 IAM 9.5% 84	92,900		92,900		
0300003. 71 IAM 7.5% 82	257,271		257,271		
0300004. 71 IAM 3.5% 83	653,382		653,382		
0300005. 83a 9.5% CARVM 85	633,345		633,345		
0300006. 83a 9.25% CARVM 86	65,613		65,613		
0300007. 83a 8.75% CARVM 88-89	443,383		443,383		
0300008. 83a 8.25% CARVM 90-91	516,113		516,113		
0300009. 83a 8% CARVM 87	89,313		89,313		
0300010. 83a 7.75% CARVM 92	374,002		374,002		
0300011. 83a 7.25% CARVM 95	65,093		65,093		
0300012. 83a 7% CARVM 93	338,984		338,984		
0300013. 83a 6.75% CARVM 96-97	489,153		489,153		
0300014. 83a 6.5% CARVM 94	168,079		168,079		
0300015. 83a 6.25% CARVM 98	35,474		35,474		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300016. ANN2000 7-7.99% 00	200,171				200,171
0300017. ANN2000 6-6.99% 01-03 09	2,017,683				2,017,683
0300018. ANN2000 5-5.99% 04-08	4,456,685				4,456,685
0300019. a-2000 7% CARVM 00	422,235		422,235		
0300020. a-2000 6.75% CARVM 01	876,097		876,097		
0300021. a-2000 6.5% CARVM 02	2,036,208		2,036,208		
0300022. a-2000 6.25% CARVM 99	781,354		781,354		
0300023. a-2000 6% CARVM 03 09	5,915,232		5,915,232		
0300024. a-2000 5.5% CARVM 04 07-08	11,474,873		11,474,873		
0300025. a-2000 5.25% CARVM 05-06 10	12,195,284		12,195,284		
0300026. a-2000 5% CARVM 11	7,309,998		7,309,998		
0300027. a-2000 4.5% CARVM 14	17,785,280		17,785,280		
0300028. a-2000 4.25% CARVM 12	14,530,418		14,530,418		
0300029. a-2000 4% CARVM 13	38,297,399		38,297,399		
0300030. 2012 IAR 4% CARVM 15-16	16,378,888		16,378,888		
0300031. 2012 IAR 3.75% CARVM 17	24,884,619		24,884,619		
0300032. 2012 IAR VM-22 Non-Jumbo 4-4.49% 18-19	31,956,197		31,956,197		
0300033. 2012 IAR VM-22 Non-Jumbo 3.5-3.99% 18-19	37,671,783		37,671,783		
0300034. 2012 IAR VM-22 Non-Jumbo 3-3.49% 18-20	34,975,303		34,975,303		
0300035. 2012 IAR VM-22 Non-Jumbo 2.5-2.99% 18-20	28,372,737		28,372,737		
0300036. 2012 IAR VM-22 Non-Jumbo 2-2.49% 18 20	27,849,032		27,849,032		
0300037. 2012 IAR VM-22 Non-Jumbo 1.5-1.99% 20	17,753,748		17,753,748		
0300038. 2012 IAR VM-22 Non-Jumbo 1-1.49% 20	445,841		445,841		
0399997. Totals (Gross)	342,863,938		336,189,400		6,674,539
0399998. Reinsurance ceded	317,928,182		317,928,182		
0399999. SCWLC: Totals (Net)	24,935,756		18,261,217		6,674,539
0400001. I/C Dbl Indem Exp 2.5%	763,300		763,300		
0400002. I/C Dbl Indem Exp 5%	296,493		296,493		
0400003. 59 ADB Table 5%	2,331		2,331		
0400004. 59 ADB Table 4.5% 59 and Later	40,765				40,765
0499997. Totals (Gross)	1,102,889		1,062,125		40,765
0499998. Reinsurance ceded	1,032,889		1,032,889		
0499999. Accidental Death Benefits: Totals (Net)	70,000		29,236		40,765
0500001. 52 INTERCO DISA Period 2 58 CSO 3%	2,265,298		2,265,298		
0500002. 52 INTERCO DISA Period 2 01 CSO 3.5%	8,187,600		8,187,600		
0500003. 52 INTERCO DISA Period 2 80 CSO 4%	8,348,858		8,348,858		
0500004. 52 INTERCO DISA Period 2 01 CSO 4%	4,306,368		4,306,368		
0500005. 52 INTERCO DISA Period 2 17 CSO 3.5%	45,738		45,738		
0500006. 52 INTERCO DISA Period 2 17 CSO 3.5% VM-20	584,655		584,655		
0500007. 52 INTERCO DISA Period 2 17 CSO 3% VM-20	296,229		296,229		
0599997. Totals (Gross)	24,034,746		24,034,746		
0599998. Reinsurance ceded	7,337,674		7,337,674		
0599999. Disability-Active Lives: Totals (Net)	16,697,072		16,697,072		
0600001. 52 INTERCO DISA 3%	49,969,182		49,969,182		
0600002. 52 INTERCO DISA 3% VM-20	166,478		166,478		
0600003. 52 INTERCO DISA 3.5%	880,138		880,138		
0600004. 52 INTERCO DISA 3.5% VM-20	86,946		86,946		
0600005. 52 INTERCO DISA 4%	44,330,322		9,974,866		34,355,455
0600006. 70 Intercompany 6% 55-86	1,953,902				1,953,902
0600007. 70 Intercompany 5.5% 93-94	2,923,714				2,923,714
0600008. 70 Intercompany 5% 87-92	2,750,166				2,750,166
0600009. 70 Intercompany 4.5% 95-04	17,134,872				17,134,872
0600010. 70 Intercompany 3.5% 70 and later	111,280				111,280
0600011. 70 Modified Intercompany 4.5% 04-05	5,682,481				5,682,481
0600012. 70 Modified Intercompany 4% 06-08	18,491,624				18,491,624
0600013. 2005 GTLW 4% 07-09	14,295,709				14,295,709
0600014. 2005 GTLW 3.5% 13-17	63,123,472				63,123,472
0699997. Totals (Gross)	221,900,287		61,077,612		160,822,675
0699998. Reinsurance ceded	53,062,881		50,139,747		2,923,134
0699999. Disability-Disabled Lives: Totals (Net)	168,837,406		10,937,865		157,899,541
0700001. For surrender values in excess of reserves otherwise required and carried in this schedule	184,021,475		184,021,475		
0700002. For variable life insurance minimum death benefit guarantees	33,155,325		33,155,325		
0700003. Survivorship increase option reserve	4,797,345		4,797,345		
0700004. For excess of valuation net premiums over corresponding gross premiums on respective contracts	53,286,719		53,286,719		
0799997. Totals (Gross)	275,260,864		275,260,864		
0799998. Reinsurance ceded	52,891,249		52,891,249		
0799999. Miscellaneous Reserves: Totals (Net)	222,369,614		222,369,614		
9999999. Totals (Net) - Page 3, Line 1	21,768,253,226		3,849,321,695		17,918,931,531

(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 $ 140,280,066 ; Supplementary Contracts with Life Contingencies $ 30,529,331 ; 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 $740,880,281
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	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Group Conversion Reserves	Excess mortality reflected in conservative mortality assumption in base reserves	Explicit reserves held for excess mortality	12,273,725
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	12,273,725
9999999 - Total (Column 4, only)			12,273,725

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	3,046,484			1,280,305	104,496	629,366					347,072	632,269	52,977
2. Additional contract reserves (b)	688,678,535			2,000,714							586,901,268	99,776,554	
3. Additional actuarial reserves-Asset/Liability analysis	58,224,563											58,224,563	
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves	23,777,301		23,777,301										
7. Totals (Gross)	773,726,883		23,777,301	3,281,019	104,496	629,366					587,248,339	158,633,385	52,977
8. Reinsurance ceded	274,718,770			3,281,019							112,804,366	158,633,385	
9. Totals (Net)	499,008,113		23,777,301		104,496	629,366					474,443,973		52,977
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	2,347,853,460										2,311,522,890	36,318,206	12,364
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits	12,364												12,364
13. Aggregate write-ins for reserves													
14. Totals (Gross)	2,347,865,824										2,311,522,890	36,318,206	24,728
15. Reinsurance ceded	445,943,238										409,625,032	36,318,206	
16. Totals (Net)	1,901,922,587										1,901,897,858		24,728
17. TOTAL (Net)	2,400,930,699		23,777,301		104,496	629,366					2,376,341,831		77,705
18. TABULAR FUND INTEREST	55,201,264										55,201,264		
DETAILS OF WRITE-INS													
0601. Miscellaneous reserves	23,777,301		23,777,301										
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)	23,777,301		23,777,301										
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	25,582,257,647	11,757,966,262	710,878,703	160,855,974	133,079,610	12,819,477,098
2. Deposits received during the year	20,113,824,618	19,124,065,169	(105,188)	35,770,174	999,733	953,094,730
3. Investment earnings credited to the account	520,003,274	221,394,242	23,174,024	4,715,548	3,973,242	266,746,217
4. Other net change in reserves	(211,779,149)	(181,409,787)	38,221,124	659,130	8,922	(69,258,537)
5. Fees and other charges assessed	31,498,650	27,055,647	(4,736)	910,111		3,537,627
6. Surrender charges						
7. Net surrender or withdrawal payments	18,295,276,151	17,285,678,646	187,058,674	47,294,088	11,335,524	763,909,218
8. Other net transfers to or (from) Separate Accounts	1,707,463	297,312,805	(4,803,511)			(290,801,831)
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	27,675,824,126	13,311,968,787	589,918,236	153,796,626	126,725,982	13,493,414,495
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	727,612,107		462,276,655	138,890,432	126,445,019	
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(727,612,107)		(462,276,655)	(138,890,432)	(126,445,019)	
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	26,948,212,019	13,311,968,787	127,641,581	14,906,194	280,962	13,493,414,495

(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) $ 4,275,521,755
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) $ 4,275,521,755

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct	1,458,445		1,458,445								
1.2 Reinsurance assumed	250,014		250,014								
1.3 Reinsurance ceded	1,633,602		1,633,602								
1.4 Net	74,857		74,857								
2. In course of settlement:											
2.1 Resisted 2.11 Direct	145,000						145,000				
2.12 Reinsurance assumed											
2.13 Reinsurance ceded											
2.14 Net	145,000		(b)	(b)		(b)	(b) 145,000				
2.2 Other 2.21 Direct	186,292,128		94,047,822				50,853,799		23,310,484		18,080,022
2.22 Reinsurance assumed	54,386,869		53,838,222						548,647		
2.23 Reinsurance ceded	156,201,704		149,051,099				350,000		1,101,774		5,698,832
2.24 Net	84,477,293		(b) (1,165,054)	(b)		(b)	(b) 50,503,799		(b) 22,757,358	(b)	(b) 12,381,191
3. Incurred but unreported:											
3.1 Direct	342,393,023		15,115,629				45,073,246		172,614,151		109,589,996
3.2 Reinsurance assumed	20,792,495		20,571,964						220,531		
3.3 Reinsurance ceded	57,427,281		29,581,319				64,567		4,741,630		23,039,764
3.4 Net	305,758,237		(b) 6,106,274	(b)		(b)	(b) 45,008,679		(b) 168,093,052	(b)	(b) 86,550,232
4. TOTALS 4.1 Direct	530,288,595		110,621,897				96,072,045		195,924,636		127,670,018
4.2 Reinsurance assumed	75,429,378		74,660,201						769,178		
4.3 Reinsurance ceded	215,262,587		180,266,021				414,567		5,843,404		28,738,596
4.4 Net	390,455,386	(a)	(a) 5,016,076				(a) 95,657,478		190,850,410		98,931,423

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ .... in Column 2, $ .... in Column 3 and $ .... in Column 7.

(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 Ordinary Life Insurance $ 10,937,865 Individual Annuities $ .... , Credit Life (Group and Individual) $ .... , and Group Life $ 157,899,541 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 836,768,868 Credit (Group and Individual) Accident and Health $ .... , and Other Accident and Health $ 1,065,153,718 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	2	Ordinary			6	Group		Accident and Health		
	Total	Industrial Life (a)	3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct	5,331,380,867		812,789,790	1,198,997,683	405,309		345,377,851	1,660,662,123	1,128,609,052		184,539,060
1.2 Reinsurance assumed	445,086,502		403,773,178					41,284,215	29,109		
1.3 Reinsurance ceded	1,907,785,960		916,314,387	905,602,283			500,000		30,490,911		54,878,379
1.4 Net	(d) 3,868,681,409		300,248,581	293,395,400	405,309		344,877,851	1,701,946,338	1,098,147,250		129,660,681
2. Liability December 31, current year from Part 1:											
2.1 Direct	530,288,595		110,621,897				96,072,045		195,924,636		127,670,018
2.2 Reinsurance assumed	75,429,378		74,660,201						769,178		
2.3 Reinsurance ceded	215,262,587		180,266,021				414,567		5,843,404		28,738,596
2.4 Net	390,455,386		5,016,076				95,657,478		190,850,410		98,931,423
3. Amounts recoverable from reinsurers December 31, current year	47,280,882		37,443,353				320,000		1,164,685		8,352,844
4. Liability December 31, prior year:											
4.1 Direct	563,320,375		142,234,044				101,681,167		174,116,260		145,288,904
4.2 Reinsurance assumed	80,674,106		79,949,886					(55,470)	779,690		
4.3 Reinsurance ceded	208,115,195		167,819,510				392,468		6,862,971		33,040,247
4.4 Net	435,879,285		54,364,420				101,288,700	(55,470)	168,032,979		112,248,657
5. Amounts recoverable from reinsurers December 31, prior year	94,169,862		85,401,359						1,376,671		7,391,831
6. Incurred Benefits											
6.1 Direct	5,298,349,088		781,177,643	1,198,997,683	405,309		339,768,728	1,660,662,123	1,150,417,428		166,920,175
6.2 Reinsurance assumed	439,841,774		398,483,492					41,339,685	18,597		
6.3 Reinsurance ceded	1,868,044,372		880,802,891	905,602,283			842,099		29,259,357		51,537,741
6.4 Net	3,870,146,490		298,858,243	293,395,400	405,309		338,926,629	1,702,001,808	1,121,176,668		115,382,434

(a) 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.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 154,491 in Line 1.1, $ 154,491 in Line 1.4.
$ 154,491 in Line 6.1, and $ 154,491 in Line 6.4.

(c) 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.

(d) Includes $ 16,464,778 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	6,493,738	6,596,838	103,099
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	53,271,282	56,774,495	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)	59,765,021	63,371,333	3,606,312
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	1,717,657		(1,717,657)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	515,489	680,600	165,111
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans	3,550,000	1,100,000	(2,450,000)
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	26,470,270	21,465,245	(5,005,026)
21.	Furniture and equipment, including health care delivery assets	66,975,724	73,527,817	6,552,093
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	7,315,900	10,765,370	3,449,471
25.	Aggregate write-ins for other than invested assets	661,374,269	921,384,675	260,010,406
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	827,684,330	1,092,295,040	264,610,710
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	827,684,330	1,092,295,040	264,610,710
	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	404,738,380	582,979,460	178,241,080
2502.	Interest maintenance reserve asset	152,374,063	243,738,077	91,364,013
2503.	Miscellaneous assets	77,459,495	66,971,115	(10,488,380)
2598.	Summary of remaining write-ins for Line 25 from overflow page	26,802,331	27,696,024	893,692
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	661,374,269	921,384,675	260,010,406

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, 2022		December 31, 2021
(1) State basis (Page 4, Line 35, Columns 1 & 2)				**$**	**(1,563,097,767)**	$	863,977,168
(2) State prescribed practices that are an increase/ (decrease) from NAIC SAP:							
Derivatives to hedge indexed products	86	4	3		**(32,946,541)**		22,660,790
(3) State permitted practices that are an increase/ (decrease) from NAIC SAP:					**—**		—
(4) NAIC SAP (1-2-3=4)				**$**	**(1,530,151,226)**	$	841,316,378
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)				**$**	**4,304,428,739**	$	5,375,185,162
(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)				**$**	**4,304,428,739**	$	5,375,185,162

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 2022.

(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 $53,271,282 as of December 31, 2022, 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 2022.

(13) The Company did not have any pharmaceutical rebate receivables as of December 31, 2022.

D. Going Concern

As of December 31, 2022, the Company did not have concerns about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

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.

In response to COVID-19, INT 2020-03 – *Troubled Debt Restructuring Due to COVID-19*, adopted in April 2020, and subsequently amended in January 2021, ended as of January 1, 2022. The Company elected the troubled debt restructuring relief in the Coronavirus Aid, Relief and Economic Security Act beginning in the second quarter of 2020 and discontinued as of January 1, 2022.

Effective December 31, 2021, the Company received approval from the Iowa Insurance Division to revert to using the Annuity 2000 mortality table for 2015 issue year annuities. The change is regarded as a change in valuation basis. The Company had a $66,867,240 decrease to reserves with a direct offset to increase surplus.

NOTES TO THE FINANCIAL STATEMENTS

The Company had no corrections of errors to report for the years ended December 31, 2022 and 2021.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

During 2022, the Company did not have any business combinations taking the form of a statutory purchase.

B. Statutory Merger

During 2022, the Company did not have any business combination taking the form of a statutory merger.

C. Assumption Reinsurance

As of December 31, 2022, the Company did not have goodwill resulting from assumption reinsurance.

D. Impairment Loss

As of December 31, 2022, 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	$ 4,564,725,513	XXX
Less:		
(2) Admitted positive goodwill	—	XXX
(3) Admitted EDP equipment and operating system software	41,403,416	XXX
(4) Admitted net deferred taxes	241,858,512	XXX
(5) Adjusted capital and surplus (Line 1-2-3-4)	4,281,463,585	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	$ 428,146,359	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, 2022, 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, 2022, the Company did not have a change in plan of sale of a discontinued operation.

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

As of December 31, 2022, 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, 2022, 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 2022 were:

	Maximum	Minimum
Farm loans	N/A	N/A
City loans	8.14%	2.65%
Purchase money mortgages	N/A	N/A

NOTES TO THE FINANCIAL STATEMENTS

(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, 2022 and 2021.

(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	$ —	$ —	$ 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	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ 60,272	$ —	$ 15,783,230,380	$ 144,054,221	$ 15,927,344,873
(b) 30-59 days past due	—	—	—	—	—	—	—
(c) 60-89 days past due	—	—	—	—	—	—	—
(d) 90-179 days past due	—	—	—	—	—	—	—
(e) 180+ days past due	—	—	—	—	—	—	—
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:

		Residential		Commercial			
	Farm	**Insured**	**All other**	**Insured**	**All other**	**Mezzanine**	**Total**
a. Current 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	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**
b. Prior year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ 8,769,498	$ 8,769,498
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1+2)	$ —	$ —	$ —	$ —	$ —	$ 8,769,498	$ 8,769,498
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:

		Residential		Commercial			
	Farm	**Insured**	**All other**	**Insured**	**All other**	**Mezzanine**	**Total**
a. Current 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**
b. Prior year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ —	$ 4,384,749	$ 4,384,749
2. Interest income recognized	—	—	—	—	—	—	—
3. Recorded investments on nonaccrual status	—	—	—	—	—	8,769,498	8,769,498
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	—	—	—

(7) Allowance for credit losses:

	2022	**2021**
Balance at beginning of period	**$ 8,769,498**	$ —
Additions charged to operations	**19,524,280**	8,769,498
Direct write-downs charged against allowances	**—**	—
Recoveries of amounts previously charged off	**—**	—
Balance at end of period	**$ 28,293,778**	$ 8,769,498

(8) As of December 31, 2022, 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 2022.

NOTES TO THE FINANCIAL STATEMENTS

B. Debt Restructuring

		2022		2021
(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	**$**	**—**	$	—
(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, 2022.

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.

(2) The Company did not recognize any other-than-temporary impairments ("OTTI") on the basis of the intent to sell during the year ended December 31, 2022. The Company did not recognize any 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, 2022.

NOTES TO THE FINANCIAL STATEMENTS

(3) Following is information for each security 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 by Committee on Uniform Security Identification Procedure ("CUSIP"):

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
12595E-AE-5	$ 10,775,980	$ 10,308,551	$ 467,429	$ 10,308,551	$ 10,103,914	03/31/2022
17290X-AY-6	5,266,073	5,081,583	184,490	5,081,583	4,933,821	03/31/2022
3137F6-4R-5	9,681,499	9,549,629	131,870	9,549,629	9,101,803	03/31/2022
95000F-AW-6	6,908,804	6,784,543	124,261	6,784,543	6,544,723	03/31/2022
61761Q-AF-0	711,360	594,412	116,948	594,412	725,163	03/31/2022
3137FN-WZ-9	5,215,241	5,143,046	72,195	5,143,046	4,910,283	03/31/2022
46639Y-AS-6	802,918	744,691	58,227	744,691	700,725	03/31/2022
07388Y-AW-2	2,889,497	2,836,450	53,047	2,836,450	2,388,224	03/31/2022
94988H-AK-7	270,229	220,518	49,711	220,518	240,520	03/31/2022
95000X-AH-0	5,460,130	5,412,597	47,533	5,412,597	5,192,174	03/31/2022
61764X-BK-0	3,714,497	3,667,275	47,222	3,667,275	3,339,518	03/31/2022
17290Y-AW-8	8,188,961	8,148,925	40,036	8,148,925	7,877,743	03/31/2022
95001V-AV-2	9,702,068	9,662,065	40,003	9,662,065	9,230,994	03/31/2022
12592X-AA-4	696,897	658,471	38,426	658,471	644,336	03/31/2022
95001Q-AV-3	1,898,561	1,862,771	35,790	1,862,771	1,836,511	03/31/2022
46642E-BA-3	1,488,442	1,453,838	34,604	1,453,838	1,304,357	03/31/2022
94989K-AY-9	2,274,738	2,242,087	32,651	2,242,087	2,082,383	03/31/2022
06540R-AF-1	3,310,789	3,281,688	29,101	3,281,688	3,132,950	03/31/2022
36250G-AR-6	3,854,002	3,825,949	28,053	3,825,949	3,680,087	03/31/2022
12591U-AG-8	1,738,721	1,711,682	27,039	1,711,682	1,662,484	03/31/2022
46640N-AG-3	2,042,347	2,016,656	25,691	2,016,656	1,824,774	03/31/2022
36250H-AG-8	3,925,133	3,903,286	21,847	3,903,286	3,645,150	03/31/2022
12631D-BC-6	2,761,097	2,740,800	20,297	2,740,800	2,585,906	03/31/2022
90276E-AF-4	5,300,080	5,283,242	16,838	5,283,242	5,168,894	03/31/2022
92937E-AS-3	600,675	584,119	16,556	584,119	481,416	03/31/2022
23312L-AW-8	3,976,749	3,964,644	12,105	3,964,644	3,668,547	03/31/2022
95002M-AY-5	943,971	934,734	9,237	934,734	883,364	03/31/2022
90269C-AH-3	52,487	43,903	8,584	43,903	44,938	03/31/2022
17323V-BF-1	2,647,733	2,641,798	5,935	2,641,798	2,498,578	03/31/2022
12624K-AE-6	160,445	157,173	3,272	157,173	22	03/31/2022
36192P-AQ-9	700,376	697,362	3,014	697,362	344,128	03/31/2022
12626L-AF-9	569,607	567,186	2,421	567,186	538,188	03/31/2022
12624B-AE-6	3,198	2,427	771	2,427	1	03/31/2022
1st Qtr 2022	$ 108,533,305	$ 106,728,101	$ 1,805,204	$ 106,728,101	$ 101,316,619	

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
06540B-BE-8	$ 8,510,412	$ 8,263,517	$ 246,895	$ 8,263,517	$ 7,476,310	06/30/2022
90276E-AF-4	4,999,165	4,786,197	212,968	4,786,197	4,767,969	06/30/2022
12596W-AE-4	5,327,130	5,134,795	192,335	5,134,795	4,848,794	06/30/2022
04943A-AE-9	5,028,751	4,846,500	182,251	4,846,500	4,846,500	06/30/2022
12508G-AV-8	2,672,981	2,511,618	161,363	2,511,618	2,490,662	06/30/2022
46645J-AJ-1	2,020,545	1,884,341	136,204	1,884,341	1,828,415	06/30/2022
200474-BD-5	3,959,401	3,842,644	116,757	3,842,644	3,523,499	06/30/2022
95002B-AF-0	3,652,506	3,537,621	114,885	3,537,621	3,319,389	06/30/2022
12652U-AW-9	7,025,098	6,919,095	106,003	6,919,095	6,292,146	06/30/2022
12515D-AS-3	2,286,966	2,204,830	82,136	2,204,830	2,002,625	06/30/2022
12636L-BA-7	3,299,326	3,218,806	80,520	3,218,806	3,246,285	06/30/2022
08162P-AY-7	1,290,886	1,222,856	68,030	1,222,856	1,140,951	06/30/2022
95001N-BA-5	2,239,158	2,171,262	67,896	2,171,262	2,085,502	06/30/2022
12624K-AE-6	69,159	2,494	66,665	2,494	140	06/30/2022
36252S-AY-3	1,736,021	1,682,967	53,054	1,682,967	1,580,483	06/30/2022
95000M-BS-9	2,500,904	2,457,844	43,060	2,457,844	2,205,507	06/30/2022
17291E-BB-6	2,609,456	2,569,682	39,774	2,569,682	2,522,992	06/30/2022
12634N-AV-0	3,410,920	3,371,167	39,753	3,371,167	3,037,709	06/30/2022
48128Y-AZ-4	1,748,891	1,709,530	39,361	1,709,530	1,658,770	06/30/2022
95000F-AW-6	5,571,804	5,532,789	39,015	5,532,789	5,115,847	06/30/2022
90276E-AG-2	1,591,354	1,560,669	30,685	1,560,669	1,528,844	06/30/2022
12592X-AA-4	628,150	601,169	26,981	601,169	572,486	06/30/2022
12623S-AF-7	182,977	157,200	25,777	157,200	64,708	06/30/2022
12668B-EH-2	1,402,032	1,379,294	22,738	1,379,294	1,374,388	06/30/2022
23312L-AW-8	3,709,572	3,687,986	21,586	3,687,986	3,385,164	06/30/2022
36192P-AQ-9	235,565	215,614	19,951	215,614	31,866	06/30/2022
32051G-KG-9	1,469,797	1,450,561	19,236	1,450,561	1,385,674	06/30/2022
94988H-AK-7	15,060	—	15,060	—	809	06/30/2022
46639Y-AS-6	499,505	485,083	14,422	485,083	465,030	06/30/2022
12591U-AG-8	1,185,733	1,173,601	12,132	1,173,601	1,146,609	06/30/2022
12626L-AF-9	448,492	438,854	9,638	438,854	413,115	06/30/2022
12632Q-AY-9	706,951	697,864	9,087	697,864	625,260	06/30/2022
92938E-AZ-6	564,595	555,561	9,034	555,561	484,911	06/30/2022
61763K-BB-9	1,443,874	1,435,021	8,853	1,435,021	1,126,383	06/30/2022
92938G-AG-3	180,221	173,278	6,943	173,278	166,227	06/30/2022
94989Q-AY-6	1,367,320	1,360,699	6,621	1,360,699	1,233,338	06/30/2022
90270R-AC-8	61,258	56,882	4,376	56,882	40,937	06/30/2022
61761Q-AF-0	283,531	279,979	3,552	279,979	290,916	06/30/2022
46639N-AS-0	334,401	331,134	3,267	331,134	290,482	06/30/2022
90349D-AJ-1	2,594	—	2,594	—	107	06/30/2022
36250G-AR-6	3,126,501	3,125,830	671	3,125,830	2,931,115	06/30/2022
17290Y-AW-8	6,685,190	6,684,646	544	6,684,646	6,274,970	06/30/2022
20048E-AZ-4	252,166	251,648	518	251,648	122,830	06/30/2022
17323V-BF-1	2,301,758	2,301,423	335	2,301,423	2,145,704	06/30/2022
95001Q-AV-3	1,257,578	1,257,372	206	1,257,372	1,194,063	06/30/2022
2nd Qtr 2022	$ 99,895,655	$ 97,531,923	$ 2,363,732	$ 97,531,923	$ 91,286,431	

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
17290X-AY-6	$ 4,414,867	$ 4,073,831	$ 341,036	$ 4,073,831	$ 3,793,617	09/30/2022
36250H-AG-8	2,930,760	2,616,010	314,750	2,616,010	2,645,763	09/30/2022
3137FL-N5-9	2,867,845	2,575,449	292,396	2,575,449	2,683,232	09/30/2022
200474-BD-5	3,897,689	3,752,365	145,324	3,752,365	3,358,313	09/30/2022
06540R-AF-1	2,705,522	2,603,015	102,507	2,603,015	2,358,612	09/30/2022
12595F-AG-7	1,347,439	1,258,662	88,777	1,258,662	1,094,768	09/30/2022
95000C-BE-2	1,951,821	1,864,225	87,596	1,864,225	1,746,927	09/30/2022
46639E-AG-6	67,081	—	67,081	—	16,616	09/30/2022
94989W-AV-9	1,654,587	1,591,352	63,235	1,591,352	1,446,992	09/30/2022
08162P-AY-7	1,123,654	1,073,844	49,810	1,073,844	973,612	09/30/2022
90276T-AH-7	3,043,165	2,994,544	48,621	2,994,544	2,612,277	09/30/2022
17321J-AJ-3	877,929	829,905	48,024	829,905	774,741	09/30/2022
90349G-AG-0	338,556	298,895	39,661	298,895	106,961	09/30/2022
46644F-AF-8	2,547,684	2,509,643	38,041	2,509,643	2,117,471	09/30/2022
36248G-AF-7	776,483	742,758	33,725	742,758	668,625	09/30/2022
20048E-AZ-4	62,551	30,600	31,951	30,600	1,079	09/30/2022
07388Y-AW-2	3,886,147	3,854,856	31,291	3,854,856	2,384,516	09/30/2022
46639Y-AS-6	241,703	211,403	30,300	211,403	229,263	09/30/2022
61690K-AF-9	167,298	137,321	29,977	137,321	93,383	09/30/2022
12634N-AV-0	3,023,769	2,996,869	26,900	2,996,869	2,651,652	09/30/2022
36250G-AR-6	3,153,258	3,129,147	24,111	3,129,147	2,879,059	09/30/2022
12636L-BA-7	2,890,031	2,867,979	22,052	2,867,979	2,857,027	09/30/2022
12592X-AA-4	561,416	540,788	20,628	540,788	502,822	09/30/2022
61690V-BA-5	2,204,196	2,183,926	20,270	2,183,926	1,904,211	09/30/2022
92937U-AS-7	426,822	408,430	18,392	408,430	284,302	09/30/2022
61763K-BB-9	1,003,866	985,797	18,069	985,797	702,326	09/30/2022
17290Y-AW-8	7,127,099	7,112,455	14,644	7,112,455	6,511,734	09/30/2022
92937E-AS-3	93,340	79,969	13,371	79,969	32,010	09/30/2022
92938G-AG-3	132,273	121,357	10,916	121,357	132,206	09/30/2022
12626L-AF-9	312,146	302,374	9,772	302,374	283,660	09/30/2022
61762D-AX-9	425,106	415,733	9,373	415,733	169,257	09/30/2022
12623S-AF-7	23,725	16,250	7,475	16,250	888	09/30/2022
36192P-AQ-9	29,577	22,140	7,437	22,140	747	09/30/2022
90270R-AC-8	5,686	—	5,686	—	72	09/30/2022
61690G-AG-6	1,020,640	1,016,826	3,814	1,016,826	853,338	09/30/2022
92937F-AJ-0	96,680	94,404	2,276	94,404	73,824	09/30/2022
61761Q-AF-0	49,388	49,326	62	49,326	82,622	09/30/2022
3rd Qtr 2022	$ 57,481,799	$ 55,362,448	$ 2,119,351	$ 55,362,448	$ 49,028,525	

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
95001F-BA-2	$ 2,396,480	$ 1,976,546	$ 419,934	$ 1,976,546	$ 1,821,575	12/31/2022
368266-AA-0	1,455,077	1,091,327	363,750	1,091,327	1,091,250	12/31/2022
22945E-AW-1	8,104,136	7,773,540	330,596	7,773,540	6,703,343	12/31/2022
36261P-AV-4	8,294,697	8,121,450	173,247	8,121,450	7,055,336	12/31/2022
95001Q-AV-3	1,544,458	1,410,081	134,377	1,410,081	1,265,919	12/31/2022
61763K-BB-9	767,717	660,261	107,456	660,261	485,472	12/31/2022
61763M-AG-5	1,553,105	1,463,354	89,751	1,463,354	1,111,709	12/31/2022
06540B-BE-8	7,688,105	7,614,483	73,622	7,614,483	6,590,857	12/31/2022
36250V-AF-9	2,221,373	2,158,133	63,240	2,158,133	2,068,333	12/31/2022
46641J-AY-2	573,180	521,875	51,305	521,875	392,780	12/31/2022
17326F-AF-4	5,138,791	5,088,494	50,297	5,088,494	4,433,864	12/31/2022
36252H-AF-8	2,874,589	2,829,754	44,835	2,829,754	2,513,427	12/31/2022
23312V-AG-1	3,046,602	3,006,219	40,383	3,006,219	2,672,975	12/31/2022
61765T-AG-8	2,447,096	2,407,935	39,161	2,407,935	2,143,319	12/31/2022
90276R-BF-4	2,441,086	2,404,493	36,593	2,404,493	2,164,821	12/31/2022
22945E-AX-9	940,244	905,784	34,460	905,784	773,215	12/31/2022
07388Y-AW-2	3,940,964	3,907,910	33,054	3,907,910	2,367,160	12/31/2022
92937E-AS-3	34,480	2,065	32,415	2,065	291	12/31/2022
94989Q-AY-6	1,488,233	1,456,683	31,550	1,456,683	1,308,653	12/31/2022
95000M-BS-9	2,157,699	2,126,644	31,055	2,126,644	1,902,502	12/31/2022
32051G-KG-9	1,324,775	1,295,304	29,471	1,295,304	1,163,601	12/31/2022
95001X-BG-0	1,935,710	1,906,574	29,136	1,906,574	1,682,068	12/31/2022
46639N-AS-0	90,166	64,564	25,602	64,564	51,932	12/31/2022
61690K-AF-9	31,494	7,696	23,798	7,696	314	12/31/2022
90349G-AG-0	80,183	56,443	23,740	56,443	1,611	12/31/2022
92937U-AS-7	106,810	84,053	22,757	84,053	2,137	12/31/2022
12592X-AA-4	508,902	489,686	19,216	489,686	450,714	12/31/2022
92937F-AJ-0	18,207	1,754	16,453	1,754	204	12/31/2022
17321J-AJ-3	522,799	508,116	14,683	508,116	460,581	12/31/2022
61762D-AX-9	81,419	71,313	10,106	71,313	2,973	12/31/2022
36248G-AF-7	506,440	497,147	9,293	497,147	438,550	12/31/2022
94989T-BC-7	757,896	750,193	7,703	750,193	714,695	12/31/2022
92938G-AG-3	82,377	80,675	1,702	80,675	94,642	12/31/2022
4th Qtr 2022	$ 65,155,290	$ 62,740,549	$ 2,414,741	$ 62,740,549	$ 53,930,823	

Total OTTI recognized under Statement of Statutory Accounting Principles No. 43R, *Loan-Backed and Structured Securities*, for the year ended December 31, 2022:	**$ 8,703,028**

(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, 2022, 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	$	745,093,554
2. Twelve months or longer		902,498,109

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

1. Less than twelve months	$	8,912,395,715
2. Twelve months or longer		5,278,404,860

(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.

NOTES TO THE FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not have any dollar repurchase agreements or securities lending transactions during 2022.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements accounted for as secured borrowing during 2022.

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)	**NO**	**NO**	**NO**	**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	$ 177,000,000	$ 166,000,000	$ 166,000,000	$ 164,000,000
3. 2 days to 1 week	$ —	$ —	$ —	$ —
4. >1 week to 1 month	$ —	$ —	$ —	$ —
5. >1 month to 3 months	$ —	$ —	$ —	$ —
6 >3 months to 1 year	$ —	$ —	$ —	$ 112,926,028
7. >1 year	$ —	$ —	$ —	$ —

	First quarter	Second quarter	Third quarter	Fourth quarter
b. Ending balance				
1. Open - no maturity	$ —	$ —	$ —	$ —
2 Overnight	$ 145,000,000	$ 104,000,000	$ 104,000,000	$ 82,000,000
3. 2 days to 1 week	$ —	$ —	$ —	$ —
4. >1 week to 1 month	$ —	$ —	$ —	$ —
5. >1 month to 3 months	$ —	$ —	$ —	$ —
6 >3 months to 1 year	$ —	$ —	$ —	$ 112,926,028
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, 2022.

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

	First quarter	Second quarter	Third quarter	Fourth quarter
a. Maximum amount	$ —	$ —	$ —	$ 112,926,028
b. Ending balance	$ —	$ —	$ —	$ 112,926,028

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	112,926,028	—	—	—
i. Total assets - FV	$ 112,926,028	$ —	$ —	$ —

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)	$ 180,540,081	$ 169,323,992	$ 169,324,698	$ 374,513,110
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Non-admitted subset (BACV)	XXX	XXX	XXX	XXX
b. Ending balance				
1 Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	$ 147,900,093	$ 106,080,869	$ 106,080,063	$ 290,872,547
3. Securities (BACV)	$ 145,000,091	$ 104,000,852	$ 104,000,061	$ 289,232,546
4. Non-admitted subset (BACV)	$ —	$ —	$ —	$ —

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

	Amortized cost	Fair value
a. Overnight and continuous	$ 82,000,012	$ 83,640,013
b. 30 days or less	$ —	$ —
c. 31 to 90 days	$ —	$ —
d. >90 days	$ 207,232,534	$ 207,232,534

(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)	$ 177,000,000	$ 166,000,000	$ 166,000,000	$ 164,000,000
b. Ending balance				
1 Cash	$ —	$ —	$ —	$ —
2 Securities (FV)	$ 145,000,000	$ 104,000,000	$ 104,000,000	$ 82,000,000

(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, 2022.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements accounted for as a sale during 2022.

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 2022.

J. Real Estate

(1) The Company did not recognize any impairment losses on real estate during 2022.

(2) During 2022, the Company did not sell or reclassify real estate investments from held for investment to held for sale.

(3) During 2022, 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 2022.

(5) The Company did not hold real estate investments with participating loan features during 2022.

K. Low-Income Housing Tax Credits

As of December 31, 2022, the Company had $116,999,179 invested in low-income housing tax credit (“LIHTC”) property investments. The number of remaining years of unexpired tax credits was 15 years and the required holding period was 20 years. The Company recognized tax credits and other tax benefits of $27,824,383 during 2022. None of the LIHTC investments were subject to regulatory reviews during 2022. The Company had outstanding commitments related to LIHTC investments in the amount of $190,548,555 as of December 31, 2022. 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 2022.

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	112,926,028	—	82,000,000	—	194,926,028
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	—	—	—	1,065,177
i. FHLB capital stock	180,000,000	—	—	—	180,000,000
j. On deposit with states	2,135,595	—	—	—	2,135,595
k. On deposit with other regulatory bodies	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	6,624,101,415	—	—	—	6,624,101,415
m. Pledged as collateral not captured in other categories	24,001,038,310	—	222,863,130	—	24,223,901,440
n. Other restricted assets	—	—	—	—	—
o. Total restricted assets	$ 30,921,266,525	$ —	$ 304,863,130	$ —	$ 31,226,129,655

(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	144,000,000	50,926,028	—	194,926,028	—%	—%
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	2,716,279	(1,651,102)	—	1,065,177	—%	—%
i.	FHLB capital stock	180,000,000	—	—	180,000,000	—%	—%
j.	On deposit with states	2,578,370	(442,775)	—	2,135,595	—%	—%
k.	On deposit with other regulatory bodies	—	—	—	—	—%	—%
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	5,581,273,844	1,042,827,571	—	6,624,101,415	3%	3%
m.	Pledged as collateral not captured in other categories	6,498,802,689	17,725,098,751	—	24,223,901,440	11%	11%
n.	Other restricted assets	—	—	—	—	—%	—%
o.	Total restricted assets	$ 12,409,371,182	$ 18,816,758,473	$ —	$ 31,226,129,655	14%	14%

(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	$ 533,085,696	$ —	$ 210,343,930	$ —	$ 743,429,626
Reinsurance collateral	23,467,952,614	—	—	—	23,467,952,614
Master securities forward transaction agreements	—	—	12,519,200	—	12,519,200
Total (c)	$ 24,001,038,310	$ —	$ 222,863,130	$ —	$ 24,223,901,440

	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	$ 219,351,480	$ 524,078,146	$ 743,429,626	—%	—%
Reinsurance collateral	6,277,572,609	17,190,380,005	23,467,952,614	11%	11%
Master securities forward transaction agreements	1,878,600	10,640,600	12,519,200	—%	—%
Total (c)	$ 6,498,802,689	$ 17,725,098,751	$ 24,223,901,440	11%	11%

(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) The Company did not have any other restricted assets as of December 31, 2022.

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

	1	2	3	4
Collateral assets	Book/adjusted carrying value (BACV)	Fair value	% of BACV to total assets (admitted and non-admitted)*	% of BACV to total admitted assets**
General Account:				
a. Cash, cash equivalents and short-term investments	$ 1,406,634,395	$ 1,406,634,395	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)	$ 1,406,634,395	$ 1,406,634,395	2 %	2 %
Separate Account:				
k. Cash, cash equivalents and short-term investments	$ —	$ —	— %	— %
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)	$ —	$ —	— %	— %

* 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)

NOTES TO THE FINANCIAL STATEMENTS

		1 Amount	2 % of liability to total liabilities*
u.	Recognized obligation to return collateral asset (General Account)	$ 1,406,634,395	2 %
v.	Recognized obligation to return collateral asset (Separate Account)	$ —	— %

* 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, 2022.

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, 2022.

O. 5GI Securities

The Company did not have any 5GI securities as of December 31, 2022 or 2021.

P. Short Sales

The Company did not have any short sales as of December 31, 2022.

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, 2022, were as follows:

	General Account	Separate Account
(1) Number of CUSIPs	81	59
(2) Aggregate amount of investment income	$ 44,028,397	$ 2,053,451

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

The Company did not participate in a cash pool as of December 31, 2022.

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, 2022.

B. During 2022, a limited liability partnership investment reported on Schedule BA was impaired, resulting in an impairment loss of $929,585. 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 $1,717,657 as of December 31, 2022.

8. Derivative Instruments

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

1. 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. Such changes in value are generally offset by opposite changes in the value of the hedged item. The Company is also 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.

NOTES TO THE FINANCIAL STATEMENTS

2&3. 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. 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, and to post variation margin on a daily basis in an amount equal to the difference in the daily market values of those contracts. The Company enters into exchange-traded futures with regulated futures commissions merchants who are members of a trading exchange. These contracts 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 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. Interest rate swaps are also used to hedge against changes in the value of the guaranteed minimum withdrawal benefit ("GMWB") liability. 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 ("RSAT")s are derivative transactions entered into conjunction with other investments in order to produce the investment characteristics of otherwise permissible investments. The Company's current credit exposure on swaps is limited to the unexpired terms of the swaps that have become favorable to the Company. 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 Company's interest rate swap agreements include cross-default provisions when two or more swaps are transacted with a given counterparty.

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.

The net interest effect of interest rate and currency swap 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. 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"). Periodic payments on replication swaps are recorded as an adjustment to net investment income. The swaps are recorded at amortized cost, consistent with the RSAT and cash component. Therefore, they are not marked to market. Upon termination of an RSAT, the gain or loss on the derivative is realized but is subject to the Interest Maintenance Reserve and it is amortized from there into the income statement. Certain contracts are designated as 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 hedges of certain liabilities and are not marked to market. Additionally, certain contracts are effective from an economic standpoint, but have not been designated as hedges under SSAP 86 and are marked to market as an adjustment to unrealized capital gains and losses.

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. These contracts 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 options, including interest rate caps and interest rate floors, which 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. These contracts 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 forwards, including to be announced ("TBA") forwards and treasury 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. At inception of the forward contracts, the Company does not intend to take physical delivery. TBA forwards have been used to gain exposure to the investment risk and return

NOTES TO THE FINANCIAL STATEMENTS

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. These contracts 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.

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 exchange-traded futures and equity put options to hedge against changes in the value of the GMWB liability related to the GMWB rider on its variable annuity product. The premium associated with certain options is paid quarterly over the life of the option contracts. These contracts 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 enters into credit default swaps to sell credit protection on an identified name or names in return for receiving quarterly premiums. Premium payments on the swaps are recorded as an adjustment to net investment income. The swaps are recorded at amortized cost, consistent with the replication (synthetic asset) transactions ("RSAT") and cash component. Therefore, they are not marked to market. The Company also enters into credit default swaps to economically hedge the credit risk of a bond in the portfolio. These have not been designated as hedges and are marked to market as an adjustment to unrealized capital gains and losses. No probable losses were recognized during the years ended December 31, 2022 and 2021. During the years ended December 31, 2022 and 2021, the Company did not realize any loss on previously recorded probable losses.

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, 2022 and 2021, 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, 2022, the Company had a $1,131,645 unrealized loss resulting from derivatives that no longer qualify for hedge accounting. For the year ended December 31, 2021, 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 4.2 years. As of December 31, 2022, the Company had $18,434,390 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, 2022, the aggregate, non-discounted total premiums due were as follows:

a.

	Fiscal year		**Derivative premium payments due**
1.	2023		**40,935,448**
2.	2024		**36,222,823**
3.	2025		**31,719,433**
4.	2026		**21,590,446**
5.	Thereafter		**13,197,055**
6.	Total future settled premiums	**$**	**143,665,205**

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	$	223,124,189	$	(90,873,841)	$	126,268,653
2.	Current year	**$**	**143,665,205**	**$**	**(41,463,281)**	**$**	**90,158,030**

NOTES TO THE FINANCIAL STATEMENTS

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.

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

   a. Scheduled amortization

	Amortization year		Deferred assets
1.	2023	$	(36,840,899)
2.	2024		(36,840,899)
3.	2025		(36,840,899)
4.	2026		(36,840,899)
5.	2027		(74,529,411)
6.	2028		(43,717,776)
7.	2029		(49,530,179)
8.	2030		(23,029,464)
9.	2031		—
10.	Total	$	(338,170,426)

b. Total deferred balance	$	(338,170,426)
c. Reconciliation of amortization		
1. Prior year total deferred balance	$	(44,259,568)
2. Current year amortization		13,811,436
3. Current year deferred recognition		(396,241,430)
4. Ending deferred balance [1-(2+3)]	$	338,170,426

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

   As of December 31, 2022, 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, 2022, 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, 2022, the Company did not have any hedging strategies identified as no longer highly effective.

4. Hedging Strategies Terminated

   As of December 31, 2022, the Company did not have any terminated hedging strategies.

NOTES TO THE FINANCIAL STATEMENTS

9. Income Taxes

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

1.

	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**

	December 31, 2021 Ordinary	December 31, 2021 Capital	December 31, 2021 Total
(a) Gross deferred tax assets	$ 1,079,556,725	$ 166,801,564	$ 1,246,358,289
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets (1a-1b)	1,079,556,725	166,801,564	1,246,358,289
(d) Deferred tax assets non-admitted	—	—	—
(e) Subtotal net admitted deferred tax asset (1c-1d)	1,079,556,725	166,801,564	1,246,358,289
(f) Deferred tax liabilities	433,239,128	443,579,166	876,818,294
(g) Net admitted deferred tax asset (1e-1f)	$ 646,317,597	$ (276,777,602)	$ 369,539,995

	Change Ordinary	Change Capital	Change Total
(a) Gross deferred tax assets	$ (149,444,142)	$ 379,404,853	$ 229,960,711
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets (1a-1b)	(149,444,142)	379,404,853	229,960,711
(d) Deferred tax assets non-admitted	—	—	—
(e) Subtotal net admitted deferred tax asset (1c-1d)	(149,444,142)	379,404,853	229,960,711
(f) Deferred tax liabilities	(11,554,947)	363,878,701	352,323,754
(g) Net admitted deferred tax asset (1e-1f)	$ (137,889,195)	$ 15,526,152	$ (122,363,043)

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

	December 31, 2022 Ordinary	December 31, 2022 Capital	December 31, 2022 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

	December 31, 2021		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 119,079,106	$ —	$ 119,079,106
(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)	194,195,250	174,154,177	368,349,427
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	194,195,250	174,154,177	368,349,427
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	745,868,319
(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	766,282,369	(7,352,613)	758,929,756
(d) Deferred tax assets admitted as the result of application of SSAP 101 Total (2(a) + 2(b) + 2(c))	$ 1,079,556,725	$ 166,801,564	$ 1,246,358,289

	Change		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ (49,336,910)	$ 7,773,995	$ (41,562,915)
(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)	(60,938,169)	295,680,432	234,742,263
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	37,727,366	295,680,432	333,407,798
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	(142,776,629)
(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	(39,169,063)	75,950,426	36,781,363
(d) Deferred tax assets admitted as the result of application of SSAP 101 Total (2(a) + 2(b) + 2(c))	$ (149,444,142)	$ 379,404,853	$ 229,960,711

3. Ratios:

	December 31, 2022	December 31, 2021
(a) Ratio percentage used to determine recovery period and threshold limitation amount	**775%**	765%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	**$ 4,020,611,266**	$ 4,972,455,459

4. Impact of tax-planning strategies:

	December 31, 2022	
	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)	**$ 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

	December 31, 2021 Ordinary	December 31, 2021 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)	$ 1,079,556,725	$ 166,801,564
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)	$ 1,079,556,725	$ 166,801,564
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	32%	—%

	Change Ordinary	Change 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)	$ (149,444,142)	$ 379,404,853
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)	$ (149,444,142)	$ 379,404,853
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	(32)%	—%

(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, 2022, the Company had no temporary differences for which deferred tax liabilities were not recognized.

C.

1. Current income taxes incurred consist of the following major components:

	December 31, 2022	December 31, 2021	Change
(a) Federal	**$ (217,773,796)**	$ 143,886,129	$ (361,659,925)
(b) Foreign	**2,472**	14,888	(12,416)
(c) Subtotal	**(217,771,324)**	143,901,017	(361,672,341)
(d) Federal income tax expense (benefit) on net capital gains (losses)	**(38,119,401)**	(41,823,937)	3,704,536
(e) Utilization of capital loss carryforwards	**—**	—	—
(f) Other	**(2,357,843)**	(5,061,080)	2,703,237
(g) Federal and foreign income tax (benefit) incurred	**$ (258,248,568)**	$ 97,016,000	$ (355,264,568)

	December 31, 2022	December 31, 2021	Change
2. Deferred tax assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	**$ —**	$ —	$ —
(2) Unearned premium reserves	**—**	—	—
(3) Policyholder reserves	**380,380,161**	538,530,917	(158,150,756)
(4) Investments	**82,516,859**	67,405,043	15,111,816
(5) Deferred acquisition costs	**159,608,924**	192,953,386	(33,344,462)
(6) Policyholder dividends accrual	**23,685,853**	24,568,849	(882,996)
(7) Fixed assets	**—**	—	—
(8) Compensation and benefits accrual	**73,476,283**	107,355,780	(33,879,497)
(9) Pension accrual	**—**	—	—
(10) Receivables - non-admitted	**—**	—	—
(11) Net operating loss carryforward	**—**	—	—
(12) Tax credit carryforward	**65,805,500**	—	65,805,500
(13) Other	**144,639,003**	148,742,750	(4,103,747)
Total ordinary deferred tax assets	**930,112,583**	1,079,556,725	(149,444,142)
(b) Statutory valuation allowance adjustment	**—**	—	—
(c) Non-admitted deferred tax assets	**—**	—	—
(d) Admitted ordinary deferred tax assets	**930,112,583**	1,079,556,725	(149,444,142)

NOTES TO THE FINANCIAL STATEMENTS

		December 31, 2022	December 31, 2021	Change
	(e) Capital:			
	(1) Investments	**543,813,255**	164,674,140	379,139,115
	(2) Net capital loss carryforward	**—**	—	—
	(3) Real estate	**—**	—	—
	(4) Other	**2,393,162**	2,127,424	265,738
	Total capital deferred tax assets	**546,206,417**	166,801,564	379,404,853
	(f) Statutory valuation allowance adjustment	**—**	—	—
	(g) Non-admitted deferred tax assets	**—**	—	—
	(h) Admitted capital deferred tax assets	**546,206,417**	166,801,564	379,404,853
	(i) Admitted deferred tax assets	**1,476,319,000**	1,246,358,289	229,960,711
3.	Deferred tax liabilities:			
	(a) Ordinary:			
	(1) Investments	**311,047,557**	284,276,956	26,770,601
	(2) Fixed assets	**7,823,476**	8,485,172	(661,696)
	(3) Deferred and uncollected premium	**—**	—	—
	(4) Policyholder reserves	**—**	—	—
	(5) Other	**102,813,148**	140,477,000	(37,663,852)
	Total ordinary deferred tax liabilities	**421,684,181**	433,239,128	(11,554,947)
	(b) Capital:			
	(1) Investments	**787,842,169**	423,006,461	364,835,708
	(2) Real estate	**19,615,698**	20,572,705	(957,007)
	(3) Other	**—**	—	—
	Total capital deferred tax liabilities	**807,457,867**	443,579,166	363,878,701
	(c) Deferred tax liabilities	**1,229,142,048**	876,818,294	352,323,754
4.	Net admitted deferred tax asset	**$ 247,176,952**	$ 369,539,995	$ (122,363,043)

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

D. For the year ended December 31, 2022, the income tax benefit incurred and change in deferred 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	**$ (426,835,435)**	**21.0 %**
Exclude subsidiary and affiliate income	**(164,432,153)**	**8.1**
Dividends received deduction	**(73,215,704)**	**3.6**
General business credits	**(24,658,098)**	**1.2**
Foreign tax credits	**(22,913,279)**	**1.1**
Company owned life insurance	**(17,543,435)**	**0.9**
Tax-exempt investment income	**(7,344,880)**	**0.4**
Share-based compensation	**(3,416,286)**	**0.2**
Interest on federal income taxes	**(1,862,695)**	**0.1**
Agreed-upon audit adjustments	**(95,380)**	**—**
Reserve basis and other surplus adjustments	**478,839,091**	**(23.7)**
Exclude IMR amortization	**56,443,755**	**(2.8)**
Change in non-admitted assets	**36,381,806**	**(1.8)**
Business meals and nondeductible lobbying expenses	**922,182**	**—**
Other	**76,856**	**—**
Total	**$ (169,653,655)**	**8.3 %**
Federal and foreign income tax benefit incurred	**$ (258,248,568)**	
Change in net deferred income taxes	**88,594,913**	
Total statutory income tax benefit incurred	**$ (169,653,655)**	**8.3 %**

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.

NOTES TO THE FINANCIAL STATEMENTS

E.

1. As of December 31, 2022, the Company had no operating loss carryforwards or capital loss carryforwards.

   As of December 31, 2022, the Company had the following tax credit carryforwards:

Tax year	Foreign (FTC)	General business (GBC)
2021	$ —	$ 14,529,842
2022	28,939,200	22,336,453
Total credit carryforwards	$ 28,939,200	$ 36,866,295

   The FTC carryforwards begin to expire in 2033 and the GBC carryforwards begin to expire in 2042.

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:

2022	$ —
2021	77,516,188
2020	—

3. The Company did not have any deposits under Internal Revenue Service Code Section 6603 associated with returns by exempt organizations as of December 31, 2022.

F.

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

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 Holding Company (US), LLC
Principal Global Investors Trust Company
Principal International, LLC
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.
RobustWealth, Inc.
Spectrum Asset Management, Inc.

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 will begin audit of 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, 2022.

NOTES TO THE FINANCIAL STATEMENTS

I. Alternative Minimum Tax (AMT) Credit

The Company did not have an AMT credit as of December 31, 2022.

J. Inflation Reduction Act

The Inflation Reduction Act of 2022 (“IRA”) under INT 22-02 was enacted by the U.S. government on August 16, 2022. The IRA implements a new corporate alternative minimum tax (the Book Minimum Tax or “BMT”) effective January 1, 2023. The PFG controlled group of corporations, of which the Company is a member, is expected to be 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 BMT. Although the BMT may apply in any given year when tentative minimum tax then exceeds the RCT liability, the Company has not determined as of the reporting date if it will be subject to the BMT in 2023.

The tax accounting consequences of a change in tax law is required to be recognized in the period legislation is enacted. Generally, a company is also required to consider the impact of new tax law on realizability of its DTAs, including determination of whether a change to their valuation allowance amounts is necessary. The 2022 financial statements do not include an estimate of the impacts of the BMT because a reasonable estimate cannot be made.

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 Principal Financial Services, Inc. (“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 $31,224,600 and $198,682,787 as of December 31, 2022 and 2021, respectively. During 2022 and 2021, the Company incurred interest expense of $402,393 and $61,419 related to the cash advance agreement, respectively.

Effective January 1, 2023, the existing cash agreement between the Company and PFS will transition from utilizing the 30-day London Inter-bank Offered Rate (“LIBOR”) to the Secured Overnight Financing Rate (“SOFR”) plus 10 bps. This change in rate is consistent with market practice in addressing the forthcoming LIBOR cessation in June 2023.

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	12/31/2022	Principal Real Estate Debt Fund II, LP	Fund manager	Other transactions involving services	Yes	12/31/2022	$ —
2	12/31/2022	Principal Real Estate Debt Fund III, LP	Fund manager	Other transactions involving services	Yes	12/31/2022	$ —
3	12/31/2022	Principal Real Estate Participating Loan Fund, LLC	Fund manager	Other transactions involving services	Yes	12/31/2022	$ **(409,690)**
4	12/31/2022	Air Lorraine, LLC	Lessor	Other	Yes	12/31/2022	$ —

(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	**1,722,452**	Market rates	No
2	Principal Real Estate Debt Fund III, LP	Fund management fees	**2,781,912**	Market rates	No
3	Principal Real Estate Participating Loan Fund, LLC	Fund management fees	**1,349,418**	Market rates	No
Total			$ **5,853,782**		

(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.

NOTES TO THE FINANCIAL STATEMENTS

(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	$ —	$ (409,690)	$ —	$ (409,690)	$ —
Total		$ —	$ (409,690)	$ —	$ (409,690)	$ —

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 $217,611,598, as of December 31, 2022. 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, 2022, 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, 2022.

J. During 2022, 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, 2022.

L. The Company does not use the look-through approach in valuing its investment in downstream noninsurance holding companies as of December 31, 2022.

M. All SCA Investments

As of December 31, 2022, 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, 2022, was $3,748,415,135 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 the NAIC's AP&P Manual were as follows as of December 31, 2022:

	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	$ —	$ 1,183,215,000	$ 130,901,740	$ —
Principal Reinsurance Company of Delaware II	$ —	$ 2,118,000,000	$ 406,018,799	$ —
Principal Reinsurance Company of Vermont II	$ —	$ 447,200,135	$ 120,252,273	$ —

*Per NAIC SAP (without permitted or prescribed practices)

NOTES TO THE FINANCIAL STATEMENTS

(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

The Company did not have any SCA or SSAP 48 entities for which its share of losses exceeded its investment in the entity as of December 31, 2022.

11. Debt

A. The Company did not have any capital notes or outstanding debt as of December 31, 2022.

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.

(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	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

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	$ 10,900,000,000	$ 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	—	—	—	—

NOTES TO THE FINANCIAL STATEMENTS

(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	$ 5,857,001,764	$ 6,624,101,415	$ 4,275,521,755
2. Current year General Account total collateral pledged	$ 5,857,001,764	$ 6,624,101,415	$ 4,275,521,755
3. Current year Separate Accounts total collateral pledged	$ —	$ —	$ —
4. Prior year-end total General and Separate Accounts total collateral pledged	$ 5,949,144,017	$ 5,581,273,844	$ 4,252,433,205

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	$ 5,857,001,764	$ 6,624,101,415	$ 4,275,521,755
2. Current year General Account maximum collateral pledged	$ 5,857,001,764	$ 6,624,101,415	$ 4,275,521,755
3. Current year Separate Accounts maximum collateral pledged	$ —	$ —	$ —
4. Prior year-end total General and Separate Accounts maximum collateral pledged	$ 6,081,455,565	$ 5,743,031,525	$ 4,252,245,968

(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	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

2. Prior year-end

	Total	General Account	Separate Accounts	Funding agreements reserves established
Debt	$ —	$ —	$ —	XXXXXX
Funding agreements	4,252,433,205	4,252,433,205	—	$ 4,252,433,205
Other	—	—	—	XXXXXX
Aggregate total	$ 4,252,433,205	$ 4,252,433,205	$ —	$ 4,252,433,205

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

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

NOTES TO THE FINANCIAL STATEMENTS

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.

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, 2022	Overfunded December 31, 2021	Underfunded December 31, 2022	Underfunded December 31, 2021
b. Postretirement benefits				
1. Benefit obligation at beginning of year	**$ (79,211,822)**	$ (89,514,163)	**$ —**	$ (2,944,249)
2. Service cost	**—**	—	**—**	—
3. Interest cost	**(1,915,955)**	(1,848,608)	**—**	—
4. Contribution by plan participants	**(6,366,474)**	(6,102,554)	**—**	—
5. Actuarial gain (loss)	**16,961,288**	6,413,395	**—**	—
6. Foreign currency exchange rate changes	**—**	—	**—**	—
7. Benefits paid	**11,931,421**	11,840,108	**—**	—
8. Plan amendments	**—**	—	**—**	—
9. Business combinations, divestitures, curtailments, settlements, and special termination benefits	**—**	—	**—**	2,944,249
10. Benefit obligation at end of year	**$ (58,601,542)**	$ (79,211,822)	**$ —**	$ —

c. Special or contractual benefits - not applicable

(2) Change in plan assets:

	Postretirement benefits December 31, 2022	Postretirement benefits December 31, 2021
a. Fair value of plan assets beginning of year	**$ 89,540,112**	$ 751,067,613
b. Actual return on plan assets	**(14,993,571)**	(671,932)
c. Foreign currency exchange rate changes	**—**	—
d. Reporting entity contribution	**1,456,548**	1,393,196
e. Plan participants' contributions	**6,366,474**	6,102,554
f. Benefits paid	**(11,931,421)**	(11,840,108)
g. Business combinations, divestitures and settlements	**—**	(656,511,211)
h. Fair value of plan assets at end of year	**$ 70,438,142**	$ 89,540,112

NOTES TO THE FINANCIAL STATEMENTS

(3) Funded status:

	Postretirement benefits December 31, 2022		2021	
a. Components:				
1. Prepaid benefit costs	$	**11,836,600**	$	10,328,290
2. Overfunded plan assets	$	**—**	$	—
3. Accrued benefit costs	$	**—**	$	—
4. Liability for benefits	$	**—**	$	—
b. Assets and liabilities recognized:				
1. Assets (non-admitted)	$	**11,836,600**	$	10,328,290
2. Liabilities recognized	$	**—**	$	—
c. Unrecognized liabilities	$	**—**	$	—

The prepaid postretirement benefit asset as of December 31, 2022 and 2021, was non-admitted as prescribed by statutory accounting practices. As of December 31, 2022 and 2021, the corridors allowed were used.

(4) Components of Net Periodic Benefit Cost:

	Postretirement benefits December 31, 2022		2021	
a. Service cost	$	**—**	$	—
b. Interest cost		**1,915,955**		1,848,608
c. Expected return on plan assets		**(3,690,847)**		(3,497,216)
d. Transition asset or obligation		**—**		—
e. Gains and losses		**(557,975)**		(415)
f. Prior service cost or credit		**(2,887,793)**		(4,193,384)
g. Gain or loss recognized due to a settlement or curtailment		**—**		—
h. Total net periodic benefit cost (income)	$	**(5,220,660)**	$	(5,842,407)

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

	Postretirement benefits December 31, 2022		2021	
a. Items not yet recognized as a component of net periodic benefit cost - prior year	$	**(7,420,454)**	$	(6,867,311)
b. Net transition asset or obligation recognized		**—**		—
c. Net prior service cost or credit arising during the period		**—**		(531,885)
d. Net prior service cost or credit recognized		**2,887,793**		4,193,384
e. Net gain and loss arising during the period		**1,723,130**		(4,215,057)
f. Net gain and loss recognized		**557,975**		415
g. Items not yet recognized as a component of net periodic benefit cost - current year	$	**(2,251,556)**	$	(7,420,454)

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

	Postretirement benefits December 31, 2022		2021	
a. Net transition asset or obligation	$	**—**	$	—
b. Net prior service cost or credit	$	**—**	$	(2,887,793)
c. Net recognized gains and losses	$	**(2,251,556)**	$	(4,532,661)

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

	Postretirement benefits December 31, 2022	2021
a. Weighted-average discount rate	**2.55%**	2.10%
b. Expected long-term rate of return on plan assets	**4.25%**	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

NOTES TO THE FINANCIAL STATEMENTS

Weighted-average assumptions used to determine projected benefit obligations:

	Postretirement benefits December 31, 2022	Postretirement benefits December 31, 2021
e. Weighted-average discount rate	**5.05%**	2.55%
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.

(9) Assumed health care cost trends:

	For the year ended December 31, 2022	For the year ended December 31, 2021
a. Health care cost trend rate assumed for the next year	**7.00%**	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	**2031**	2030

(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.	2023	$ **11,595,469**
b.	2024	**10,749,243**
c.	2025	**9,663,383**
d.	2026	**8,612,361**
e.	2027	**7,593,034**
f.	2028-2032	**30,053,240**

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, 2022.

(11) The Company may contribute to its other postretirement benefit plans in 2023 pending future analysis.

(12) Not applicable.

(13) Not applicable.

(14) Not applicable.

(15) Not applicable.

(16) 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.

The other postretirement benefit plans had an actuarial gain of $6,413,395 for the year ended December 31, 2021. This was primarily due to an increase in the discount rates and actual and projected medical claims costs being lower than previously expected. In addition, the actuarial loss of $1,970,810 from the long-term care plan moved from the Company to PFG with the plan merger. These were offset by an asset loss of $4,169,148, for a net gain of $4,215,057.

Effective January 1, 2021, $656,511,211 of assets in excess of the expected liability to cover the postretirement medical benefits for retirees were re-designated for non-retiree benefits. The elections were made pursuant to plan provisions which provide for assets in excess of 125% of expected liabilities to fund other benefits covered under the plans. The re-designated assets, net of associated tax receivable impacts related to a tax adjustment to unassigned funds, are not included as part of the asset balances presented in the footnote as they no longer qualify as plan assets in accordance with NAIC SAP, and instead are presented as other than invested assets on the Company's asset page beginning January 1, 2021.

NOTES TO THE FINANCIAL STATEMENTS

(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, 2022.

(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.

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, 2022			
	Fair value hierarchy level			Assets/ (liabilities) measured at fair value
	Level 1	Level 2	Level 3	
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

NOTES TO THE FINANCIAL STATEMENTS

	December 31, 2021			
	Fair Value hierarchy level			Assets/ (liabilities) measured
	Level 1	Level 2	Level 3	at fair value
Asset category:				
Cash (1)	$ 468,652	$ —	$ —	$ 468,652
Fixed income security portfolios:				
Fixed income investment funds (2)	41,902,329	—	—	41,902,329
U.S. equity portfolios (3)	32,867,663	—	—	32,867,663
International equity portfolios (4)	14,301,468	—	—	14,301,468
Total	$ 89,540,112	$ —	$ —	$ 89,540,112

(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.

E. Defined Contribution Plan

The Company did not have defined contribution plans as of December 31, 2022.

F. Multiemployer Plans

The Company did not have multiemployer plans as of December 31, 2022.

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 $55,358,950 and $58,643,679 in 2022 and 2021, 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 $42,718,410 and $42,531,233 in 2022 and 2021, 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, 2022.

B. The Company had no preferred stock as of December 31, 2022.

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 or (ii) the net gain from operations from the previous calendar year, not to exceed earned surplus. Based on this limitation and 2022 statutory results, the Company could pay approximately $430,100,000 in dividends in 2023 without exceeding the statutory limitation. However, because the dividend test is based on dividends previously paid over rolling 12-month periods, if paid before a specified date during 2023, some or all of such dividends may be extraordinary and require regulatory approval.

NOTES TO THE FINANCIAL STATEMENTS

D. The Company paid extraordinary dividends of $400,000,000 on March 30, 2022, $150,000,000 on June 29, 2022, $350,000,000 on September 29, 2022 and $525,000,000 on December 29, 2022, 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 2022.

G. The Company did not have any advances on surplus not repaid as of December 31, 2022.

H. The Company did not hold stock, including stock of affiliated companies, for any special purpose as of December 31, 2022.

I. Special surplus funds increased $309,354,252 from December 31, 2021, primarily due to a $382,429,994 increase in deferred losses from the Company's variable annuity hedge strategy offset by a decrease of $72,836,608 for the special contingency reserve. See Note 8 for additional information on the variable annuity hedge strategy.

J. The change in unassigned funds due to unrealized capital losses was $733,167,696 for 2022.

K. The Company did not have any surplus notes as of December 31, 2022.

L. The Company did not have any quasi-reorganization during 2022.

M. The Company did not have any quasi-reorganization during 2022.

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 $551,187,272 as of December 31, 2022. The Company had commitments or contingent commitments related to LIHTC property investments of $190,548,555 as of December 31, 2022.

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, 2022, was $292,605,009. 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.

NOTES TO THE FINANCIAL STATEMENTS

(2) Similarly grouped guarantees as of December 31, 2022, 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	$ 74,993,411	Remote
Invested assets – on behalf of wholly owned subsidiary	No liability recognized – guarantees are on behalf of wholly owned subsidiaries	Investments in SCA	$ 166,968,647	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	$ 940,092	Investments in SCA	$ 940,092	Remote
Guarantee of benefit payments – on behalf of affiliated entity	No liability recognized due to estimated fair value of guarantee at inception	Expense	$ 49,702,859	Remote

(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, 2022:

a.	Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees	**$ 292,605,009**
b.	Current liability recognized in financial statement:	
	1. Noncontingent liabilities	**$ 940,092**
	2. Contingent liabilities	**$ —**
c.	Ultimate financial statement impact if action under the guarantee is required:	
	1. Investments in SCA	**$ 167,908,739**
	2. Joint venture	**—**
	3. Dividends to stockholders (capital contribution)	**—**
	4. Expense	**124,696,270**
	5. Other	**—**
	6. Total (should equal (3)a.)	**$ 292,605,009**

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.

NOTES TO THE FINANCIAL STATEMENTS

The following year-to-date recognized balance of total projected future assessments not yet paid as of December 31, 2022, includes recognized assets for future premium tax offsets related to those assessments:

Amount eligible for future premium tax offset	$	9,672,052
Amount not eligible for future premium tax offset		10,908,618
Total projected future assessments	$	20,580,670

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	$	16,733,866
b.	Decrease current year:		
	Premium tax offset paid		1,518,432
c.	Increases current year:		
	Premium tax offset accrued		(4,886)
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$	15,210,548

(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, 2022.

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	$ 25,945,626	$ 23,427,102	$ 19,335,818	$ 16,021,631

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, 2022.

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	$	345,506

Number of claims where amounts were paid to settle claims related to extra contractual obligations or bad faith claims resulting from lawsuits during 2022:

(a) 0-25 claims	(b) 26-50 claims	(c) 51-100 claims	(d) 101-500 claims	(e) More than 500 claims
4	—	—	—	—

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

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

NOTES TO THE FINANCIAL STATEMENTS

E. Joint and Several Liabilities

As of December 31, 2022, 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.

On November 12, 2014, Frederick Rozo filed a class action lawsuit in the United States District Court for the Southern District of Iowa against the Company and PFG. PFG was later dismissed as a defendant. The Plaintiff alleged that defendants breached fiduciary duties and engaged in prohibited transactions under ERISA in connection with a general account guaranteed product known as the Principal Fixed Income Option (“PFIO”). On May 12, 2017, the district court certified a nationwide class of participants and beneficiaries who had funds invested in one of the PFIO contracts. On September 25, 2018, the district court granted the Company’s motion for summary judgment. On February 3, 2020, the Eighth Circuit Court of Appeals reversed that ruling and remanded the case back to the district court. A bench trial was held before the district court in November 2020. The court issued its ruling on April 8, 2021, finding in favor of the Company on all claims. The Plaintiff appealed this ruling to the Eighth Circuit Court of Appeals, which upheld the decision in the Company’s favor on September 2, 2022. The Plaintiff did not appeal the Eighth Circuit Court of Appeals’ decision; as such, the district court’s ruling in the Company’s favor stands.

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. As of December 31, 2022, the Company had no estimated loss accrued related to the legal matter discussed above because it believes the chance of loss from this matter is not probable and the amount of loss cannot be reasonably estimated.

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, 2022.

As of December 31, 2022 and 2021, the Company had admitted assets of $24,334,870 and $24,478,869, 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 4.04% and 4.75% of the total uncollectible balance as of December 31, 2022 and 2021, 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 2022 and 2021 was approximately $52,505,370 and $46,274,847, respectively.

NOTES TO THE FINANCIAL STATEMENTS

(2) As of December 31, 2022, the minimum aggregate rental commitments were as follows:

	For the year ended December 31	Operating leases
1.	2023	$ **59,986,643**
2.	2024	**52,178,949**
3.	2025	**33,396,267**
4.	2026	**20,595,209**
5.	2027	**11,851,316**
6.	Thereafter	**27,793,610**
7.	Total	$ **205,801,994**

(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 2022.

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, 2022	December 31, 2021	December 31, 2022	December 31, 2021
Swaps	$ **26,641,777,260**	$ 27,074,437,351	$ **25,201,944,468**	$ 20,385,835,623
Futures	**—**	—	**1,451,555,315**	1,924,878,483
Options	**2,874,308,224**	4,139,455,319	**2,294,467,630**	1,217,200,000
Total	$ **29,516,085,484**	$ 31,213,892,670	$ **28,947,967,413**	$ 23,527,914,106

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 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, 2022, the Company did not have transfers of receivables reported as sales.

NOTES TO THE FINANCIAL STATEMENTS

B. Transfer and Servicing of Financial Assets

For the year ended December 31, 2022, the Company did not have transfer and servicing of financial assets.

C. Wash Sales

During 2022 and 2021, 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 2022:

	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)	78,041	20,612	98,653
c. Net gain from operations	$ 78,041	$ 20,612	$ 98,653
d. Total claim payment volume	$ 25,794,722	$ 108,269	$ 25,902,991

B. ASC Plans

The Company did not have any ASC plans during 2022.

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 2022.

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 2022.

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 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.

NOTES TO THE FINANCIAL STATEMENTS

Assets and liabilities recorded at fair value were as follows:

	December 31, 2022				
	Level 1	Level 2	Level 3	Net asset value ("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)

	December 31, 2021				
	Level 1	Level 2	Level 3	NAV (1)	Total
Bonds:					
Industrial and misc.	$ —	$ 12,518	$ 20,000	$ —	$ 32,518
Preferred stocks:					
Industrial and misc.	17,505,714	—	100	—	17,505,814
Common stocks:					
Industrial and misc.	199	180,000,000	2	2,716,279	182,716,480
Other invested assets:					
Joint venture, common stock, unaffiliated	—	—	—	89,831,098	89,831,098
Cash equivalents:					
Other money market mutual funds	—	250,000,000	—	—	250,000,000
Derivative assets: (2)					
Interest rate contracts	—	1,887,103,974	—	—	1,887,103,974
Foreign exchange contracts	—	366,357	—	—	366,357
Equity contracts	—	163,603,938	—	—	163,603,938
Total derivative assets	—	2,051,074,269	—	—	2,051,074,269
Separate Account assets	114,735,486,800	22,906,212,226	945,994,086	8,943,006,646	147,530,699,758
Total assets at fair value/NAV	$ 114,752,992,713	$ 25,387,299,013	$ 946,014,188	$ 9,035,554,023	$ 150,121,859,937
Derivative liabilities: (2)					
Interest rate contracts	$ —	$ (675,662,466)	$ —	$ —	$ (675,662,466)
Credit contracts	—	(2,274,525)	—	—	(2,274,525)
Total liabilities at fair value	$ —	$ (677,936,991)	$ —	$ —	$ (677,936,991)

(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 $7,776,511 and $10,194,103 as of December 31, 2022 and December 31, 2021, respectively. Separate Account assets using the NAV practical expedient consist of hedge funds and a real estate fund 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.

NOTES TO THE FINANCIAL STATEMENTS

(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 2022.

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 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 from the investment professionals 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. 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.

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.

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 as well as common stock and tax credit investments not accounted for using the equity method of accounting. The fair value of bonds and common stock 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

NOTES TO THE FINANCIAL STATEMENTS

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 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 Levels 2 and 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.

NOTES TO THE FINANCIAL STATEMENTS

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, 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.

	Balance as of January 1, 2021	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, 2021
Bonds:							
Industrial and misc.	$ 1,728,000	$ —	$ —	$ (14,982,168)	$ 905,215	$ 12,368,953	$ 20,000
Preferred stocks:							
Industrial and misc.	—	—	—	—	—	100	100
Common stocks:							
Industrial and misc.	2	—	—	—	—	—	2
Separate Account assets (1)	8,893,175,779	—	—	310,110,960	—	(8,257,292,653)	945,994,086
Net derivative assets (liabilities):							
Foreign exchange contracts	(5,656,757)	—	—	(10,674,449)	5,656,757	10,674,449	—
Total	$ 8,889,247,024	$ —	$ —	$ 284,454,343	$ 6,561,972	$ (8,234,249,151)	$ 946,014,188

(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.

NOTES TO THE FINANCIAL STATEMENTS

	Purchases	Issuances	Sales	Settlements	Net purchases issuances, sales and settlements December 31, 2021
Bonds:					
Industrial and misc.	$ —	$ —	$ —	$ 12,368,953	$ 12,368,953
Preferred stocks:					
Industrial and misc.	—	—	—	100	100
Separate Account assets (1)	38,534,928	(191,485,463)	(8,206,197,594)	101,855,476	(8,257,292,653)
Net derivative assets (liabilities):					
Foreign exchange contracts	—	—	10,674,449	—	10,674,449
Total	$ 38,534,928	$ (191,485,463)	$ (8,195,523,145)	$ 114,224,529	$ (8,234,249,151)

(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, 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	$ —	$ —	$ —

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. The Company did not have any transfers into or out of Level 3 during the year ended December 31, 2021.

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, 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)	—	—

NOTES TO THE FINANCIAL STATEMENTS

	December 31, 2021						
	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	NAV (1)	Not practicable (carrying value)
Bonds	$ 64,964,862,306	$ 60,129,184,617	$ 1,351,432,574	$ 62,519,349,489	$ 1,094,080,243	$ —	$ —
Preferred stocks	102,214,967	100,373,316	53,945,714	—	48,269,253	—	—
Unaffiliated common stocks	182,716,480	182,716,480	199	180,000,000	2	2,716,279	—
Mortgage loans	16,761,291,249	15,918,575,375	—	—	16,761,291,249	—	—
Policy loans	939,029,488	739,212,368	—	—	939,029,488	—	—
Other invested assets	716,994,726	639,223,700	—	540,183,628	86,980,000	89,831,098	—
Cash	44,584,036	44,584,036	44,584,036	—	—	—	—
Cash equivalents	447,432,179	447,432,179	—	447,432,179	—	—	—
Short-term investments	10,051,465	10,053,323	—	7,088,830	2,962,635	—	—
Derivative assets	2,101,566,539	2,075,793,643	—	2,101,566,539	—	—	—
Separate Account assets	151,843,922,424	151,734,714,635	114,877,659,885	26,368,514,834	1,654,741,059	8,943,006,646	—
Investment contracts	(35,534,920,553)	(30,813,218,022)	—	(7,454,328,967)	(28,080,591,586)	—	—
Derivative liabilities	(712,685,539)	(696,567,217)	—	(713,273,982)	588,443	—	—
Cash collateral payable	(1,192,000,027)	(1,192,000,027)	(1,192,000,027)	—	—	—	—
Funds held under reinsurance	(6,438,165,647)	(5,942,810,497)	—	(6,438,165,647)	—	—	—
Separate Account liabilities	(130,152,755,799)	(131,188,614,001)	—	—	(130,152,755,799)	—	—

(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 2022.

B. Troubled Debt Restructuring

The Company did not have any troubled debt restructuring during 2022.

C. Other Disclosures

As of December 31, 2022, 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, 2022 and December 31, 2021, the Separate Accounts included a Separate Account valued at $101,430,357 and $95,102,588, 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 $2,127,737,748 as of December 31, 2022.

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, 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

NOTES TO THE FINANCIAL STATEMENTS

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.

D. Business Interruption Insurance Recoveries

The Company did not receive any material business interruption insurance recoveries during 2022.

E. State Transferable and Non-Transferable Tax Credits

As of December 31, 2022, 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, 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. As of December 31, 2021, the Company had exposure to subprime mortgage loans of $115,411,068. The Company recognized an impairment loss of $0 and had net unrealized gains of $11,960,857 for the year ended December 31, 2021.

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 2022.

(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)	**143,049,571**	**134,390,727**	**130,172,071**	—
e. Equity investments in SCA entities with subprime mortgage related risk exposure	—	—	—	—
f. Other assets	—	—	—	—
g. Total	**$ 143,049,571**	**$ 134,390,727**	**$ 130,172,071**	**$** —

(1) Includes primarily ABS home equity securities.

(4) The Company did not have subprime risk through mortgage guaranty or financial guaranty insurance coverage during 2022.

G. Retained Assets

As of December 31, 2022, the Company did not have any retained assets.

H. Insurance-Linked Securities (ILS) Contracts

As of December 31, 2022, the Company did not have any insurance-linked securities.

NOTES TO THE FINANCIAL STATEMENTS

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	**$ 1,045,112,669**
(2)	Percentage bonds	**24 %**
(3)	Percentage stocks	**— %**
(4)	Percentage mortgage loans	**— %**
(5)	Percentage real estate	**— %**
(6)	Percentage cash and short-term investments	**20 %**
(7)	Percentage derivatives	**— %**
(8)	Percentage other invested assets	**56 %**

22. Events Subsequent

Subsequent events have been considered through February 20, 2023, for the statutory statement issued on February 20, 2023. 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.

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

NOTES TO THE FINANCIAL STATEMENTS

(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? $30,586,957,789

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during 2022.

C. Commutation of Ceded Reinsurance

The Company did not commute any ceded reinsurance during 2022.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company did not have any transactions with any certified reinsurers during 2022.

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 2022.

F. Reinsurance Agreements With An Affiliated Captive Reinsurer

The Company did not have reinsurance of variable annuity contracts with an affiliated captive reinsurer during 2022.

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 2022.

(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 2022.

(3) The Company did not have any contract features which resulted in delays of payment during 2022.

(4) The Company did not reflect reinsurance accounting credit for any contracts not subject to A-791 and not yearly renewable term (“YRT”) during 2022.

(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 2022.

(6) Not applicable.

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 2022.

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 2022.

C. Net Premiums Written Subject to Retrospective Rating Features

The amount of direct premiums written by the Company as of December 31, 2022, subject to retrospective rating features was $16,916,488, which represented 0.72% of the direct renewal premiums written for the group life and health line during 2022.

NOTES TO THE FINANCIAL STATEMENTS

D. Medical Loss Ratio Rebates

The Company did not have medical loss ratio rebates during 2022.

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

The Company was not subject to risk-sharing provisions of the ACA during 2022.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2021, were $3,083,195,913. As of December 31, 2022, $566,075,756 had been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $2,466,964,579 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on life and health lines of insurance. The Company had $616,231,334 favorable prior year claim development from December 31, 2021 to December 31, 2022. 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 $1,405,418 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, 2022.

26. Intercompany Pooling Arrangements

A. The Company did not participate in any intercompany pooling arrangements during 2022.

B. The Company did not participate in any intercompany pooling arrangements during 2022.

C. The Company did not participate in any intercompany pooling arrangements during 2022.

D. The Company did not participate in any intercompany pooling arrangements during 2022.

E. The Company did not participate in any intercompany pooling arrangements during 2022.

F. The Company did not participate in any intercompany pooling arrangements during 2022.

G. The Company did not participate in any intercompany pooling arrangements during 2022.

27. Structured Settlements

A. The Company did not have any structured settlements during 2022.

B. The Company did not have any structured settlements during 2022.

28. Health Care Receivables

A. Pharmaceutical Rebate Receivables

The Company did not have any pharmaceutical rebate receivables as of December 31, 2022.

B. Risk-Sharing Receivables

The Company did not have any risk-sharing receivables as of December 31, 2022.

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, 2022, net premiums under individual life participating policies were $7,692,554. As of December 31, 2022, the net amount of insurance under individual life participating policies was $410,686,571. 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 $2,259,461, and did not allocate any additional income to policyholders during 2022.

30. Premium Deficiency Reserves

The Company did not have any premium deficiency reserves on accident and health contracts as of December 31, 2022.

NOTES TO THE FINANCIAL STATEMENTS

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, 2022.

(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, 2022, the Company had $1,396,373,300 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.

(6) As of December 31, 2022, the other increases (decreases) included in life and annuity reserves were:

			Ordinary				Group	
Item	**Total**	**Industrial life**	**Life insurance**	**Individual annuities**	**Supple-mentary contracts**	**Credit life group and individual**	**Life insurance**	**Annuities**
Difference of reserve over account value	$ 65,701,661	$ —	$ —	$ 65,701,661	$ —	$ —	$ —	$ —
Variable universal life guaranteed minimum death benefit reserves	4,678,320	—	4,678,320	—	—	—	—	—
VM-21 excess	156,001	—	—	156,001	—	—	—	—
Excess surrender value reserves	(28,416,131)	—	(28,416,131)	—	—	—	—	—
Deficiency reserves net	(10,759,242)	—	(10,759,242)	—	—	—	—	—
Survivor increase option rider	(2,550,234)	—	(2,550,234)	—	—	—	—	—
Other increases (decreases)	(6,641,762,323)	—	(6,641,912,484)	143,736	—	—	6,425	—
Total	$ (6,612,951,948)	$ —	$ (6,678,959,771)	$ 66,001,398	$ —	$ —	$ 6,425	$ —

NOTES TO THE FINANCIAL STATEMENTS

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	$ 2,086,888,377	$ —	$ —	$ 2,086,888,377	9.7%
(b) At book value less current surrender charge of 5% or more	2,232,116,591	—	—	2,232,116,591	10.4%
(c) At fair value	—	—	8,541,764,732	8,541,764,732	39.6%
(d) Total with market value adjustment or at fair value (total of a through c)	4,319,004,968	—	8,541,764,732	12,860,769,700	59.7%
(e) At book value without adjustment (minimal or no charge or adjustment)	4,876,336,536	—	—	4,876,336,536	22.6%
(2) Not subject to discretionary withdrawal	3,805,120,493	1,464,268	—	3,806,584,761	17.7%
(3) Total (gross: direct + assumed)	13,000,461,997	1,464,268	8,541,764,732	21,543,690,997	100%
(4) Reinsurance ceded	12,603,108,496	—	—	12,603,108,496	
(5) Total (net) (3) - (4)	$ 397,353,501	$ 1,464,268	$ 8,541,764,732	$ 8,940,582,501	
(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:	$ 360,412,257	$ —	$ —	$ 360,412,257	

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	14,682,539	—	—	14,682,539	0.1%
(c) At fair value	—	—	—	—	—%
(d) Total with market value adjustment or at fair value (total of a through c)	14,682,539	—	—	14,682,539	0.1%
(e) At book value without adjustment (minimal or no charge or adjustment)	17,950,285	—	—	17,950,285	0.1%
(2) Not subject to discretionary withdrawal	17,691,142,821	4,935,738,600	12,502,624	22,639,384,045	99.8%
(3) Total (gross: direct + assumed)	17,723,775,645	4,935,738,600	12,502,624	22,672,016,869	100%
(4) Reinsurance ceded	—	—	—	—	
(5) Total (net) (3) - (4)	$ 17,723,775,645	$ 4,935,738,600	$ 12,502,624	$ 22,672,016,869	
(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:	$ —	$ —	$ —	$ —	

NOTES TO THE FINANCIAL STATEMENTS

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	$ 4,060,760,944	$ 95,371,847	$ —	$ 4,156,132,791	3.1%
(b) At book value less current surrender charge of 5% or more	7,473,835,164	—	—	7,473,835,164	5.6%
(c) At fair value	—	272,190,942	103,489,332,724	103,761,523,666	77.5%
(d) Total with market value adjustment or at fair value (total of a through c)	11,534,596,108	367,562,789	103,489,332,724	115,391,491,621	86.2%
(e) At book value without adjustment (minimal or no charge or adjustment)	168,744,946	—	—	168,744,946	0.1%
(2) Not subject to discretionary withdrawal	15,972,483,072	—	2,354,630,333	18,327,113,405	13.7%
(3) Total (gross: direct + assumed)	27,675,824,126	367,562,789	105,843,963,057	133,887,349,972	100%
(4) Reinsurance ceded	727,612,107	—	—	727,612,107	
(5) Total (net) (3) - (4)	$ 26,948,212,019	$ 367,562,789	$ 105,843,963,057	$ 133,159,737,865	
(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:	$ —	$ —	$ —	$ —	

D.

	Amount
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Annuities section, total (net)	$ 18,096,193,390
(2) Exhibit 5, Supplementary contracts with life contingencies section, total (net)	24,935,756
(3) Exhibit 7, Deposit-type contracts, line 14, column 1	26,948,212,019
(4) Subtotal	45,069,341,165
Separate Accounts Annual Statement:	
(5) Exhibit 3, line 0299999, column 2	13,491,470,224
(6) Exhibit 3, line 0399999, column 2	—
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	98,421,785,001
(10) Other contract deposit funds	7,789,740,845
(11) Subtotal	119,702,996,070
(12) Combined total	$ 164,772,337,235

NOTES TO THE FINANCIAL STATEMENTS

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	2,528,303,614	2,359,597,692	2,390,464,070
c. Universal life with secondary guarantees	3,595,426,127	2,809,588,000	10,368,659,851
d. Indexed universal life	475,780,249	356,022,874	374,430,264
e. Indexed universal life with secondary guarantees	—	—	—
f. Indexed life	—	—	—
g. Other permanent cash value life insurance	2,478,194	3,073,059,026	3,149,962,180
h. Variable life	—	—	—
i. Variable universal life	380,231,505	369,197,901	476,039,929
j. Miscellaneous reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term policies without cash value	XXX	XXX	4,950,786,033
b. Accidental death benefits	XXX	XXX	1,102,889
c. Disability - active lives	XXX	XXX	24,034,746
d. Disability - disabled lives	XXX	XXX	221,900,287
e. Miscellaneous reserves	XXX	XXX	275,260,864
(3) Total (gross: direct + assumed)	6,982,219,689	8,967,465,493	22,232,641,113
(4) Reinsurance ceded	2,890,382,807	5,925,236,477	18,585,517,032
(5) Total (net) (3) - (4)	$ 4,091,836,882	$ 3,042,229,016	$ 3,647,124,081

B. Separate Account with Guarantees

The Company did not have any life insurance Separate Accounts with guarantees as of December 31, 2022.

	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	4,374,529,209	4,455,921,667	4,462,106,973
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)	4,374,529,209	4,455,921,667	4,462,106,973
(4) Reinsurance ceded	—	—	—
(5) Total (net) (3) - (4)	$ 4,374,529,209	$ 4,455,921,667	$ 4,462,106,973

D.

	Amount
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life insurance section, total (net)	$ 3,239,149,988
(2) Exhibit 5, Accidental death benefits section, total (net)	70,000
(3) Exhibit 5, Disability - active lives section, total (net)	16,697,072
(4) Exhibit 5, Disability - disabled lives section, total (net)	168,837,406
(5) Exhibit 5, Miscellaneous reserves section, total (net)	222,369,615
(6) Subtotal	3,647,124,081
Separate Accounts Annual Statement:	
(7) Exhibit 3, line 0199999, column 2	4,462,106,973
(8) Exhibit 3, line 0499999, column 2	—
(9) Exhibit 3, line 0599999, column 2	—
(10) Subtotal (lines (7) through (9))	4,462,106,973
(11) Combined total ((6) and (10))	$ 8,109,231,054

NOTES TO THE FINANCIAL STATEMENTS

34. Premiums and Annuity Considerations Deferred and Uncollected

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2022, were as follows:

	Type	Gross	Net of loading
(1)	Industrial	$ —	$ —
(2)	Ordinary new business	6,841,113	11,506
(3)	Ordinary renewal	147,774,826	316,047,963
(4)	Credit life	—	—
(5)	Group life	8,929,309	8,929,309
(6)	Group annuity	—	—
(7)	Totals	$ 163,545,248	$ 324,988,778

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, 2022, 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”)
- 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 and SPIA 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, 2022, the Company’s Separate Accounts included legally insulated assets of $125,252,456,877. The assets legally insulated from the General Account as of December 31, 2022, were attributable to the following products/transactions:

Product/transaction	Legally insulated	Separate Account assets (not legally insulated)
Comprehensive retirement program (GVA)	$ 72,370,970,139	$ —
Flexible investment annuity (GVA)	25,963,577,490	—
Investment plus variable annuity (IVA)	5,433,245,634	—
Group variable benefit index (GBI)	5,147,411,118	—
Group fixed annuity (PRT GSA)	4,838,040,948	—
Variable universal life (VUL)	4,380,437,141	—
Flexible pension investment (GVA)	2,298,578,496	—
Lifetime income solutions (IVA)	1,754,594,522	—
Personal variable (IVA)	812,056,617	—
Pivot series variable annuity (IVA)	610,988,052	—
Individually managed Separate Account (GVA)	403,456,264	—
Security builder (GVA)	375,059,842	—
Separate Account GICs	272,190,942	—
Immediate participation guarantee (GVA)	186,979,863	—
Pension provider (GVA)	170,382,691	—
Group fixed interest (GIC GSA)	133,959,356	—
Freedom variable annuity (IVA)	48,148,455	—
Group variable annuities other (GVA)	39,155,959	—
Group variable payout annuities (GVP)	12,327,554	—
Single premium immediate annuities (SPIA)	895,794	—
Total	$ 125,252,456,877	$ —

NOTES TO THE FINANCIAL STATEMENTS

(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 $117,719,022 reserves in the General Account as of December 31, 2022.

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

2022	**$ 100,309,789**
2021	94,915,567
2020	89,935,238
2019	84,325,409
2018	81,337,720

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

2022	**$ 3,995,729**
2021	685,362
2020	1,000,901
2019	713,551
2018	701,527

(4) As of December 31, 2022 and 2021, 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 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, 2022 (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, 2022	**$ —**	**$ 991,594**	**$ —**	**$ 15,479,005**	**$ 16,470,599**
Reserves as of December 31, 2022					
(2) For accounts with assets at:					
a. Fair value	**$ —**	**$ 272,191**	**$ —**	**$ 118,860,337**	**$ 119,132,528**
b. Amortized cost	**—**	**5,031,111**	**1,464**	**—**	**5,032,575**
c. Total reserves	**$ —**	**$ 5,303,302**	**$ 1,464**	**$ 118,860,337**	**$ 124,165,103**
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	**$ —**	**$ 95,372**	**$ —**	**$ —**	**$ 95,372**
2. At book value without market value adjustment and with current surrender charge of 5% or more	**—**	**—**	**—**	**—**	**—**
3. At fair value	**—**	**272,191**	**—**	**116,493,204**	**116,765,395**
4. At book value without market value adjustment and with current surrender charge less than 5%	**—**	**—**	**—**	**—**	**—**
5. Subtotal	**—**	**367,563**	**—**	**116,493,204**	**116,860,767**
b. Not subject to discretionary withdrawal	**—**	**4,935,739**	**1,464**	**2,367,133**	**7,304,336**
c. Total	**$ —**	**$ 5,303,302**	**$ 1,464**	**$ 118,860,337**	**$ 124,165,103**

NOTES TO THE FINANCIAL STATEMENTS

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

Not applicable.

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

		December 31, 2022
(1) Transfers as reported in the summary of operations of the Separate Accounts statement		
a. Transfers to Separate Accounts (page 4, line 1.4)	$	**1,631,555,153**
b. Transfers from Separate Accounts (page 4, line 10)		**1,245,602,864**
c. Net transfers to or (from) Separate Accounts (a-b)		**385,952,289**
(2) Reconciling adjustments		**167,841,466**
(3) Transfers as reported in the summary of operations of the life, accident & health annual statement (1c + 2 = Page 4, Line 26)	$	**553,793,755**

36. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid loss/claim adjustment expense reserves as of December 31, 2022, and December 31, 2021, was $48,171,487 and $47,490,061, respectively. The Company incurred $36,678,950 and $41,271,416 of claim adjustment expenses during the year ended December 31, 2022 and the year ended December 31, 2021, respectively. The Company decreased the provision by $11,184,399 for insured events of prior years during the year ended December 31, 2022.

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
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
SAMI Brokerage LLC	Wilmington, Delaware	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 224

12.13 Total book/adjusted carrying value ......$ 1,059,994,400

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 $ 4,125
- 22.22 Amount paid as expenses .... $ 75,590
- 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: .... $ 18,863,811

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 2022

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 $ 194,926,028
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 $ 1,065,177
26.27 FHLB Capital Stock $ 180,000,000
26.28 On deposit with states $ 2,135,595
26.29 On deposit with other regulatory bodies $
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 24,223,901,440
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 6,624,101,415
26.32 Other $

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Restricted to Sale	Common Stock	1,065,177

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
State Street	801 Pennsylvania Avenue Kanasa City, Missouri 64105

1 Name of Custodian(s)	2 Custodian's Address
....	....

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

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

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

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109002	Principal Global Investors, LLC	549300BABIOZPCNHMB89	SEC	DS

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	58,859,507,518	52,468,791,768	(6,390,715,750)
31.2 Preferred stocks	147,181,713	122,151,990	(25,029,723)
31.3 Totals	59,006,689,230	52,590,943,758	(6,415,745,472)

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 [ ] No [X]

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? $ 4,993,062

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
American Council of Life Insurers	1,471,035

41.1 Amount of payments for legal expenses, if any? $ 22,869,651

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
Skadden Arps Slate Meagher & Flom LLP	10,497,468

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 518,324

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	273,965
Business Roundtable	150,000

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 $ 24,973,523

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. $ 19,094,156

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 $ 8,338,295

1.65 Total incurred claims $ 6,485,070

1.66 Number of covered lives 2,017

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 $ 16,635,228

1.75 Total incurred claims $ 12,609,085

1.76 Number of covered lives 4,099

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	1,200,279,306	1,036,611,460
2.2	Premium Denominator	(16,358,455,583)	5,946,361,174
2.3	Premium Ratio (2.1/2.2)	(0.073)	0.174
2.4	Reserve Numerator	59,044,326	283,640,229
2.5	Reserve Denominator	24,279,045,135	45,729,648,035
2.6	Reserve Ratio (2.4/2.5)	0.002	0.006

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? $ 51,835,953

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		
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	5 Letters of Credit	6 Trust Agreements	7 Other
Principal Reinsurance Company of Vermont	12865	VT	9,956,929,994			9,956,929,994
Principal Reinsurance Company of Delaware		DE	1,904,044,994			1,904,044,994
Principal Reinsurance Company of Delaware II		DE	2,700,558,157			2,700,558,157
Principal Reinsurance Company of Vermont II	13077	VT	3,253,562,154			3,253,562,154

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 .... $ 904,747,895

7.2 Total Incurred Claims .... $ 781,177,643

7.3 Number of Covered Lives 319,028

*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 .... $ 1,098,857,624

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: .... $ 2,174,715,211

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

12.11 Cash .... $ 17,001,138,953

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	3,808		3,808
13.33 Claim liability and reserve (beginning of year)	218,237		218,237
13.34 Claim liability and reserve (end of year)	216,884		216,884
13.35 Incurred claims	2,455		2,455

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 2022	2 2021	3 2020	4 2019	5 2018
Life Insurance in Force					
(Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4)	105,519,482	106,239,842	105,583,965	104,824,822	102,336,196
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	418,715,508	413,303,460	370,246,617	317,160,702	274,804,822
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	166,621,856	154,488,785	148,857,535	157,060,258	152,034,464
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	690,856,846	674,032,087	624,688,117	579,045,782	529,175,482
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated	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)	311,318	326,271	508,451	2,005,548	1,721,167
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	4,284,679	12,178,645	11,616,829	10,526,124	7,702,615
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)	66,627,722	55,351,642	30,440,919	45,024,161	44,240,135
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)	71,223,719	67,856,559	42,566,199	57,555,832	53,663,917
Premium Income - Lines of Business					
(Exhibit 1 - Part 1)					
14. Industrial life (Line 20.4, Col. 2)					
15.1 Ordinary-life insurance (Line 20.4, Col. 3)	(6,603,608,469)	867,036,708	886,668,624	902,358,565	919,593,121
15.2 Ordinary-individual annuities (Line 20.4, Col. 4)	(14,484,845,697)	765,025,022	1,106,395,316	3,260,666,120	3,963,997,908
16 Credit life (group and individual) (Line 20.4, Col. 5)					
17.1 Group life insurance (Line 20.4, Col. 6)	520,929,483	472,336,282	455,085,419	455,260,817	439,324,472
17.2 Group annuities (Line 20.4, Col. 7)	1,943,686,395	1,803,897,295	3,039,570,322	3,939,192,561	2,672,365,916
18.1 A & H-group (Line 20.4, Col. 8)	1,784,564,838	1,578,461,240	1,454,930,771	1,443,130,049	1,333,880,072
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3 A & H-other (Line 20.4, Col. 10)	480,817,867	459,604,628	433,754,132	406,497,137	373,734,501
19. Aggregate of all other lines of business (Line 20.4,Col. 11)					
20. Total	(16,358,455,583)	5,946,361,174	7,376,404,584	10,407,105,248	9,702,895,989
Balance Sheet (Pages 2 & 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	88,825,287,968	87,622,734,294	86,544,732,237	81,455,724,518	76,631,538,690
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	84,558,271,131	82,282,911,313	80,893,831,550	76,327,498,821	71,329,468,194
23. Aggregate life reserves (Page 3, Line 1)	21,768,253,227	43,403,086,113	45,378,605,614	45,749,911,400	43,392,786,129
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	226,520,717	44,384,721			
24. Aggregate A & H reserves (Page 3, Line 2)	2,400,930,699	2,213,010,955	2,111,302,484	1,908,512,524	1,792,159,170
25. Deposit-type contract funds (Page 3, Line 3)	26,948,212,019	25,582,257,647	22,917,248,402	20,471,938,434	19,322,410,222
26. Asset valuation reserve (Page 3, Line 24.01)	1,003,144,783	1,206,391,883	1,065,155,730	964,591,587	849,097,296
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)	4,301,928,739	5,372,685,162	5,679,862,698	5,190,870,492	5,317,090,403
Cash Flow (Page 5)					
29. Net Cash from Operations (Line 11)	1,102,112,523	223,607,278	1,862,217,862	4,431,263,219	6,621,007,716
Risk-Based Capital Analysis					
30. Total adjusted capital	5,308,477,331	6,627,787,170	6,799,214,412	6,214,036,147	6,228,438,355
31. Authorized control level risk - based capital	653,407,575	818,236,173	771,851,865	754,548,642	747,261,596
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)	67.1	70.9	71.1	71.4	71.1
33. Stocks (Lines 2.1 and 2.2)	1.2	1.3	1.3	1.4	1.4
34. Mortgage loans on real estate(Lines 3.1 and 3.2)	19.3	18.8	18.1	19.0	19.2
35. Real estate (Lines 4.1, 4.2 and 4.3)	0.5	0.6	0.6	0.6	0.7
36. Cash, cash equivalents and short-term investments (Line 5)	3.4	0.6	1.2	1.4	1.7
37. Contract loans (Line 6)	0.4	0.9	0.9	1.0	1.0
38. Derivatives (Page 2, Line 7)	4.1	2.4	3.0	1.7	1.2
39. Other invested assets (Line 8)	4.1	4.6	3.8	3.9	4.0
40. Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)	0.0	0.0	(0.1)	(0.5)	(0.4)
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2022	2 2021	3 2020	4 2019	5 2018
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),	679,997,670	861,347,736	883,139,734	831,027,266	811,690,495
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48. Affiliated mortgage loans on real estate	1,284,614,344	722,020,400	748,254,143	651,049,799	716,355,823
49. All other affiliated	1,805,295,900	2,483,084,116	2,002,120,542	1,971,856,861	1,895,145,441
50. Total of above Lines 44 to 49	3,769,907,914	4,066,452,251	3,633,514,420	3,453,933,926	3,423,191,760
51. Total Investment in Parent included in Lines 44 to 49 above					
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	827,684,330	1,092,295,040	1,067,498,587	1,007,695,012	920,889,978
53. Total admitted assets (Page 2, Line 28, Col. 3)	214,077,744,845	239,357,448,929	224,365,804,460	209,684,961,378	184,622,621,175
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	3,914,458,374	3,422,294,814	3,256,240,519	3,316,129,722	3,201,264,105
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(127,287,037)	(97,762,630)	(16,627,425)	(71,096,540)	(68,096,202)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(731,008,734)	77,132,528	131,063,492	196,715,012	92,189,438
57. Total of above Lines 54, 55 and 56	3,056,162,604	3,401,664,713	3,370,676,586	3,441,748,194	3,225,357,341
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)	3,522,584,836	7,008,077,096	5,742,445,220	5,798,607,618	4,833,472,540
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	1,236,559,101	1,160,964,897	937,709,055	1,023,651,560	973,054,937
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(6,652,538,178)	75,664,982	2,659,293	32,433,481	15,539,756
61. Increase in A & H reserves (Line 19, Col. 6)	184,770,968	101,408,831	203,112,883	115,348,258	65,263,814
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)	(31,501,241)	96,434,130	108,345,408	114,522,181	122,855,791
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	183.7	11.3	9.5	9.6	9.2
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	0.9	1.0	1.1	1.3	1.5
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	63.1	62.1	60.8	62.1	60.8
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.7	0.6	0.6	0.7	0.7
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	31.5	32.9	33.9	33.2	33.4
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	957,989	XXX	XXX	XXX	XXX
69. Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)	855,653	XXX	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)	2,040,473,452	XXX	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)	2,031,626,857	XXX	XXX	XXX	XXX
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72. Industrial life (Page 6.1, Col. 2)					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(2,409,475,472)	(13,556,601)	(122,479,999)	108,202,654	69,033,604
74. Ordinary - individual annuities (Page 6, Col. 4)	265,697,018	217,865,807	190,461,476	198,480,051	98,690,401
75. Ordinary-supplementary contracts	XXX	XXX	XXX	XXX	1,903,855
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	37,090,270	(14,243,675)	24,141,237	58,424,746	35,519,853
78. Group annuities (Page 6, Col. 5)	613,930,503	655,520,524	471,053,101	463,532,201	493,365,980
79. A & H-group (Page 6.5, Col. 3)	209,197	(165,430)	(119,730)	633,601	96,645,978
80. A & H-credit (Page 6.5, Col. 10)					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	196,980,016	176,748,853	164,231,259	160,166,074	62,807,852
82. Aggregate of all other lines of business (Page 6, Col. 8)	(140,242,263)	(60,429,680)	205,259,510	70,959,694	227,766,287
83. Fraternal (Page 6, Col. 7)					
84. Total (Page 6, Col. 1)	(1,435,810,730)	961,739,798	932,546,854	1,060,399,021	1,085,733,809

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:

DIRECT BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2022

NAIC Group Code 0332 NAIC Company Code 61271

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	809,321,426		516,699,503		1,326,020,929
2. Annuity considerations	459,008,986		1,937,741,635		2,396,750,622
3. Deposit-type contract funds	(106,662)	XXX	20,014,761,616	XXX	20,014,654,954
4. Other considerations			5,944,760		5,944,760
5. Totals (Sum of Lines 1 to 4)	1,268,223,751		22,475,147,514		23,743,371,265
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	5,157,505		9,492		5,166,997
6.2 Applied to pay renewal premiums	4,153,621		7,228		4,160,849
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	88,303,917				88,303,917
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	97,615,043		16,720		97,631,763
Annuities:					
7.1 Paid in cash or left on deposit			8,286		8,286
7.2 Applied to provide paid-up annuities					
7.3 Other	15,071		29,758		44,829
7.4 Totals (Sum of Lines 7.1 to 7.3)	15,071		38,044		53,115
8. Grand Totals (Lines 6.5 plus 7.4)	97,630,114		54,764		97,684,878
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	802,285,926		329,764,316		1,132,050,243
10. Matured endowments	317,142				317,142
11. Annuity benefits	1,345,999,142		1,660,662,123		3,006,661,265
12. Surrender values and withdrawals for life contracts	258,875,644		2,693,289		261,568,933
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	10,361,843		16,886,119		27,247,962
15. Totals	2,417,839,696		2,010,005,847		4,427,845,544
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	865	128,090,897			2,509	50,765,835			3,374	178,856,732
17. Incurred during current year	6,507	769,478,173			10,559	334,644,861			17,066	1,104,123,034
Settled during current year:										
18.1 By payment in full	6,572	802,603,068			10,838	329,764,316			17,410	1,132,367,385
18.2 By payment on compromised claims										
18.3 Totals paid	6,572	802,603,068			10,838	329,764,316			17,410	1,132,367,385
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	6,572	802,603,068			10,838	329,764,316			17,410	1,132,367,385
19. Unpaid Dec. 31, current year (16+17-18.6)	800	94,966,002			2,230	55,646,379			3,030	150,612,382
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	334,238	151,778,540,698		(a)	63,117	154,488,850,860			397,355	306,267,391,558
21. Issued during year	2,591	4,602,461,483			13,466	66,627,857,065			16,057	71,230,318,548
22. Other changes to in force (Net)	(17,801)	(6,608,281,960)			(9,046)	(54,494,766,688)			(26,847)	(61,103,048,648)
23. In force December 31 of current year	319,028	149,772,720,221		(a)	67,537	166,621,941,238			386,565	316,394,661,459

(a) Includes Individual Credit Life Insurance prior year $ ......, current year $ ......

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 $ ......

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,830,643,535	1,834,356,979		1,128,609,052	1,150,588,701
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)	572,119,784	462,875,510		171,258,159	247,005,426
25.2 Guaranteed renewable (b)	3,388,789	86,838		10,815,972	73,202
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)	19,403,762	17,176,742		2,464,929	409,558
25.6 Totals (sum of Lines 25.1 to 25.5)	594,912,336	480,139,090		184,539,060	247,488,186
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,425,555,871	2,314,496,069		1,313,148,112	1,398,076,887

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 4,357,331 and number of persons insured under indemnity only products 190,343 .

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			742,318	519,543,302			63,122	2,588,894	154,488,785	674,032,087
2. Issued during year			2,591	4,595,997			13,466	1,323,711	66,627,722	71,223,719
3. Reinsurance assumed			15,609	20,267,651						20,267,651
4. Revived during year			95	151,912				78,291	4,244,390	4,396,303
5. Increased during year (net)				981,955				588	4,975,011	5,956,965
6. Subtotals, Lines 2 to 5			18,295	25,997,515			13,466	1,402,590	75,847,123	101,844,638
7. Additions by dividends during year	XXX		XXX	6,482	XXX		XXX	XXX		6,482
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			760,613	545,547,299			76,588	3,991,484	230,335,908	775,883,207
Deductions during year:										
10. Death			5,880	784,333			XXX	9,366	334,677	1,119,010
11. Maturity			88	876			XXX	4	48	924
12. Disability							XXX			
13. Expiry			1,011	123,423						123,423
14. Surrender			6,376	1,615,094			7	439	47,789	1,662,883
15. Lapse			4,342	3,113,003			9,036	1,191,643	63,331,539	66,444,542
16. Conversion			199	226,135			XXX	XXX	XXX	226,135
17. Decreased (net)				1,879,301						1,879,301
18. Reinsurance			13,377	13,570,142						13,570,142
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			31,273	21,312,308			9,043	1,201,452	63,714,052	85,026,361
21. In force end of year (b) (Line 9 minus Line 20)			729,340	524,234,990			67,545	2,790,032	166,621,856	690,856,846
22. Reinsurance ceded end of year	XXX		XXX	413,826,765	XXX		XXX	XXX	126,783	413,953,549
23. Line 21 minus Line 22	XXX		XXX	110,408,225	XXX	(a)	XXX	XXX	166,495,073	276,903,297
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	314,502
25. Other paid-up insurance			19,912	287,978
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	2,132	4,257,010	415,445	415,636,109
29. Other term insurance - decreasing	XXX		XXX	28
30. Other term insurance	XXX	27,610	XXX	3,057,629
31. Totals (Lines 27 to 30)	2,132	4,284,620	415,445	418,693,767
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX	59	XXX	2,674
33. Totals, extended term insurance	XXX	XXX	1,302	19,067
34. Totals, whole life and endowment	459	311,318	312,593	105,519,482
35. Totals (Lines 31 to 34)	2,591	4,595,997	729,340	524,234,990

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	4,540,506	55,492	514,204,730	10,030,260
38. Credit Life (Group and Individual)				
39. Group	66,627,722		166,621,856	
40. Totals (Lines 36 to 39)	71,168,228	55,492	680,826,586	10,030,260

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	2,785,830	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			295	3,598

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	368,421

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 Certificates	8 Amount of Insurance
48. Waiver of Premium			51,271	6,749,238			2,790,960	165,819,883
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	51,271	(a) 6,749,238		(a)	2,790,960	(a) 165,819,883

(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	6,092	3,217	136	
2. Issued during year	309	307		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	6,401	3,524	136	
Deductions during year:				
6. Decreased (net)	343	470	14	
7. Reinsurance ceded	5,921	2,931		
8. Totals (Lines 6 and 7)	6,264	3,401	14	
9. In force end of year (line 5 minus line 8)	137	123	122	
10. Amount on deposit		(a) 14,906,194		(a)
11. Income now payable	137	123	122	
12. Amount of income payable	(a) 1,488,962	(a) 1,861,950	(a) 113,016	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	42,095	175,457	7,738	410,236
2. Issued during year	3	2,409	122	41,259
3. Reinsurance assumed				
4. Increased during year (net)				258
5. Totals (Lines 1 to 4)	42,098	177,866	7,860	451,753
Deductions during year:				
6. Decreased (net)	1,591	22,905	330	2,976
7. Reinsurance ceded	40,504	91,869		
8. Totals (Lines 6 and 7)	42,095	114,774	330	2,976
9. In force end of year (line 5 minus line 8)	3	63,092	7,530	448,777
Income now payable:				
10. Amount of income payable	(a) 41,224	XXX	XXX	(a) 1,753,627,288
Deferred fully paid:				
11. Account balance	XXX	(a)	XXX	(a) 5,010,277,364
Deferred not fully paid:				
12. Account balance	XXX	(a) 381,401,844	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	4,373,895	1,673,082,480			217,153	589,275,849
2. Issued during year	911,600	305,726,407			16,127	37,483,152
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	5,285,495	XXX		XXX	233,280	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	399,034	XXX		XXX	12,708	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	399,034	XXX		XXX	12,708	XXX
10. In force end of year (line 5 minus line 9)	4,886,461	(a) 1,859,847,852		(a)	220,572	(a) 618,218,367

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	20,660	28,499
2. Issued during year	2,202	
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	22,862	28,499
Deductions During Year:		
6. Decreased (net)	2,534	1,424
7. Reinsurance ceded	6,897	21,168
8. Totals (Lines 6 and 7)	9,431	22,592
9. In force end of year (line 5 minus line 8)	13,431	5,907
10. Amount of account balance	(a) 26,806,792,083	(a) 126,725,986

(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	(243,738,078)
2. Current year's realized pre-tax capital gains/(losses) of $ (267,346,020) transferred into the reserve net of taxes of $ (56,142,664)	(211,203,356)
3. Adjustment for current year's liability gains/(losses) released from the reserve	258,860,826
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(196,080,608)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(43,706,543)
6. Reserve as of December 31, current year (Line 4 minus Line 5)	(152,374,064)

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. 2022	(58,470,293)	(31,741,193)	46,504,943	(43,706,543)
2. 2023	(47,367,648)	(55,350,167)	65,335,928	(37,381,887)
3. 2024	(35,864,732)	(49,477,867)	55,071,089	(30,271,511)
4. 2025	(25,561,693)	(41,888,783)	43,420,125	(24,030,351)
5. 2026	(15,549,634)	(34,272,836)	32,805,555	(17,016,916)
6. 2027	(8,866,912)	(26,564,093)	23,095,946	(12,335,060)
7. 2028	(6,165,131)	(19,418,470)	16,152,628	(9,430,972)
8. 2029	(3,413,868)	(13,989,791)	12,132,660	(5,270,999)
9. 2030	(1,146,625)	(8,138,902)	7,910,631	(1,374,896)
10. 2031	163,628	(2,085,349)	3,637,025	1,715,304
11. 2032	273,374	4,471,939	(888,822)	3,856,490
12. 2033	(584,665)	7,386,417	(3,166,652)	3,635,100
13. 2034	(1,509,401)	6,846,122	(3,245,061)	2,091,660
14. 2035	(2,484,611)	6,317,099	(3,425,116)	407,373
15. 2036	(3,359,741)	5,655,295	(3,481,969)	(1,186,415)
16. 2037	(3,839,447)	5,177,532	(3,654,613)	(2,316,529)
17. 2038	(3,857,513)	4,693,809	(3,559,822)	(2,723,527)
18. 2039	(4,069,031)	4,460,243	(3,276,158)	(2,884,946)
19. 2040	(4,162,840)	4,265,503	(3,065,366)	(2,962,703)
20. 2041	(3,937,605)	3,999,267	(2,862,182)	(2,800,520)
21. 2042	(3,396,261)	3,739,249	(2,846,896)	(2,503,908)
22. 2043	(2,972,344)	3,342,888	(2,682,044)	(2,311,501)
23. 2044	(2,541,208)	2,932,938	(2,492,769)	(2,101,039)
24. 2045	(1,954,994)	2,367,626	(2,212,247)	(1,799,614)
25. 2046	(1,348,380)	1,887,828	(1,913,672)	(1,374,223)
26. 2047	(904,052)	1,367,559	(1,443,561)	(980,054)
27. 2048	(532,426)	991,556	(1,068,877)	(609,747)
28. 2049	(261,603)	789,198	(849,505)	(321,910)
29. 2050	(62,448)	566,604	(593,687)	(89,531)
30. 2051	10,026	344,009	(352,333)	1,702
31. 2052 and Later		121,415	(124,349)	(2,934)
32. Total (Lines 1 to 31)	(243,738,077)	(211,203,356)	258,860,826	(196,080,607)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	490,431,537	165,570,468	656,002,005	2,274,365	548,115,513	550,389,878	1,206,391,883
2. Realized capital gains/(losses) net of taxes - General Account	(27,720,211)		(27,720,211)	(5,110)	(696,570)	(701,680)	(28,421,890)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(292,648)		(292,648)				(292,648)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(12,253,041)	(15,424,182)	(27,677,222)	(680,463)	(313,565,336)	(314,245,799)	(341,923,021)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	84,398		84,398		(19,026)	(19,026)	65,372
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	121,166,893	40,246,383	161,413,276		1,439,685	1,439,685	162,852,961
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	571,416,929	190,392,669	761,809,598	1,588,792	235,274,267	236,863,059	998,672,656
9. Maximum reserve	595,708,175	185,583,530	781,291,705	1,953,177	520,920,804	522,873,981	1,304,165,686
10. Reserve objective	358,475,970	142,706,152	501,182,122	1,305,177	518,545,990	519,851,167	1,021,033,290
11. 20% of (Line 10 - Line 8)	(42,588,192)	(9,537,303)	(52,125,495)	(56,723)	56,654,345	56,597,622	4,472,127
12. Balance before transfers (Lines 8 + 11)	528,828,737	180,855,365	709,684,103	1,532,069	291,928,611	293,460,680	1,003,144,783
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)	528,828,737	180,855,365	709,684,103	1,532,069	291,928,611	293,460,680	1,003,144,783

ASSET VALUATION RESERVE
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)
		LONG-TERM BONDS										
1.		Exempt Obligations	1,316,539,796	XXX	XXX	1,316,539,796	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	10,483,934,304	XXX	XXX	10,483,934,304	0.0002	2,096,787	0.0007	7,338,754	0.0013	13,629,115
2.2	1	NAIC Designation Category 1.B	1,748,206,288	XXX	XXX	1,748,206,288	0.0004	699,283	0.0011	1,923,027	0.0023	4,020,874
2.3	1	NAIC Designation Category 1.C	2,290,712,070	XXX	XXX	2,290,712,070	0.0006	1,374,427	0.0018	4,123,282	0.0035	8,017,492
2.4	1	NAIC Designation Category 1.D	3,300,192,867	XXX	XXX	3,300,192,867	0.0007	2,310,135	0.0022	7,260,424	0.0044	14,520,849
2.5	1	NAIC Designation Category 1.E	3,317,614,959	XXX	XXX	3,317,614,959	0.0009	2,985,853	0.0027	8,957,560	0.0055	18,246,882
2.6	1	NAIC Designation Category 1.F	6,043,230,902	XXX	XXX	6,043,230,902	0.0011	6,647,554	0.0034	20,546,985	0.0068	41,093,970
2.7	1	NAIC Designation Category 1.G	6,230,372,463	XXX	XXX	6,230,372,463	0.0014	8,722,521	0.0042	26,167,564	0.0085	52,958,166
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	33,414,263,854	XXX	XXX	33,414,263,854	XXX	24,836,561	XXX	76,317,597	XXX	152,487,348
3.1	2	NAIC Designation Category 2.A	5,687,642,795	XXX	XXX	5,687,642,795	0.0021	11,944,050	0.0063	35,832,150	0.0105	59,720,249
3.2	2	NAIC Designation Category 2.B	8,186,413,331	XXX	XXX	8,186,413,331	0.0025	20,466,033	0.0076	62,216,741	0.0127	103,967,449
3.3	2	NAIC Designation Category 2.C	5,205,829,292	XXX	XXX	5,205,829,292	0.0036	18,740,985	0.0108	56,222,956	0.0180	93,704,927
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	19,079,885,419	XXX	XXX	19,079,885,419	XXX	51,151,069	XXX	154,271,847	XXX	257,392,626
4.1	3	NAIC Designation Category 3.A	1,440,888,272	XXX	XXX	1,440,888,272	0.0069	9,942,129	0.0183	26,368,255	0.0262	37,751,273
4.2	3	NAIC Designation Category 3.B	851,347,333	XXX	XXX	851,347,333	0.0099	8,428,339	0.0264	22,475,570	0.0377	32,095,794
4.3	3	NAIC Designation Category 3.C	887,787,490	XXX	XXX	887,787,490	0.0131	11,630,016	0.0350	31,072,562	0.0500	44,389,375
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	3,180,023,095	XXX	XXX	3,180,023,095	XXX	30,000,484	XXX	79,916,387	XXX	114,236,442
5.1	4	NAIC Designation Category 4.A	280,929,651	XXX	XXX	280,929,651	0.0184	5,169,106	0.0430	12,079,975	0.0615	17,277,174
5.2	4	NAIC Designation Category 4.B	73,133,387	XXX	XXX	73,133,387	0.0238	1,740,575	0.0555	4,058,903	0.0793	5,799,478
5.3	4	NAIC Designation Category 4.C	13,936,397	XXX	XXX	13,936,397	0.0310	432,028	0.0724	1,008,995	0.1034	1,441,023
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	367,999,436	XXX	XXX	367,999,436	XXX	7,341,709	XXX	17,147,873	XXX	24,517,675
6.1	5	NAIC Designation Category 5.A	9,310,152	XXX	XXX	9,310,152	0.0472	439,439	0.0846	787,639	0.1410	1,312,731
6.2	5	NAIC Designation Category 5.B	10,762,442	XXX	XXX	10,762,442	0.0663	713,550	0.1188	1,278,578	0.1980	2,130,963
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	20,072,594	XXX	XXX	20,072,594	XXX	1,152,989	XXX	2,066,217	XXX	3,443,695
7.	6	NAIC 6	37,665,762	XXX	XXX	37,665,762	0.0000		0.2370	8,926,785	0.2370	8,926,785
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)	57,416,449,955	XXX	XXX	57,416,449,955	XXX	114,482,811	XXX	338,646,707	XXX	561,004,571
		PREFERRED STOCKS										
10.	1	Highest Quality	97,410,925	XXX	XXX	97,410,925	0.0005	48,705	0.0016	155,857	0.0033	321,456
11.	2	High Quality	46,086,076	XXX	XXX	46,086,076	0.0021	96,781	0.0064	294,951	0.0106	488,512
12.	3	Medium Quality	3,684,312	XXX	XXX	3,684,312	0.0099	36,475	0.0263	96,897	0.0376	138,530
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)	147,181,713	XXX	XXX	147,181,713	XXX	181,961	XXX	547,801	XXX	948,593

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)
		SHORT-TERM BONDS										
18.		Exempt Obligations	59,942,301	XXX	XXX	59,942,301	0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A	180	XXX	XXX	180	0.0002	0	0.0007	0	0.0013	0
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	112,926,028	XXX	XXX	112,926,028	0.0011	124,219	0.0034	383,948	0.0068	767,897
19.7	1	NAIC Designation Category 1.G	1,996,884	XXX	XXX	1,996,884	0.0014	2,796	0.0042	8,387	0.0085	16,974
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	114,923,092	XXX	XXX	114,923,092	XXX	127,014	XXX	392,336	XXX	784,871
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
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)		XXX	XXX		XXX		XXX		XXX	
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)	174,865,393	XXX	XXX	174,865,393	XXX	127,014	XXX	392,336	XXX	784,871
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	3,498,322	XXX	XXX	3,498,322	0.0005	1,749	0.0016	5,597	0.0033	11,544
28.	2	High Quality	455,295	XXX	XXX	455,295	0.0021	956	0.0064	2,914	0.0106	4,826
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	3,953,617	XXX	XXX	3,953,617	XXX	2,705	XXX	8,511	XXX	16,371
34.		Total (Lines 9 + 17 + 25 + 33)	57,742,450,678	XXX	XXX	57,742,450,678	XXX	114,794,491	XXX	339,595,354	XXX	562,754,406

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	26,887		XXX	26,887	0.0015	40	0.0034	91	0.0046	124
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	10,311,025,250	(12,490,858)	XXX	10,298,534,392	0.0011	11,328,388	0.0057	58,701,646	0.0074	76,209,155
44.		Commercial Mortgages - All Other - CM2 - High Quality	5,639,148,003	(40,950,000)	XXX	5,598,198,003	0.0040	22,392,792	0.0114	63,819,457	0.0149	83,413,150
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	526,109,630		XXX	526,109,630	0.0069	3,630,156	0.0200	10,522,193	0.0257	13,521,017
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	79,750,866		XXX	79,750,866	0.0120	957,010	0.0343	2,735,455	0.0428	3,413,337
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)	16,556,060,636	(53,440,858)	XXX	16,502,619,778	XXX	38,308,387	XXX	135,778,842	XXX	176,556,783
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	16,556,060,636	(53,440,858)	XXX	16,502,619,778	XXX	38,308,387	XXX	135,778,842	XXX	176,556,783

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	1,065,177	XXX	XXX	1,065,177	0.0000		0.1945	207,177	0.1945	207,177
3.		Federal Home Loan Bank	180,000,000	XXX	XXX	180,000,000	0.0000		0.0061	1,098,000	0.0097	1,746,000
4.		Affiliated - Life with AVR	679,997,670	XXX	XXX	679,997,670	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)	861,062,847			861,062,847	XXX		XXX	1,305,177	XXX	1,953,177
		REAL ESTATE										
18.		Home Office Property (General Account only)	449,578,115			449,578,115	0.0000		0.0912	41,001,524	0.0912	41,001,524
19.		Investment Properties	3,560,174			3,560,174	0.0000		0.0912	324,688	0.0912	324,688
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	453,138,289			453,138,289	XXX		XXX	41,326,212	XXX	41,326,212
		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	184,044,332	XXX	XXX	184,044,332	0.0005	92,022	0.0016	294,471	0.0033	607,346
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)	184,044,332	XXX	XXX	184,044,332	XXX	92,022	XXX	294,471	XXX	607,346

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

Line Num-ber	NAIC Desig-nation	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	445,754,713	XXX	XXX	445,754,713	0.0005	222,877	0.0016	713,208	0.0033	1,470,991
31.	2	High Quality	59,175,043	XXX	XXX	59,175,043	0.0021	124,268	0.0064	378,720	0.0106	627,255
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)	504,929,755	XXX	XXX	504,929,755	XXX	347,145	XXX	1,091,928	XXX	2,098,246
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	791,140		XXX	791,140	0.0011	870	0.0057	4,509	0.0074	5,854
39.		Mortgages - CM2 - High Quality	7,370,095		XXX	7,370,095	0.0040	29,480	0.0114	84,019	0.0149	109,814
40.		Mortgages - CM3 - Medium Quality	6,578,954		XXX	6,578,954	0.0069	45,395	0.0200	131,579	0.0257	169,079
41.		Mortgages - CM4 - Low Medium Quality	5,850,273		XXX	5,850,273	0.0120	70,203	0.0343	200,664	0.0428	250,392
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other	229,014		XXX	229,014	0.0480	10,993	0.0868	19,878	0.1371	31,398
		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)	20,819,476		XXX	20,819,476	XXX	156,941	XXX	440,650	XXX	566,538
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	24,880,970		XXX	24,880,970	0.0040	99,524	0.0114	283,643	0.0149	370,726
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)	24,880,970		XXX	24,880,970	XXX	99,524	XXX	283,643	XXX	370,726
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	45,700,446		XXX	45,700,446	XXX	256,465	XXX	724,294	XXX	937,264

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	1,079,675,375	XXX	XXX	1,079,675,375	0.0000		0.1945	209,996,860	0.1945	209,996,860
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	1,081,636,270	XXX	XXX	1,081,636,270	0.0000		0.1945	210,378,255	0.1945	210,378,255
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	2,161,311,645	XXX	XXX	2,161,311,645	XXX		XXX	420,375,115	XXX	420,375,115
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	465,524,539	53,440,858	56,002,213	574,967,610	0.0000		0.0912	52,437,046	0.0912	52,437,046
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)	465,524,539	53,440,858	56,002,213	574,967,610	XXX		XXX	52,437,046	XXX	52,437,046
		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	116,999,179			116,999,179	0.0063	737,095	0.0120	1,403,990	0.0190	2,222,984
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)	116,999,179			116,999,179	XXX	737,095	XXX	1,403,990	XXX	2,222,984
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	497,141	XXX	XXX	497,141	0.0000		0.1580	78,548	0.1580	78,548
82.		Fixed Income Instruments - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common Stock - Unaffiliated	4,892,301	XXX	XXX	4,892,301	0.0000		0.1580	772,984	0.1580	772,984
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		XXX	XXX		0.0000		0.1580		0.1580	
90.		Mortgage Loans - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
92.		Other - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	5,389,442			5,389,442	XXX		XXX	851,532	XXX	851,532
		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)	3,483,899,340	53,440,858	56,002,213	3,593,342,411	XXX	1,432,727	XXX	477,178,376	XXX	479,529,534

(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	11,270,509	21,414	65,369	101,435
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	10,048,614	19,092	58,282	90,438
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)
054561A@4	R		Synthetic, AXA Equitable Holdings I	2	49,884,545	94,781	289,330	448,961
054561A@4	CW	43761A-D#-0	HOMESERVE PLC	2	22,999,999	(43,700)	(133,400)	(207,000)
054561A@4	CW	87124V-AF-6	SYDNEY AIRPORT FINANCE CO PTY	2	2,001,837	(3,803)	(11,611)	(18,017)
054561A@4	CW	T1890*-AA-8	BARILLA INIZIATIVE SPA	2	320,445	(609)	(1,859)	(2,884)
054561A@4	CW	Q6518@-AE-2	NSW ELECTRICITY NETWORKS FINAN	2	24,679,551	(46,891)	(143,141)	(222,116)
06051GS@9	R		Synthetic, Bank of America Corp	1	20,154,411	8,062	46,355	60,463
06051GS@9	CW	42241@-AM-1	HEARST CORP	1	20,000,000	(8,000)	(46,000)	(60,000)
29250NG*0	R		Synthetic, Engridge, Inc.	2	10,024,512	19,047	58,142	90,221
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	19,569,255	37,182	113,502	176,123
35671DK#1	CW	G3198@-AG-2	ESSENTRA PLC	2	20,000,000	(38,000)	(116,000)	(180,000)
526057C@1	R		Synthetic, Lennar Corporation	2	11,332,145	21,531	65,726	101,989
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	9,988,837	18,979	57,935	89,900
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	19,937,734	7,975	45,857	59,813
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	20,087,043	8,035	46,200	60,261
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	20,321,159	38,610	117,863	182,890
681919A#3	CW	87124V-AF-6	SYDNEY AIRPORT FINANCE CO PTY	2	20,018,404	(38,035)	(116,107)	(180,166)
783549X*4	R		Synthetic, Ryder System INC	2	9,981,423	18,965	57,892	89,833
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	9,859,387	18,733	57,184	88,734
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	10,036,642	19,070	58,213	90,330
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	10,109,076	19,207	58,633	90,982
824348C@3	CW	Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2	9,999,990	(19,000)	(58,000)	(90,000)
92343VA#1	R		Synthetic, Verizon Communications Inc 5yr	2	10,035,025	19,067	58,203	90,315
92343VA#1	CW	42241@-AM-1	HEARST CORP	1	2,519,327	(1,008)	(5,794)	(7,558)
92343VA#1	CW	Q7794#-AG-8	QPH FINANCE CO PTY LIMITED	2	1,929,559	(3,666)	(11,191)	(17,366)
92343VA#1	CW	T1890*-AA-8	BARILLA INIZIATIVE SPA	2	951,125	(1,807)	(5,517)	(8,560)
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	9,847,752	18,711	57,117	88,630
92343VB*4	CW	P4400@-AA-7	GM HOLDINGS S.A.	2	400,010	(760)	(2,320)	(3,600)
92343VB*4	CW	Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD	2	9,600,000	(18,240)	(55,680)	(86,400)
TBD1	R		Synthetic, 7 Year Floating Rate Bond	2	400,440,836	760,838	2,322,557	3,603,968
TBD1	CW	315413-A*-5	FERROCARRIL CENTRAL URUGUAY IS	2	18,000,000	(34,200)	(104,400)	(162,000)
TBD1	CW	36901@-AA-0	GENERAL ATLANTIC PARTNERS LP	1	42,000,000	(16,800)	(96,600)	(126,000)
TBD1	CW	449282-AA-0	ICHTHYS LNG PTY LTD	1	36,000,000	(14,400)	(82,800)	(108,000)
TBD1	CW	57169*-BK-2	MARS INC	1	23,440,832	(9,376)	(53,914)	(70,323)
TBD1	CW	617700-A*-0	MORNINGSTAR INC	2	16,000,000	(30,400)	(92,800)	(144,000)
TBD1	CW	00392#-AA-0	ABTEEN VENTURES LLC	1	40,262,878	(16,105)	(92,605)	(120,789)
TBD1	CW	05682*-AA-2	BAIN CAPITAL HOLDINGS LP	1	14,042,664	(5,617)	(32,298)	(42,128)
TBD1	CW	34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC	2	35,762,814	(67,949)	(207,424)	(321,865)
TBD1	CW	42241@-AM-1	HEARST CORP	1	20,065,846	(8,026)	(46,151)	(60,198)
TBD1	CW	10240*-AA-7	BOWIE ACQUISITIONS LLC	2	18,048,873	(34,293)	(104,683)	(162,440)
TBD1	CW	30306V-A#-6	FLNG LIQUEFACTION 3 LLC	2	24,092,861	(45,776)	(139,739)	(216,836)
TBD1	CW	46659*-AG-2	JM FAMILY ENTERPRISES INC	2	17,624,069	(33,486)	(102,220)	(158,617)
TBD1	CW	711123-F*-5	PEOPLES GAS LIGHT AND COKE COM	1	16,000,000	(6,400)	(36,800)	(48,000)
TBD1	CW	G3198@-AG-2	ESSENTRA PLC	2	20,000,000	(38,000)	(116,000)	(180,000)
TBD1	CW	L9031*-AC-5	TERMINAL INVESTMENT LIMITED HO	2	17,600,000	(33,440)	(102,080)	(158,400)

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
TBD1	CW	42241@-AK-5	HEARST COMMUNICATIONS INC	1	23,000,000	(9,200)	(52,900)	(69,000)
TBD1	CW	Q3647#-AB-7	EVOLUTION MINING FINANCE PTY L	2	18,500,000	(35,150)	(107,300)	(166,500)
TBD2	R		Synthetic, 10 Year Floating Rate Bond	2	301,034,662	571,966	1,746,001	2,709,312
TBD2	CW	91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL	1	39,045,440	(15,618)	(89,805)	(117,136)
TBD2	CW	92783#-AB-2	VIRGINIA INTERNATIONAL GATEWAY	1	30,000,000	(12,000)	(69,000)	(90,000)
TBD2	CW	G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC	1	36,558,015	(14,623)	(84,083)	(109,674)
TBD2	CW	05682*-AC-8	BAIN CAPITAL HOLDINGS LP	1	38,556,222	(15,422)	(88,679)	(115,669)
TBD2	CW	46674@-AA-4	JLL SECURITIES CREDIT LEASE BA	4	57,793,532	(109,808)	(335,202)	(520,142)
TBD2	CW	93401*-AD-2	WARBURG PINCUS LLC	1	37,284,663	(14,914)	(85,755)	(111,854)
TBD2	CW	74352*-AA-7	AMZN PROJECT BONDURANT IA CTL	1	32,796,790	(13,119)	(75,433)	(98,390)
TBD2	CW	91863@-AB-9	VHG CAPITAL LP	1	29,000,000	(11,600)	(66,700)	(87,000)
0199999. Subtotal Default Component - Other Than Mortgage					1,945,459,298	695,279	1,625,691	2,784,571
0599999 - Total					1,945,459,298	695,279	1,625,691	2,784,571

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
R85527	911	CA	2021	16,250			Eligibility Dispute
R69098	911	AL	2021	25,000			Eligibility Dispute
A60491	921	NC	2021	30,000			Eligibility Dispute
A45260	911	MA	2021	25,000			Eligibility Dispute
0399999. Death Claims - Group				96,250			XXX
0599999. Death Claims - Disposed Of				96,250			XXX
A62531	911	IA	2021	25,000			Accidental Death Dispute
R47768	911	AZ	2021	95,000			Accidental Death Dispute
A59125	911	IA	2021	75,000	75,000		Accidental Dismemberment Dispute
0899999. Additional Accidental Death Benefits-Group				195,000	75,000		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				195,000	75,000		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				291,250	75,000		XXX
A41102	911	CO	2021	100,000		100,000	Eligibility Dispute
R46331	921	MO	2022	45,000		45,000	Eligibility Dispute
2999999. Death Claims - Group				145,000		145,000	XXX
3199999. Death Claims - Resisted				145,000		145,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				145,000		145,000	XXX
5399999 - Totals				436,250	75,000	145,000	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	2,280,323,304	XXX		XXX	(3,395)	XXX		XXX	144,813,156	XXX	1,017,093,275	XXX		XXX
2. Premiums earned	2,280,416,861	XXX		XXX	(3,395)	XXX		XXX	144,823,792	XXX	1,017,160,088	XXX		XXX
3. Incurred claims	1,386,280,814	60.8			1,059,688	(31,209.1)			81,913,422	56.6	692,935,411	68.1		
4. Cost containment expenses	14,932,629	0.7							376	0.0	9,055,466	0.9		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	1,401,213,443	61.4			1,059,688	(31,209.1)			81,913,799	56.6	701,990,877	69.0		
6. Increase in contract reserves	38,291,589	1.7			(38,152)	1,123.6								
7. Commissions (a)	276,233,729	12.1			(5,918)	174.3	(267)		18,994,481	13.1	117,584,586	11.6		
8. Other general insurance expenses	381,993,100	16.8			235,873	(6,946.8)			17,901,508	12.4	135,091,211	13.3		
9. Taxes, licenses and fees	60,472,212	2.7			1,799	(53.0)	267		3,582,802	2.5	27,169,812	2.7		
10. Total other expenses incurred	718,699,041	31.5			231,755	(6,825.5)			40,478,791	28.0	279,845,609	27.5		
11. Aggregate write-ins for deductions	(2,726,740)	(0.1)			109,752	(3,232.3)			(47,102)	0.0	(2,166,167)	(0.2)		
12. Gain from underwriting before dividends or refunds	124,939,528	5.5			(1,366,438)	40,243.3			22,478,304	15.5	37,489,770	3.7		
13. Dividends or refunds														
14. Gain from underwriting after dividends or refunds	124,939,528	5.5			(1,366,438)	40,243.3			22,478,304	15.5	37,489,770	3.7		
DETAILS OF WRITE-INS														
1101. Service fee income	(2,788,220)	(0.1)			109,752	(3,232.3)			(47,102)	0.0	(2,227,648)	(0.2)		
1102. Regulatory fines and penalties	61,480	0.0									61,480	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)	(2,726,740)	(0.1)			109,752	(3,232.3)			(47,102)	0.0	(2,166,167)	(0.2)		

	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	1,068,352,982	XXX		XXX	50,067,287	XXX
2. Premiums earned		XXX		XXX		XXX	1,068,372,591	XXX		XXX	50,063,786	XXX
3. Incurred claims							591,856,424	55.4			18,515,869	37.0
4. Cost containment expenses							5,875,428	0.5	1,359			
5. Incurred claims and cost containment expenses (Lines 3 and 4)							597,731,851	55.9	1,359		18,515,869	37.0
6. Increase in contract reserves							38,329,741	3.6				
7. Commissions (a)							129,365,199	12.1			10,295,647	20.6
8. Other general insurance expenses							223,828,837	21.0	453		4,935,218	9.9
9. Taxes, licenses and fees							29,590,860	2.8	(6,263)		132,936	0.3
10. Total other expenses incurred							382,784,896	35.8	(5,810)		15,363,801	30.7
11. Aggregate write-ins for deductions							(623,222)	(0.1)				
12. Gain from underwriting before dividends or refunds							50,149,325	4.7	4,451		16,184,116	32.3
13. Dividends or refunds												
14. Gain from underwriting after dividends or refunds							50,149,325	4.7	4,451		16,184,116	32.3
DETAILS OF WRITE-INS												
1101. Service fee income							(623,222)	(0.1)				
1102. Regulatory fines and penalties												
1103.												
1198. Summary of remaining write-ins for Line 11 from overflow page												
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)							(623,222)	(0.1)				

(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	1,132,653				104,496	629,366					345,815		52,977
2. Advance premiums	81,185,786				6,504,650	43,522,234					26,668,810		4,490,092
3. Reserve for rate credits													
4. Total premium reserves, current year	82,318,439				6,609,146	44,151,600					27,014,624		4,543,069
5. Total premium reserves, prior year	67,471,397				5,261,995	36,410,334					22,817,787		2,981,281
6. Increase in total premium reserves	14,847,042				1,347,152	7,741,266					4,196,837		1,561,787
B. Contract Reserves:													
1. Additional reserves (a)	474,098,159										474,098,159		
2. Reserve for future contingent benefits	23,777,301		23,777,301										
3. Total contract reserves, current year	497,875,460		23,777,301								474,098,159		
4. Total contract reserves, prior year.	459,583,871		23,815,453								435,768,418		
5. Increase in contract reserves	38,291,589		(38,152)								38,329,741		
C. Claim Reserves and Liabilities:													
1. Total current year	2,191,704,419		843,906		3,637,967	51,110,322					2,133,422,202		2,690,021
2. Total prior year	2,032,482,510		855,653		2,975,498	44,672,254					1,982,097,955		1,881,150
3. Increase	159,221,909		(11,747)		662,469	6,438,068					151,324,248		808,871

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	353,682,526		159,583		3,449,609	37,451,187					310,762,364		1,859,784
1.2 On claims incurred during current year	873,376,379		911,852		77,801,345	649,046,156					129,769,812		15,847,214
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	1,687,748,915		798,406		705	732,289					1,686,217,514		
2.2 On claims incurred during current year	503,955,504		45,500		3,637,262	50,378,033					447,204,688		2,690,021
3. Test:													
3.1 Lines 1.1 and 2.1	2,041,431,441		957,989		3,450,314	38,183,476					1,996,979,878		1,859,784
3.2 Claim reserves and liabilities, December 31, prior year	2,032,482,510		855,653		2,975,498	44,672,254					1,982,097,955		1,881,150
3.3 Line 3.1 minus Line 3.2	8,948,931		102,336		474,816	(6,488,778)					14,881,923		(21,366)

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	(9,919)		(9,919)										
2. Premiums earned	(9,919)		(9,919)										
3. Incurred claims	17,363		17,363										
4. Commissions	(4,542)		(4,542)										
B. Reinsurance Ceded:													
1. Premiums written	157,602,539			24,973,523							127,428,121	5,200,894	
2. Premiums earned	157,821,091			25,152,671							127,428,121	5,240,299	
3. Incurred claims	120,939,754			19,094,156							88,586,497	13,259,102	
4. Commissions	41,181,621			1,432,690							39,748,964	(33)	

(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		1,042,325	19,094,156	81,913,422	692,935,411					680,442,920	13,259,102	18,515,869	1,507,203,205
2. Beginning claim reserves and liabilities		50,000	3,265,140	2,975,498	44,672,254					2,384,555,081	39,981,535	1,881,150	2,477,380,657
3. Ending 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
4. Claims paid		1,042,325	20,523,052	81,250,953	686,497,343					493,315,381	12,812,060	17,706,998	1,313,148,112
B. Assumed Reinsurance:													
1. Incurred claims		17,363											17,363
2. Beginning claim reserves and liabilities		805,653											805,653
3. Ending claim reserves and liabilities		793,906											793,906
4. Claims paid		29,109											29,109
C. Ceded Reinsurance:													
1. Incurred claims			19,094,156							88,586,497	13,259,102		120,939,754
2. Beginning claim reserves and liabilities			3,265,140							411,225,628	39,981,535		454,472,303
3. Ending claim reserves and liabilities			1,836,244							447,777,947	40,428,576		490,042,767
4. Claims paid			20,523,052							52,034,179	12,812,060		85,369,290
D. Net:													
1. Incurred claims		1,059,688		81,913,422	692,935,411					591,856,424		18,515,869	1,386,280,814
2. Beginning claim reserves and liabilities		855,653		2,975,498	44,672,254					1,973,329,452		1,881,150	2,023,714,007
3. Ending claim reserves and liabilities		843,906		3,637,967	51,110,322					2,123,904,673		2,690,021	2,182,186,889
4. Claims paid		1,071,435		81,250,953	686,497,343					441,281,203		17,706,998	1,227,807,931
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses		1,059,688		81,913,799	701,990,877					597,731,851	1,359	18,515,869	1,401,213,443
2. Beginning reserves and liabilities		855,653		2,993,443	44,816,026					1,976,966,939		1,881,150	2,027,513,212
3. Ending reserves and liabilities		843,906		3,657,422	51,281,786					2,127,552,100		2,705,394	2,186,040,608
4. Paid claims and cost containment expenses		1,071,435		81,249,819	695,525,118					447,146,690	1,359	17,691,626	1,242,686,046

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	17,795,995,574	4,108,043,858	148,356,727	32,517,470		
71161	34-1022982	07/01/2009	Principal National Life Insurance Company	IA	CO/I	XXXL	258,699,408,226	1,453,992,844	95,872,113	14,228,467		
71161	34-1022982	07/01/2009	Principal National Life Insurance Company	IA	CO/I	OL	1,141,048,961	21,285,000	690,933	62,758		
71161	34-1022982	01/01/2015	Principal National Life Insurance Company	IA	CO/I	AXXX	17,756,493,756	1,283,887,870	172,676,810	22,892,693		
71161	34-1022982	01/01/2015	Principal National Life Insurance Company	IA	CO/I	XXXL	71,213,401,688	2,312,977,388	260,662,499	3,916,737		
71161	34-1022982	01/01/2015	Principal National Life Insurance Company	IA	CO/I	OL	7,226,853,207	226,043,780	266,138,418	397,477		
0299999. General Account - U.S. Affiliates - Other							373,833,201,412	9,406,230,740	944,397,500	74,015,602		
0399999. Total General Account - U.S. Affiliates							373,833,201,412	9,406,230,740	944,397,500	74,015,602		
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							373,833,201,412	9,406,230,740	944,397,500	74,015,602		
71228	06-1326202	02/01/1999	Empire Fidelity Investments Life Insurance Company	NY	CO/G	FA		19,088,442				
93696	23-2164784	02/01/1999	Fidelity Investments Life Insurance Company	UT	CO/G	FA		307,109,380				
87017	62-1003368	07/01/1998	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	38,228,927	279,927	(28,417)	2,103		
93572	43-1235868	01/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	384,918	1,480		21		
0899999. General Account - U.S. Non-Affiliates							38,613,845	326,479,229	(28,417)	2,124		
00000	AA-1780106	11/25/2002	SCOR Global Life Reinsurance Ireland plc	IRL	YRT/I	OL	590,455,284	3,338,805	1,020,010	642,475		
0999999. General Account - Non-U.S. Non-Affiliates							590,455,284	3,338,805	1,020,010	642,475		
1099999. Total General Account - Non-Affiliates							629,069,129	329,818,034	991,593	644,599		
1199999. Total General Account							374,462,270,541	9,736,048,774	945,389,093	74,660,201		
71161	34-1022982	07/01/2009	Principal National Life Insurance Company	IA	MCO/I	OL			10,918,827		128,752,296	
71161	34-1022982	01/01/2015	Principal National Life Insurance Company	IA	MCO/I	OL			227,492,384		542,988,022	
1399999. Separate Accounts - U.S. Affiliates - Other									238,411,211		671,740,318	
1499999. Total Separate Accounts - U.S. Affiliates									238,411,211		671,740,318	
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates									238,411,211		671,740,318	
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts									238,411,211		671,740,318	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							373,871,815,257	9,732,709,969	1,182,780,294	74,017,726	671,740,318	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							590,455,284	3,338,805	1,020,010	642,475		
9999999 - Totals							374,462,270,541	9,736,048,774	1,183,800,304	74,660,201	671,740,318	

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	(8,558)		12,681	619,147		
00000	AA-9995001	12/01/1983	American Accident Reinsurance Group II	NY	OTH/G	OH	(1,361)		12,047	150,031		
0899999. U.S. Non-Affiliates							(9,919)		24,728	769,178		
1099999. Total - Non-Affiliates							(9,919)		24,728	769,178		
1199999. Total U.S. (Sum of 0399999 and 0899999)							(9,919)		24,728	769,178		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							(9,919)		24,728	769,178		

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		27,716,526
00000	26-3884549	12/31/2008	Principal Reinsurance Company Delaware	DE		31,791,143
00000	81-3449728	12/31/2016	Principal Reinsurance Company of Delaware II	DE		18,330,309
13077	26-1459946	08/01/2022	Principal Reinsurance Company of Vermont II	VT		28,506,855
0199999. Life and Annuity - U.S. Affiliates - Captive						106,344,833
0399999. Total Life and Annuity - U.S. Affiliates						106,344,833
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						106,344,833
90611	41-1366075	01/01/1986	Allianz Life Insurance Company of North America	MN		447
74900	63-0483783	09/21/2013	Partner Re Life Reinsurance Company of America	AR	75,218	1,918,986
80659	82-4533188	09/01/2007	The Canada Life Assurance Company	MI	682,920	3,928,025
62308	06-0303370	07/01/1971	Connecticut General Life Insurance Company	CT		1,486
86258	13-2572994	05/01/1974	General RE Life Corp	CT	2,143,548	2,701,390
97071	13-3126819	02/01/2005	SCOR Global Life USA Reinsurance Company	DE	1,162,605	2,416,958
88340	59-2859797	11/21/2006	Hannover Life Reassurance Company of America	FL	1,151,504	3,119,523
87017	62-1003368	05/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	4,638,909	1,356,100
65676	35-0472300	01/01/1974	Lincoln National Life Insurance Company	IN	32,321	279,766
66346	58-0828824	03/01/2005	Munich American Reassurance Company	GA	1,059,208	6,303,439
88099	75-1608507	03/01/2005	Optimum Re Insurance Company	TX	942,688	2,749,380
93572	43-1235868	07/01/1993	RGA Reinsurance Company	MO	15,687,441	16,145,836
64688	75-6020048	06/01/2002	SCOR Global Life Americas Reinsurance Company	DE		254
88340	59-2859797	10/01/1995	Hannover Life Reassurance Company of America	FL	10,709	429,983
82627	06-0839705	11/24/1989	Swiss Re Life and Health America, Inc.	MO	7,146,081	23,789,926
87572	23-2038295	08/01/2004	Scottish Re (U.S.), Inc.	DE		1,271,641
87017	62-1003368	01/01/1974	SCOR Global Life Reinsurance Company of Delaware	DE	132,601	2,853,799
64688	75-6020048	05/01/2006	SCOR Global Life Americas Reinsurance Company	DE	1,331,122	2,248,158
93572	43-1235868	01/01/2011	RGA Reinsurance Company	MO	320,000	414,567
0899999. Life and Annuity - U.S. Non-Affiliates					36,516,875	71,929,664
00000	AA-1780106	11/25/2002	SCOR Global Life Reinsurance Ireland plc	IRL	1,246,244	2,247,605
00000	AA-5420050	08/17/2019	Korean Re Life Insurance Company	KOR	118	152,376
00000	AA-1461000	10/28/2019	Swiss Life, Ltd.	CHE	118	6,109
0999999. Life and Annuity - Non-U.S. Non-Affiliates					1,246,480	2,406,090
1099999. Total Life and Annuity - Non-Affiliates					37,763,355	74,335,754
1199999. Total Life and Annuity					37,763,355	180,680,587
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	1,003,647	183,988
66346	58-0828824	01/01/2001	Munich American Reassurance Company	GA	7,349,197	25,561,718
70319	36-1933760	12/01/1982	Washington National Insurance Company	IN		28,489
69515	34-0977231	01/01/1997	MedAmerica Insurance Company	PA		2,964,400
93572	43-1235868	08/07/1999	RGA Reinsurance Company	MO	58,836	15,099
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	70,914	27,817
69515	34-0977231	01/01/1997	Med America Insurance Company	PA		1,145,971
86258	13-2572994	07/01/2000	General RE Life Corporation	CT		1,836,244
93572	43-1235868	01/01/1997	RGA Reinsurance Company	MO	26,912	5,376
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	549,689	281,159
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO	458,334	2,531,741
1999999. Accident and Health - U.S. Non-Affiliates					9,517,529	34,582,002
2199999. Total Accident and Health - Non-Affiliates					9,517,529	34,582,002
2299999. Total Accident and Health					9,517,529	34,582,002
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					46,034,404	212,856,498
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					1,246,480	2,406,090
9999999 Totals - Life, Annuity and Accident and Health					47,280,884	215,262,588

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	22,527,452,718	9,905,228,882		9,566,171,041				9,896,934,321
12865	20-5954534	01/01/2022	Principal Reinsurance Company of Vermont	VT	COFW/I	OL	1,043,334,627	51,701,112		5,478,008				51,623,833
12865	20-5954534	12/31/2006	Principal Reinsurance Company of Vermont	VT	COFW/I	AXXX			1,310,493,402	(1,027,805,501)		265,683,801		
12865	20-5954534	12/31/2006	Principal Reinsurance Company of Vermont	VT	COFW/I	XXXL			157,021,939	(90,744,458)		66,230,714		
00000	26-3884549	12/31/2008	Principal Reinsurance Company of Delaware	DE	COFW/I	AXXX			4,125,838,660	(3,056,740,683)		990,294,580		
00000	26-3884549	12/31/2008	Principal Reinsurance Company of Delaware	DE	COFW/I	XXXL	49,370,525,147	1,904,044,994	1,714,048,923	138,127,860	1,183,214,564	1,092,680,408		720,830,430
00000	81-3449728	12/31/2016	Principal Reinsurance Company of Delaware II	DE	COFW/I	AXXX			497,188,961	(535,566,625)				
00000	81-3449728	12/31/2016	Principal Reinsurance Company of Delaware II	DE	COFW/I	XXXL	132,369,259,321	2,700,558,157	2,281,104,406	238,738,066	2,115,996,278	1,727,996,295		584,561,879
13077	26-1459946	08/01/2022	Principal Reinsurance Company of Vermont II	VT	COFW/I	OL	9,502,400,932	3,253,562,154		2,914,920,560	447,200,135			2,482,138,613
0199999. General Account - Authorized U.S. Affiliates - Captive							214,812,972,745	17,815,095,299	10,085,696,291	8,152,578,268	3,746,410,977	4,142,885,798		13,736,089,076
71161	34-1022982	12/31/2006	Principal National Life Insurance Company	IA	YRT/I	OL	1,635,555	18,209	17,757	8,730				
13077	26-1459946	12/31/2007	Principal Life Insurance Company of Iowa	IA	YRT/I	OL			21,593					
0299999. General Account - Authorized U.S. Affiliates - Other							1,635,555	18,209	39,350	8,730				
0399999. Total General Account - Authorized U.S. Affiliates							214,814,608,300	17,815,113,508	10,085,735,641	8,152,586,998	3,746,410,977	4,142,885,798		13,736,089,076
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							214,814,608,300	17,815,113,508	10,085,735,641	8,152,586,998	3,746,410,977	4,142,885,798		13,736,089,076
90611	41-1366075	01/01/1986	Allianz Life Insurance Company of North America	MN	YRT/I	OL	685,164	75,879	86,389	26,279				
74900	63-0483783	09/21/2013	Partner Re Life Reinsurance Company of America	AR	YRT/I	OL	13,013,052,696	24,968,509	23,411,165	10,565,320				
80659	82-4533188	09/01/2007	The Canada Life Assurance Company	MI	YRT/I	OL	21,631,888,938	43,240,452	41,523,684	22,351,004				
62308	06-0303370	07/01/1971	Connecticut General Life Insurance Company	CT	YRT/I	OL	1,981,863	134,206	138,896	57,779				
86258	13-2572994	05/01/1974	General RE Life Corp	CT	YRT/I	OL	7,820,749,540	46,287,298	43,307,488	32,983,922				
97071	13-3126819	02/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	14,317,981,013	37,051,121	34,337,924	23,027,114				
88340	59-2859797	11/21/2006	Hannover Life Reassurance Company of America	FL	YRT/I	OL	4,098,741,012	16,542,231	16,983,852	10,898,058				
87017	62-1003368	05/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	10,478,583,499	58,753,995	53,287,798	31,257,874				
65676	35-0472300	01/01/1974	Lincoln National Life Insurance Company	IN	YRT/I	OL	442,190,441	5,637,324	5,107,688	4,019,923				
66346	58-0828824	03/01/2005	Munich American Reassurance Company	GA	YRT/I	OL	28,349,141,110	71,495,164	65,534,575	46,635,470				
88099	75-1608507	03/01/2005	Optimum Re Insurance Company	TX	YRT/I	OL	12,143,772,968	25,800,686	25,415,475	12,896,353				
93572	43-1235868	07/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	17,465,809,420	223,389,839	210,554,888	137,570,015				
64688	75-6020048	06/01/2002	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	4,622,792	168,800	148,963	293,630				
88340	59-2859797	10/01/1995	Hannover Life Reassurance Company of America	FL	YRT/I	OL	400,964,196	9,016,768	8,617,823	8,275,542				
82627	06-0839705	11/24/1989	Swiss Re Life and Health America, Inc.	MO	YRT/I	OL	59,741,769,035	234,279,364	222,245,965	152,083,488				
87572	23-2038295	08/01/2004	Scottish Re (U.S.), Inc.	DE	YRT/I	OL	206,723,457	1,578,941	1,478,250	1,172,187				
87017	62-1003368	01/01/1974	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	990,627,108	8,178,407	8,119,271	7,589,902				
87017	62-1003368	01/01/1974	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL	14,742,840	215,142	358,886	269,863				
87017	62-1003368	07/01/1998	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	XXXL	278,517,993	2,084,869	8,610,696	292,648				
64688	75-6020048	05/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	2,746,149,950	38,317,401	34,457,944	27,689,299				
93572	43-1235868	09/01/2002	RGA Reinsurance Company	MO	OTH/G	OL	126,783,148	2,923,134	3,278,076	388,039				
0899999. General Account - Authorized U.S. Non-Affiliates							194,275,478,183	850,139,530	807,005,696	530,343,709				
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				11,250				
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-1126510	03/01/2018	Lloyd's Underwriter Syndicate No. 510 Kiln	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				18,750				
00000	AA-1120096	03/01/2022	Lloyd's Underwriter Syndicate No. 1880 TMK	GBR	CAT/G	OL				3,750				
0999999. General Account - Authorized Non-U.S. Non-Affiliates										150,000				
1099999. Total General Account - Authorized Non-Affiliates							194,275,478,183	850,139,530	807,005,696	530,493,709				
1199999. Total General Account Authorized							409,090,086,483	18,665,253,038	10,892,741,337	8,683,080,708	3,746,410,977	4,142,885,798		13,736,089,076
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
00000	AA-1780106	11/25/2002	SCOR Global Life Reinsurance Ireland plc	IRL	CO/I	XXXL	2,967,583,907	41,822,577	56,106,209	5,225,558				
00000	AA-1780106	11/25/2002	SCOR Global Life Reinsurance Ireland plc	IRL	YRT/I	OL	625,238,198	4,396,890	4,098,210	4,134,649				

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-5420050	08/17/2019	Korean Re Life Insurance Company	KOR	YRT/I	OL	1,159,571,614	407,016	127,806	176,963				
00000	AA-1461000	10/28/2019	Swiss Life, Ltd.	CHE	YRT/I	OL	111,068,471	82,526	53,934	76,829				
00000	AA-3770533	01/01/2022	Talcott Life & Annuity Re, Ltd.	CYM	COFW/I	FA		12,440,866,590		14,637,266,132				12,440,866,590
00000	AA-3770533	01/01/2022	Talcott Life & Annuity Re, Ltd.	CYM	COFW/I	IA		306,590,379		306,590,379				306,590,379
00000	AA-3770533	01/01/2022	Talcott Life & Annuity Re, Ltd.	CYM	COFW/I	OA		456,818,615						456,818,615
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							4,863,462,190	13,250,984,593	60,386,159	14,953,470,511				13,204,275,584
2199999. Total General Account - Unauthorized Non-Affiliates							4,863,462,190	13,250,984,593	60,386,159	14,953,470,511				13,204,275,584
2299999. Total General Account Unauthorized							4,863,462,190	13,250,984,593	60,386,159	14,953,470,511				13,204,275,584
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							413,953,548,673	31,916,237,631	10,953,127,496	23,636,551,218	3,746,410,977	4,142,885,798		26,940,364,660
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)							409,090,086,483	18,665,253,038	10,892,741,337	8,682,930,708	3,746,410,977	4,142,885,798		13,736,089,076
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							4,863,462,190	13,250,984,593	60,386,159	14,953,620,511				13,204,275,584
9999999 - Totals							413,953,548,673	31,916,237,631	10,953,127,496	23,636,551,218	3,746,410,977	4,142,885,798		26,940,364,660

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	4,216	1,257	19,524				
69515	34-0977231	01/01/1997	MedAmerica Insurance Company	PA	QA/I	LTC	3,819,316	563,817	119,670,025				
82627	06-0839705	01/01/1989	Swiss Re Life and Health America, Inc.	MO	OTH/I	STDI	67,024		12,193,883				
82627	06-0839705	01/01/1989	Swiss Re Life and Health America, Inc.	MO	OTH/I	LTDI	586,370		18,078,344				
82627	06-0839705	01/01/1989	Swiss Re Life and Health America, Inc.	MO	OTH/I	OH	19,465		11,281				
66346	58-0828824	01/01/2001	Munich American Reassurance Company	GA	OTH/I	STDI	8,984,378		17,312,395				
66346	58-0828824	01/01/2001	Munich American Reassurance Company	GA	OTH/I	LTDI	108,642,376		436,756,543				
66346	58-0828824	01/01/2001	Munich American Reassurance Company	GA	OTH/I	OH	2,137,325		1,814,820				
93572	43-1235868	08/01/1999	RGA Reinsurance Company	MO	OTH/G	LTDI			1,203,245				
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	OTH/G	LTDI			1,791,999				
86258	13-2572994	07/01/2000	General RE Life Corporation	CT	OTH/G	MS	24,973,523	1,280,305	2,000,714				
69515	34-0977231	01/01/1997	MedAmerica Insurance Company	PA	QA/G	LTC	1,366,083	68,452	74,649,298				
93572	43-1235868	01/01/1997	RGA Reinsurance Company	MO	OTH/G	LTDI			582,468				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	OTH/G	LTDI	6,986,968		21,057,823				
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO	OTH/G	LTDI			11,605,816				
0899999. General Account - Authorized U.S. Non-Affiliates							157,587,044	1,913,831	718,748,178				
1099999. Total General Account - Authorized Non-Affiliates							157,587,044	1,913,831	718,748,178				
1199999. Total General Account Authorized							157,587,044	1,913,831	718,748,178				
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							157,587,044	1,913,831	718,748,178				
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													

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
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)							157,587,044	1,913,831	718,748,178				
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							157,587,044	1,913,831	718,748,178				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
00000	AA-1780106	11/25/2002	SCOR Global Life Reinsurance Ireland plc	46,219,467	3,493,849		49,713,316	51,000,000	0001					49,713,316
00000	AA-5420050	08/17/2019	Korean Re Life Insurance Company	407,016	152,494		559,510	2,000,000	0002					559,510
00000	AA-1461000	10/28/2019	Swiss Life, Ltd.	82,526	6,227		88,753	170,000	0003					88,753
00000	AA-3770533	01/01/2022	Talcott Life & Annuity Re, Ltd.	13,204,275,584			13,204,275,584				13,204,275,584			13,204,275,584
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				13,250,984,593	3,652,570		13,254,637,163	53,170,000	XXX		13,204,275,584			13,254,637,163
1099999. Total General Account - Life and Annuity Non-Affiliates				13,250,984,593	3,652,570		13,254,637,163	53,170,000	XXX		13,204,275,584			13,254,637,163
1199999. Total General Account Life and Annuity				13,250,984,593	3,652,570		13,254,637,163	53,170,000	XXX		13,204,275,584			13,254,637,163
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				13,250,984,593	3,652,570		13,254,637,163	53,170,000	XXX		13,204,275,584			13,254,637,163
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)				13,250,984,593	3,652,570		13,254,637,163	53,170,000	XXX		13,204,275,584			13,254,637,163
9999999 - Totals				13,250,984,593	3,652,570		13,254,637,163	53,170,000	XXX		13,204,275,584			13,254,637,163

(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	51,000,000
0002	1	026013343	Kookman Bank	2,000,000
0003	1	026009179	Credit Suisse	170,000

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 2022	2 2021	3 2020	4 2019	5 2018
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	23,794,138	1,372,665	1,272,865	1,180,388	1,041,247
2. Commissions and reinsurance expense allowances	(2,206,848)	42,835	41,452	39,153	38,155
3. Contract claims	1,868,044	888,166	739,207	707,960	587,029
4. Surrender benefits and withdrawals for life contracts	2,239,015				
5. Dividends to policyholders and refunds to members	126,132				
6. Reserve adjustments on reinsurance ceded					
7. Increase in aggregate reserve for life and accident and health contracts	21,005,916	1,115,364	1,114,067	1,106,033	938,511
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	28,375	1,188	1,292	583	589
9. Aggregate reserves for life and accident and health contracts	32,636,900	11,630,983	10,515,619	9,401,552	8,295,519
10. Liability for deposit-type contracts	727,612				
11. Contract claims unpaid	215,263	208,115	143,472	122,487	108,545
12. Amounts recoverable on reinsurance	47,281	94,170	54,963	40,953	37,361
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)	88,145				
15. Commissions and reinsurance expense allowances due		0	0	20	22
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)	13,204,276			563,674	319,773
19. Letters of credit (L)	53,170	65,490	73,490	80,990	84,500
20. Trust agreements (T)					
21. Other (O)				1,092,000	692,000
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)	85,581,379,914		85,581,379,914
2.	Reinsurance (Line 16)	74,728,774	(74,728,774)	
3.	Premiums and considerations (Line 15)	348,364,680	28,374,678	376,739,359
4.	Net credit for ceded reinsurance	XXX	5,231,846,859	5,231,846,859
5.	All other admitted assets (balance)	2,820,814,599		2,820,814,599
6.	Total assets excluding Separate Accounts (Line 26)	88,825,287,968	5,185,492,763	94,010,780,731
7.	Separate Account assets (Line 27)	125,252,456,877		125,252,456,877
8.	Total assets (Line 28)	214,077,744,845	5,185,492,763	219,263,237,609
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	24,169,183,926	31,909,287,537	56,078,471,463
10.	Liability for deposit-type contracts (Line 3)	26,948,212,019		26,948,212,019
11.	Claim reserves (Line 4)	390,455,386	215,262,587	605,717,974
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	2,138,288		2,138,288
13.	Premium & annuity considerations received in advance (Line 8)	107,338,817	149,881	107,488,698
14.	Other contract liabilities (Line 9)	41,167,549		41,167,549
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)	13,203,118,165	(13,203,118,165)	
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)	19,696,656,980	(13,736,089,077)	5,960,567,903
20.	Total liabilities excluding Separate Accounts (Line 26)	84,558,271,131	5,185,492,763	89,743,763,894
21.	Separate Account liabilities (Line 27)	125,215,044,976		125,215,044,976
22.	Total liabilities (Line 28)	209,773,316,106	5,185,492,763	214,958,808,869
23.	Capital & surplus (Line 38)	4,304,428,739	XXX	4,304,428,739
24.	Total liabilities, capital & surplus (Line 39)	214,077,744,845	5,185,492,763	219,263,237,609
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	31,909,287,537		
26.	Claim reserves	215,262,587		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance	149,881		
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets	74,728,774		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	32,199,428,780		
34.	Premiums and considerations	28,374,678		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	13,203,118,165		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	13,736,089,077		
40.	Total ceded reinsurance payable/offsets	26,967,581,920		
41.	Total net credit for ceded reinsurance	5,231,846,859		

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	16,387,363	16,002,870	35,292,494		67,682,726	123,263,850
2.	Alaska	AK	L	6,323,810	121,323	6,653,644		13,098,777	13,036,778
3.	Arizona	AZ	L	15,434,139	25,686,785	50,452,034	64,789	91,637,748	104,647,310
4.	Arkansas	AR	L	5,159,268	3,005,990	17,600,776		25,766,034	26,888,374
5.	California	CA	L	129,245,564	168,833,387	315,094,305	563,733	613,736,988	1,001,079,803
6.	Colorado	CO	L	18,216,146	12,667,093	47,949,830	37,588	78,870,657	220,632,825
7.	Connecticut	CT	L	10,966,013	23,701,069	24,689,543	275,539	59,632,165	124,628,727
8.	Delaware	DE	L	8,161,725	4,267,560	6,518,629		18,947,914	131,729,502
9.	District of Columbia	DC	L	2,709,459	467,788	6,844,648		10,021,896	313,364,734
10.	Florida	FL	L	73,691,963	261,675,967	153,654,376	68,511	489,090,816	436,529,389
11.	Georgia	GA	L	32,027,535	6,100,430	70,827,095		108,955,060	278,788,663
12.	Hawaii	HI	L	3,223,600	382,594	3,538,712		7,144,907	3,775,139
13.	Idaho	ID	L	12,639,907	1,536,244	13,804,104		27,980,255	32,563,562
14.	Illinois	IL	L	59,677,590	132,769,062	123,236,601	0	315,683,253	468,209,803
15.	Indiana	IN	L	18,431,695	21,571,227	57,399,913		97,402,835	123,820,295
16.	Iowa	IA	L	59,642,807	102,854,599	45,123,720	(105,494)	207,515,631	7,638,998,890
17.	Kansas	KS	L	9,985,483	28,933,715	21,042,173		59,961,371	126,546,836
18.	Kentucky	KY	L	8,181,701	11,120,078	18,238,810	1,751,447	39,292,037	216,046,057
19.	Louisiana	LA	L	10,949,440	33,682,068	23,813,021		68,444,529	99,744,328
20.	Maine	ME	L	2,107,743	760,915	7,939,999		10,808,658	7,237,131
21.	Maryland	MD	L	13,107,598	52,134,784	38,892,633		104,135,014	514,209,062
22.	Massachusetts	MA	L	16,382,623	19,165,893	57,649,615		93,198,131	279,957,204
23.	Michigan	MI	L	39,765,711	185,259,571	76,186,458	31,543	301,243,284	721,606,199
24.	Minnesota	MN	L	81,361,056	155,369,153	53,899,093	124,817	290,754,120	398,402,734
25.	Mississippi	MS	L	4,670,484	55,698,005	16,171,874		76,540,363	21,405,587
26.	Missouri	MO	L	30,259,859	57,075,610	51,519,879	805,121	139,660,469	212,722,357
27.	Montana	MT	L	5,615,066	997,327	9,005,199		15,617,592	15,971,359
28.	Nebraska	NE	L	18,343,707	19,087,159	41,930,880		79,361,746	101,176,031
29.	Nevada	NV	L	7,807,910	1,507,857	28,102,170		37,417,936	50,308,411
30.	New Hampshire	NH	L	3,096,232	882,332	9,447,983		13,426,547	24,977,549
31.	New Jersey	NJ	L	40,475,453	71,394,831	54,296,551		166,166,835	580,497,044
32.	New Mexico	NM	L	4,423,001	18,731,892	10,039,166		33,194,059	46,857,054
33.	New York	NY	L	217,764,763	266,178,319	88,059,514	780,274	572,782,870	1,165,616,001
34.	North Carolina	NC	L	37,690,581	105,539,501	102,526,222	244,670	246,000,974	336,521,542
35.	North Dakota	ND	L	6,738,224	6,115,506	6,459,205		19,312,935	177,092,666
36.	Ohio	OH	L	40,193,381	146,194,730	106,187,210	152,022	292,727,342	544,171,023
37.	Oklahoma	OK	L	8,731,844	22,784,147	16,933,922		48,449,914	87,288,109
38.	Oregon	OR	L	9,755,829	4,541,464	35,365,831	48,748	49,711,872	101,510,100
39.	Pennsylvania	PA	L	37,690,720	52,652,772	75,187,333	251,525	165,782,350	445,436,180
40.	Rhode Island	RI	L	1,252,702	210,722	3,861,875		5,325,299	26,440,541
41.	South Carolina	SC	L	15,064,075	3,783,562	38,991,754		57,839,391	70,126,841
42.	South Dakota	SD	L	7,459,261	3,743,462	14,486,349		25,689,073	309,251,337
43.	Tennessee	TN	L	19,058,494	32,410,591	46,991,233		98,460,319	506,075,717
44.	Texas	TX	L	69,863,524	37,787,222	202,542,942		310,193,687	496,586,432
45.	Utah	UT	L	12,093,144	8,312,870	20,122,116		40,528,129	123,218,371
46.	Vermont	VT	L	1,026,459	1,169,559	3,205,860		5,401,877	19,424,780
47.	Virginia	VA	L	21,220,424	80,865,171	55,616,390	612,360	158,314,344	471,682,961
48.	Washington	WA	L	15,893,822	4,804,658	58,445,990		79,144,470	439,380,396
49.	West Virginia	WV	L	3,396,687	24,312,204	11,023,106		38,731,997	19,753,666
50.	Wisconsin	WI	L	28,841,792	100,293,188	39,211,643	237,567	168,584,190	190,667,182
51.	Wyoming	WY	L	1,346,351	1,591,284	3,180,004		6,117,639	8,413,304
52.	American Samoa	AS	N						
53.	Guam	GU	N						
54.	Puerto Rico	PR	L	15,913		50,166		66,078	9,700,045
55.	U.S. Virgin Islands	VI	N						
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	1,374,691	13,785	117,420		1,505,897	6,675,174
58.	Aggregate Other Alien	OT	XXX	1,076,597	728	133,858		1,211,183	
59.	Subtotal		XXX	1,326,020,929	2,396,750,622	2,425,555,871	5,944,760	6,154,272,181	20,014,654,954
90.	Reporting entity contributions for employee benefits plans		XXX	7,901,865		2,178,375		10,080,240	62,400,000
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX	88,303,917				88,303,917	
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	10,997,469	1,828	8,910,864		19,910,162	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	1,433,224,180	2,396,752,450	2,436,645,110	5,944,760	6,272,566,500	20,077,054,954
96.	Plus reinsurance assumed		XXX	1,179,035,845		2,649		1,179,038,494	
97	Totals (All Business)		XXX	2,612,260,025	2,396,752,450	2,436,647,759	5,944,760	7,451,604,994	20,077,054,954
98.	Less reinsurance ceded		XXX	8,665,162,775	14,943,856,512	157,947,673		23,766,966,959	
99.	Totals (All Business) less Reinsurance Ceded		XXX	(6,052,902,749)	(12,547,104,062)	(c) 2,278,700,086	5,944,760	(16,315,361,965)	20,077,054,954
	DETAILS OF WRITE-INS								
58001.	ZZZ Other Alien		XXX	1,076,594	728	133,858		1,211,180	
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	1,076,594	728	133,858		1,211,180	
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, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

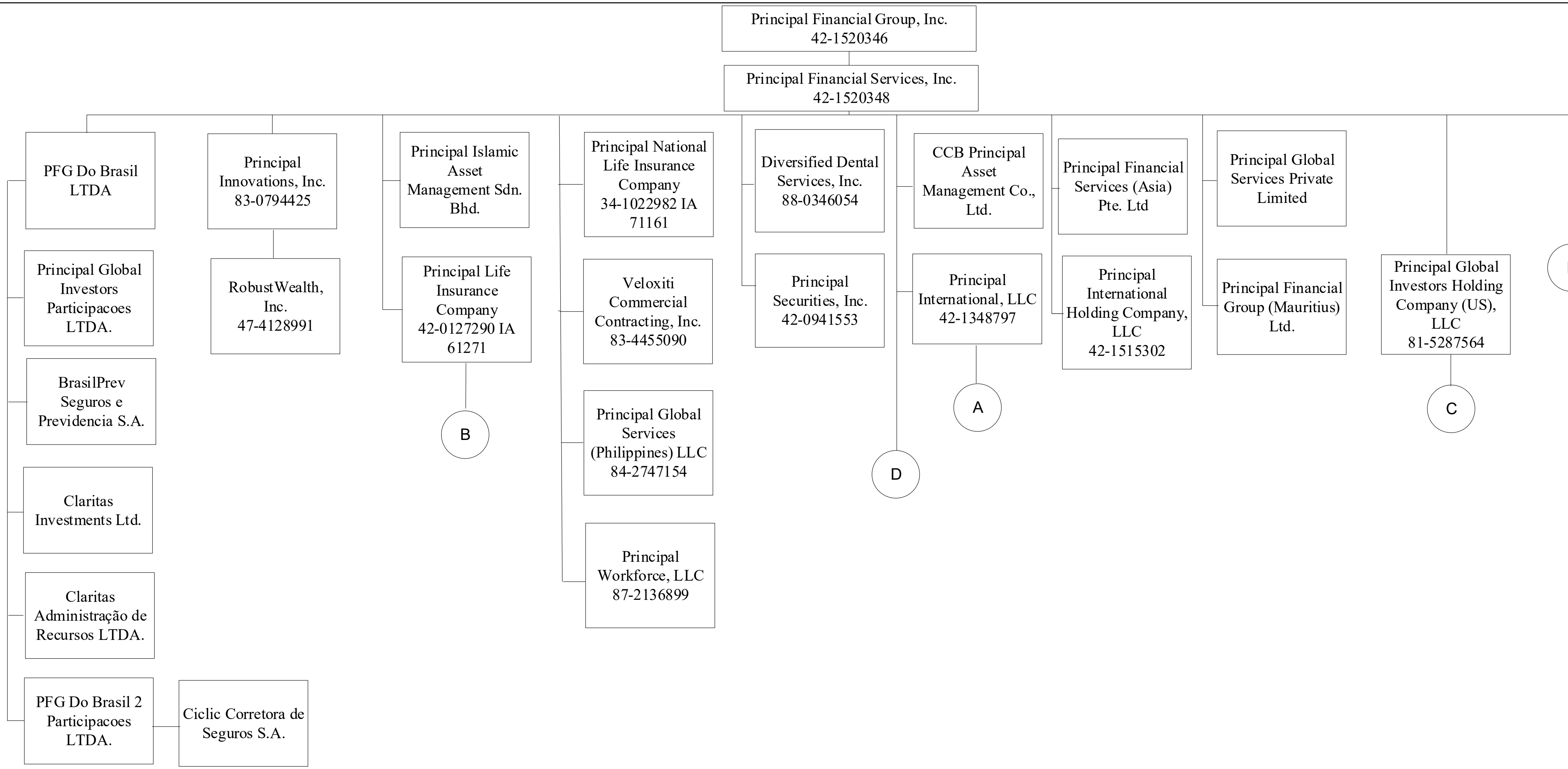
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

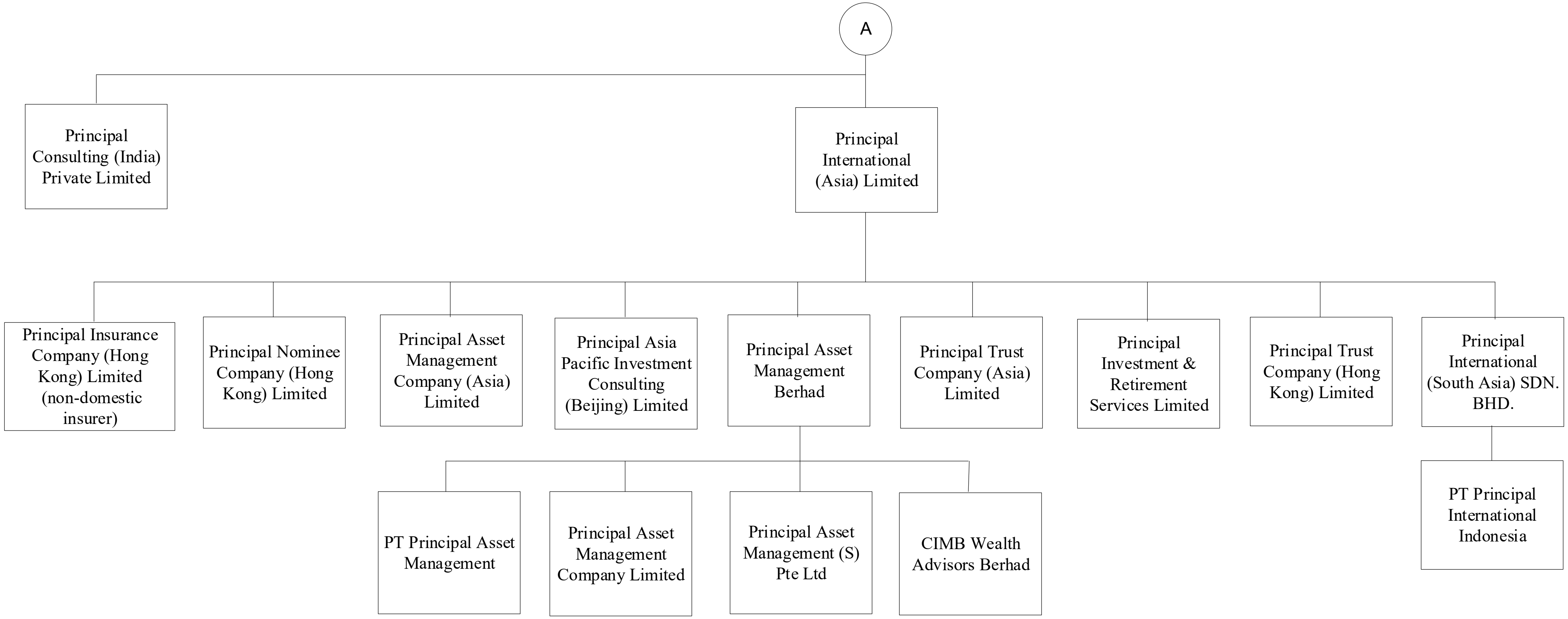
			Direct Business Only					
			1	2	3	4	5	6
	States, Etc.		Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts	Totals
1.	Alabama	AL	16,387,363	16,002,870	13,229,262	40,699	123,263,850	168,924,044
2.	Alaska	AK	6,323,810	121,323	1,916,620	4,672	13,036,778	21,403,203
3.	Arizona	AZ	15,434,139	25,686,785	16,523,593	13,488	104,712,100	162,370,105
4.	Arkansas	AR	5,159,268	3,005,990	7,664,408	3,938	26,888,374	42,721,979
5.	California	CA	129,245,564	168,833,387	79,110,877	20,655	1,001,643,536	1,378,854,018
6.	Colorado	CO	18,216,146	12,667,093	22,338,370	90,324	220,670,413	273,982,346
7.	Connecticut	CT	10,966,013	23,701,069	12,047,850	1,278	124,904,266	171,620,476
8.	Delaware	DE	8,161,725	4,267,560	2,490,559	1,379	131,729,502	146,650,724
9.	District of Columbia	DC	2,709,459	467,788	3,672,600	1,212	313,364,734	320,215,794
10.	Florida	FL	73,691,963	261,675,967	64,419,229	81,446	436,597,900	836,466,505
11.	Georgia	GA	32,027,535	6,100,430	30,380,869	7,807	278,788,663	347,305,304
12.	Hawaii	HI	3,223,600	382,594	2,950,264	62,511	3,775,139	10,394,108
13.	Idaho	ID	12,639,907	1,536,244	6,898,604		32,563,562	53,638,316
14.	Illinois	IL	59,677,590	132,769,062	43,484,042	101,974	468,209,803	704,242,470
15.	Indiana	IN	18,431,695	21,571,227	20,019,844	3,252	123,820,295	183,846,312
16.	Iowa	IA	59,642,807	102,854,599	28,627,602	2,622,723	7,638,893,396	7,832,641,126
17.	Kansas	KS	9,985,483	28,933,715	10,116,943	115,927	126,546,836	175,698,905
18.	Kentucky	KY	8,181,701	11,120,078	9,409,946	11,174	217,797,504	246,520,404
19.	Louisiana	LA	10,949,440	33,682,068	9,322,680	6,604	99,744,328	153,705,121
20.	Maine	ME	2,107,743	760,915	3,296,335		7,237,131	13,402,125
21.	Maryland	MD	13,107,598	52,134,784	20,789,563	11,843	514,209,062	600,252,849
22.	Massachusetts	MA	16,382,623	19,165,893	25,546,353	3,729	279,957,204	341,055,803
23.	Michigan	MI	39,765,711	185,259,571	25,938,687	55,592	721,637,742	972,657,304
24.	Minnesota	MN	81,361,056	155,369,153	28,336,889	11,426	398,527,551	663,606,076
25.	Mississippi	MS	4,670,484	55,698,005	3,786,360	1,628	21,405,587	85,562,065
26.	Missouri	MO	30,259,859	57,075,610	18,670,905	177,620	213,527,478	319,711,471
27.	Montana	MT	5,615,066	997,327	3,986,919	39,755	15,971,359	26,610,426
28.	Nebraska	NE	18,343,707	19,087,159	11,888,700	409,618	101,176,031	150,905,215
29.	Nevada	NV	7,807,910	1,507,857	7,780,359	18,085	50,308,411	67,422,621
30.	New Hampshire	NH	3,096,232	882,332	4,408,996	3,060	24,977,549	33,368,168
31.	New Jersey	NJ	40,475,453	71,394,831	24,297,315	8,749	580,497,044	716,673,391
32.	New Mexico	NM	4,423,001	18,731,892	3,308,489	372	46,857,054	73,320,809
33.	New York	NY	217,764,763	266,178,319	49,440,955	8,157	1,166,396,274	1,699,788,470
34.	North Carolina	NC	37,690,581	105,539,501	38,192,207	2,336	336,766,213	518,190,837
35.	North Dakota	ND	6,738,224	6,115,506	3,002,801	1,208	177,092,666	192,950,404
36.	Ohio	OH	40,193,381	146,194,730	43,282,308	187,967	544,323,044	774,181,430
37.	Oklahoma	OK	8,731,844	22,784,147	6,160,028	31,607	87,288,109	124,995,735
38.	Oregon	OR	9,755,829	4,541,464	12,324,226	1,149	101,558,848	128,181,516
39.	Pennsylvania	PA	37,690,720	52,652,772	33,657,005	14,476	445,687,705	569,702,677
40.	Rhode Island	RI	1,252,702	210,722	2,689,895		26,440,541	30,593,859
41.	South Carolina	SC	15,064,075	3,783,562	13,373,920	993	70,126,841	102,349,390
42.	South Dakota	SD	7,459,261	3,743,462	7,803,430	62,967	309,251,337	328,320,457
43.	Tennessee	TN	19,058,494	32,410,591	24,454,576	222,474	506,075,717	582,221,853
44.	Texas	TX	69,863,524	37,787,222	64,706,387	28,518	496,586,432	668,972,083
45.	Utah	UT	12,093,144	8,312,870	7,174,738	8,617	123,218,371	150,807,739
46.	Vermont	VT	1,026,459	1,169,559	1,715,994	243	19,424,780	23,337,034
47.	Virginia	VA	21,220,424	80,865,171	25,946,496	11,652	472,295,320	600,339,063
48.	Washington	WA	15,893,822	4,804,658	22,474,482		439,380,396	482,553,358
49.	West Virginia	WV	3,396,687	24,312,204	2,959,115	17,006	19,753,666	50,438,678
50.	Wisconsin	WI	28,841,792	100,293,188	18,813,636	15,010	190,904,749	338,868,375
51.	Wyoming	WY	1,346,351	1,591,284	1,052,434	13,965	8,413,304	12,417,337
52.	American Samoa	AS						
53.	Guam	GU						
54.	Puerto Rico	PR	15,913		23,186		9,700,045	9,739,144
55.	U.S. Virgin Islands	VI						
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	1,374,691	13,785	117,420		6,675,174	8,181,071
58.	Aggregate Other Alien	OT	1,076,597	728	113,064			1,190,389
59.	Total		1,326,020,929	2,396,750,622	946,138,336	4,560,882	20,020,599,714	24,694,070,483

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

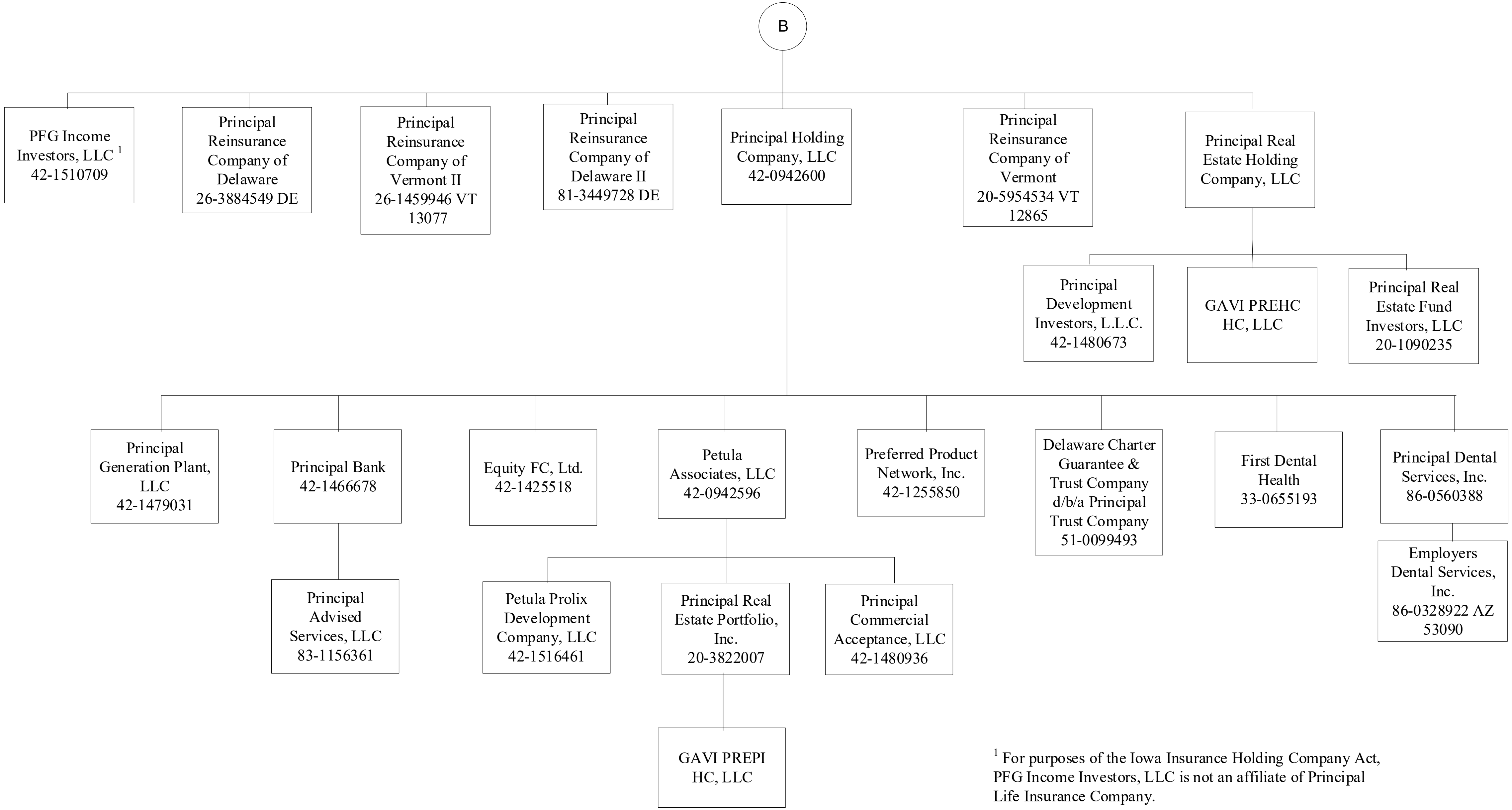
PART 1 - ORGANIZATIONAL CHART



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



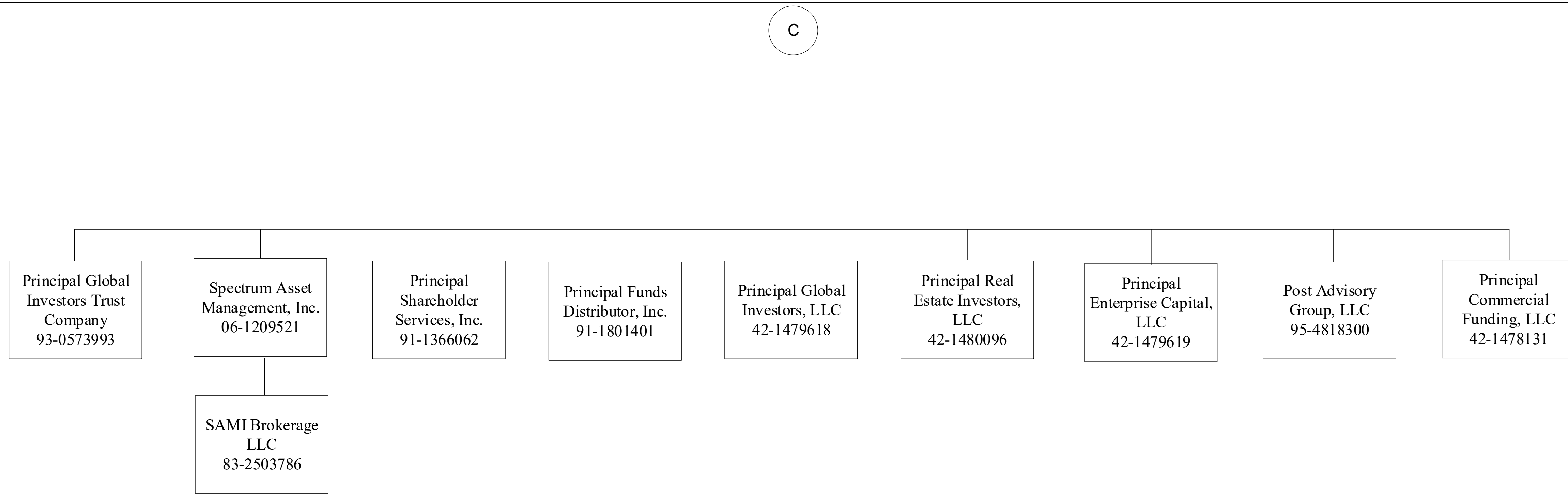
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



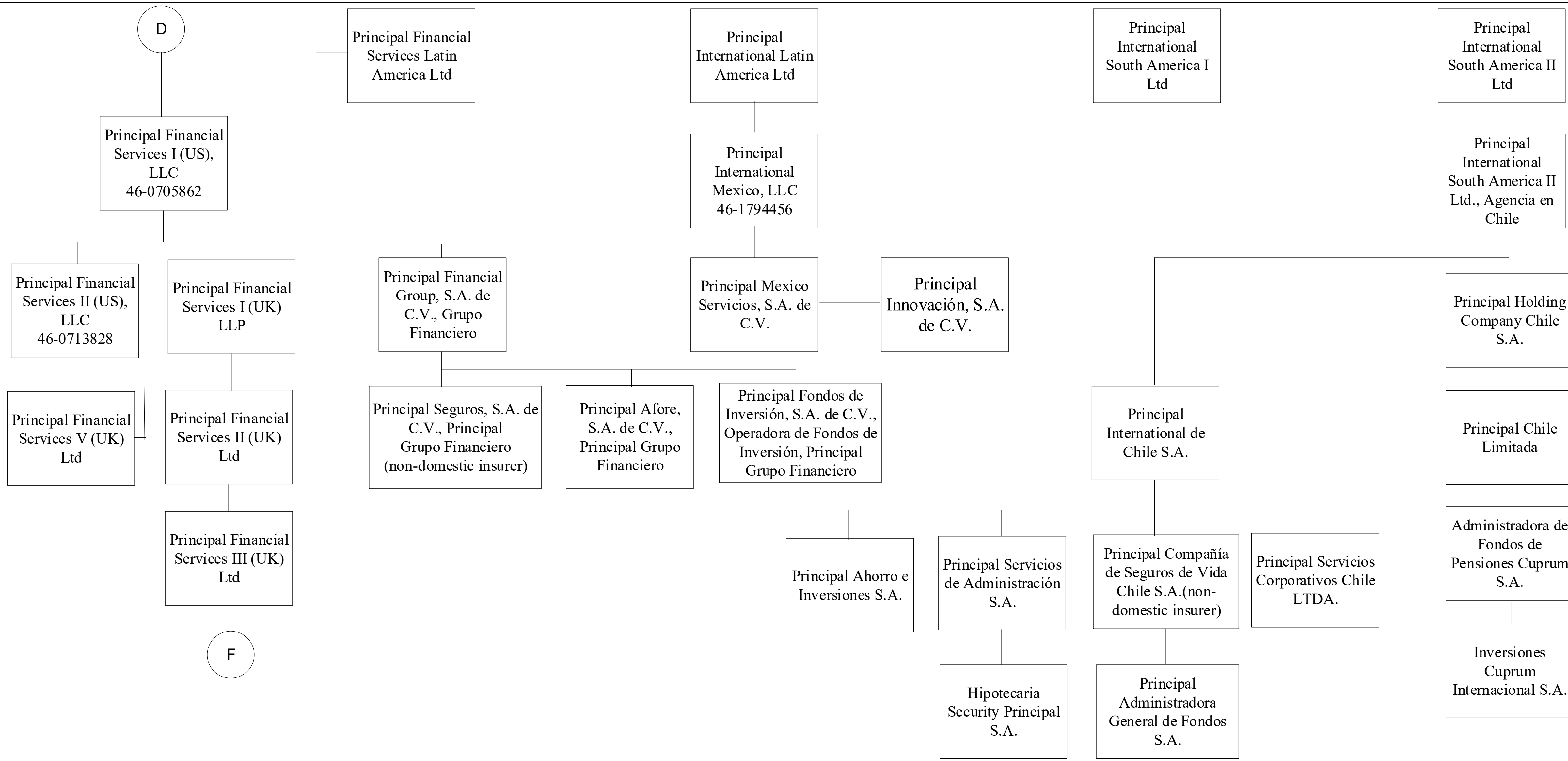
[1] For purposes of the Iowa Insurance Holding Company Act, PFG Income Investors, LLC is not an affiliate of Principal Life Insurance Company.

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

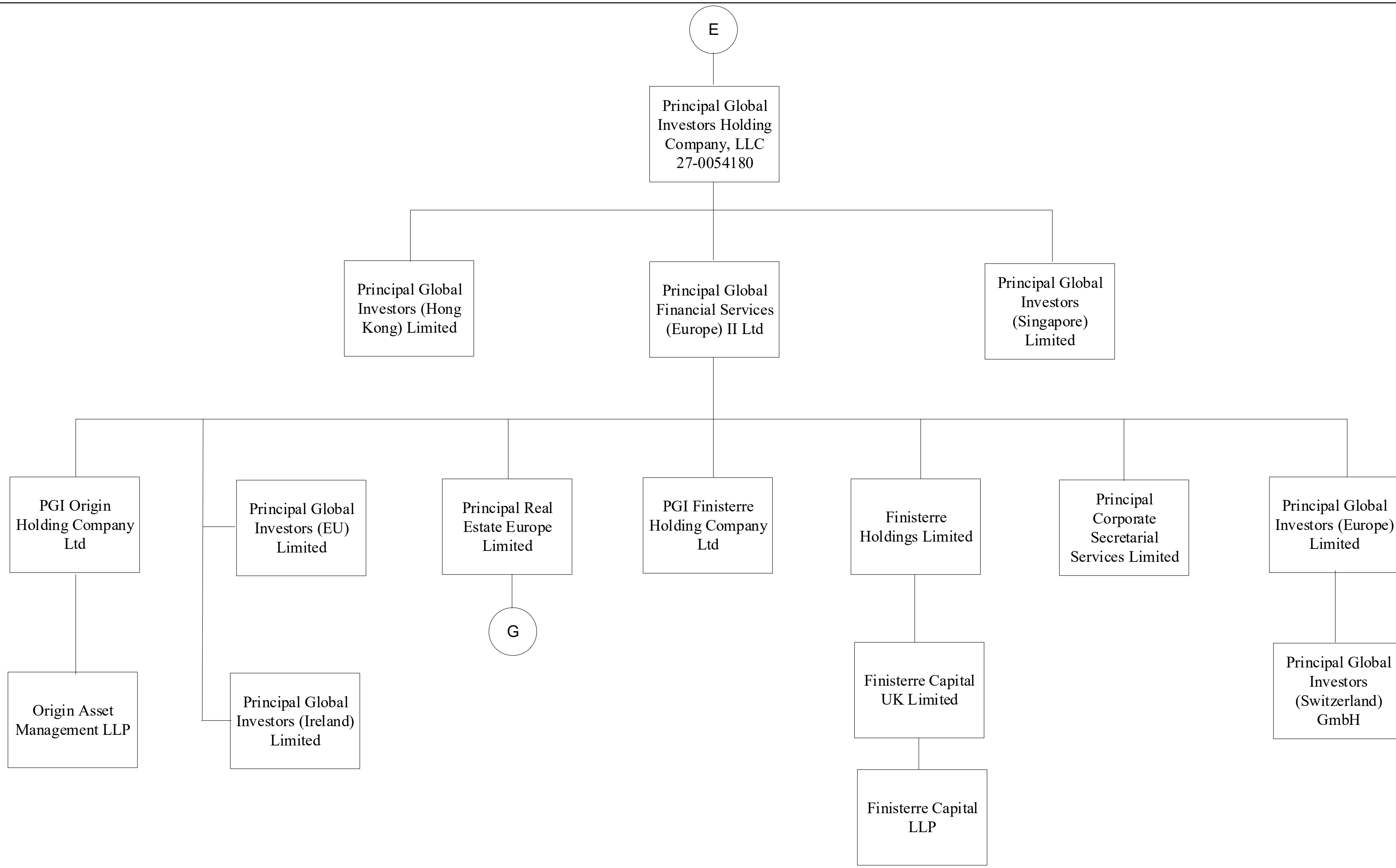
PART 1 - ORGANIZATIONAL CHART



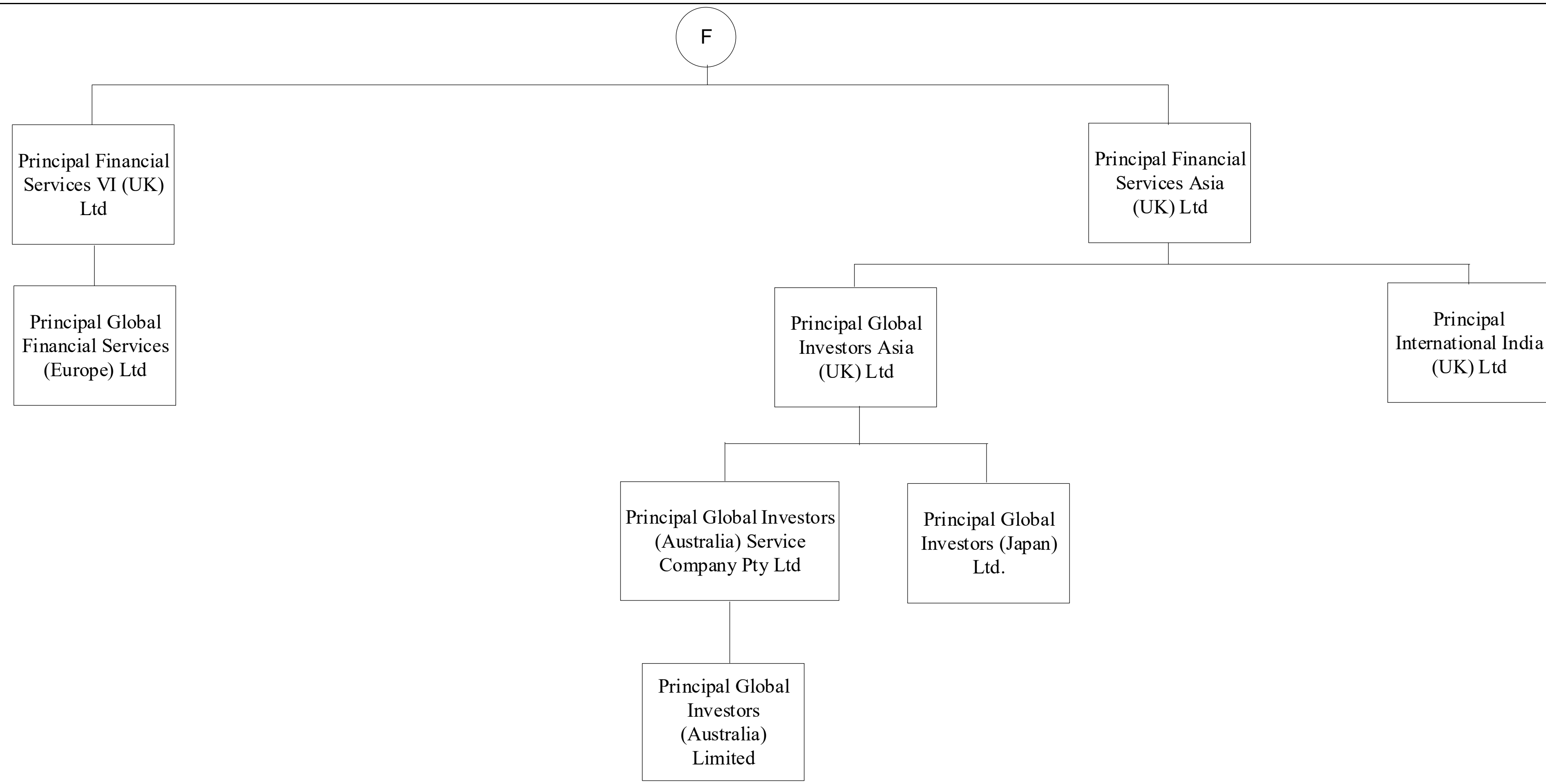
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



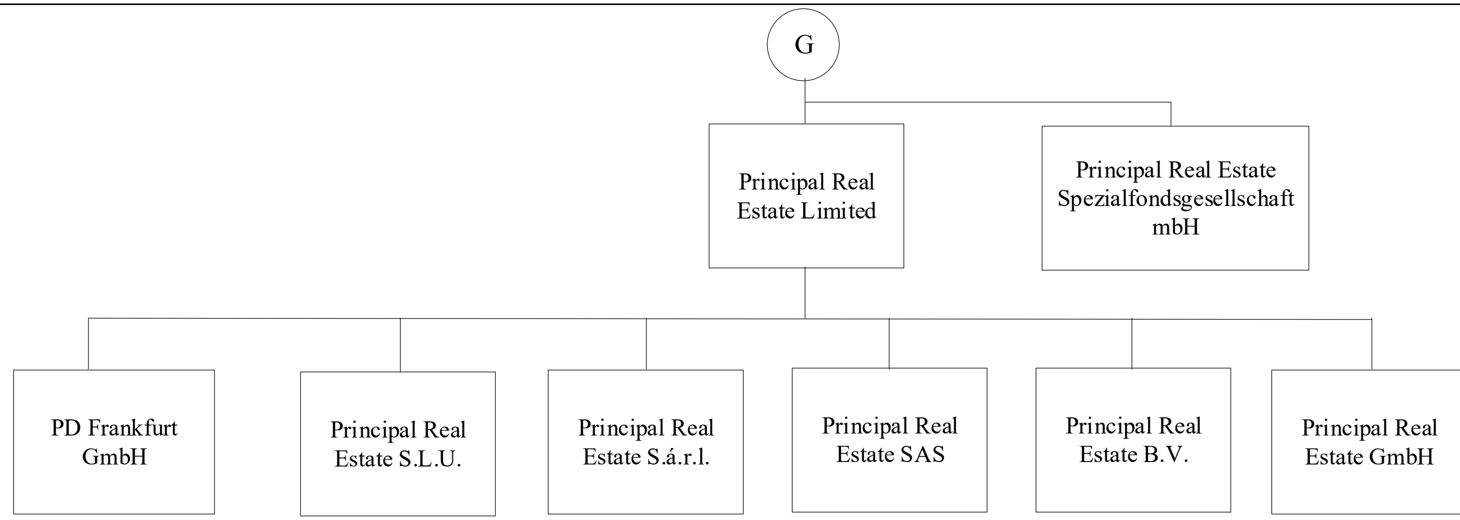
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y - 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.		
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	83-4455090				Veloxiti Commercial Contracting, Inc.	DE	NIA	Principal Financial Services, Inc.	Ownership	40.000	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					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				RobustWealth, 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.		
		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.		

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	42-1479619				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	75.650	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.		
		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.		

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	42-1479031				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 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 (EU) Limited	IRL	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	36.040	Principal Financial Group, Inc.		
		00000					Origin Asset Management LLP	GBR	NIA	PGI Origin Holding Company Ltd.	Ownership	51.980	Principal Financial Group, Inc.		
		00000					Finisterre Capital UK Limited	GBR	NIA	Finisterre Holdings Limited	Ownership	100.000	Principal Financial Group, Inc.		
		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 Capital UK 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.		

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					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 International India (UK) Ltd	GBR	NIA	Principal Financial Services Asia (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.		
		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.		

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 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					Hipotecaria Security Principal S.A.	CHL	NIA	Principal Servicios de Administración S.A.	Ownership	49.000	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	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	42-1520346	Principal Financial Group, Inc.	1,630,000,000	30,328,226	468,364,095		160,291,093				2,288,983,415	
00000	42-1520348	Principal Financial Services, Inc.	403,446,723	196,807,164			(65,183,629)			(183,014,815)	352,055,443	
00000		PFG Do Brasil LTDA	1,586,982				(4,199,197)				(2,612,215)	
00000	83-0794425	Principal Innovations, Inc.		175,684			38,400				214,084	
00000	81-5287564	Principal Global Investors Holding Company (US), LLC	143,547,936	(95,500,000)			28,260,755				76,308,691	
00000		Principal Financial Group (Mauritius) Ltd.		(32,500,000)							(32,500,000)	
71161	34-1022982	Principal National Life Insurance Company		(179,844,312)	12,054,720		3,677,108				(164,112,483)	9,480,228,133
00000	83-4455090	Veloxiti Commercial Contracting, Inc.										
00000	84-2747154	Principal Global Services (Philippines) LLC					(3,065)				(3,065)	
00000	87-2136899	Principal Workforce, LLC										
00000		Principal Global Services Private Limited										
00000	42-1515302	Principal International Holding Company, LLC										
00000	42-1348797	Principal International, LLC		43,650,000			(41,773,147)				1,876,853	
00000		Principal Financial Services (Asia) Pte. Ltd		750,000							750,000	
61271	42-0127290	Principal Life Insurance Company	(578,739,627)	701,592,812	(334,310,485)		913,745,547				702,288,246	8,441,211,999
00000	42-0941553	Principal Securities, Inc.		25,300,000			(115,641,617)				(90,341,617)	
00000		CCB Principal Asset Management Co., Ltd.	(5,911,936)								(5,911,936)	
00000	88-0346054	Diversified Dental Services, Inc.	(2,200,000)				(871,621)				(3,071,621)	
00000		Principal Islamic Asset Management Sdn. Bhd.	(1,151,926)								(1,151,926)	
00000	27-0054180	Principal Global Investors Holding Company, LLC	5,098,951	(73,322)			(21,065)				5,004,564	
00000	46-0705862	Principal Financial Services I (US), LLC										
00000		BrasilPrev Seguros e Previdencia S.A.	(62,202,210)								(62,202,210)	
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	RobustWealth, Inc.		2,615,737			(460,445)				2,155,292	
00000	93-0573993	Principal Global Investors Trust Company	(10,000,000)				(5,971,270)				(15,971,270)	
00000	06-1209521	Spectrum Asset Management, Inc.	(23,709,534)	(455,519)			(40,263,870)				(64,428,923)	
00000	91-1366062	Principal Shareholder Services, Inc.					(83,560,079)				(83,560,079)	
00000	91-1801401	Principal Funds Distributor, Inc.		84,000,000			(60,802,682)				23,197,318	
00000	42-1479618	Principal Global Investors, LLC	(365,300,335)	(5,938,536)			(470,515,568)				(841,754,439)	
00000	42-1480096	Principal Real Estate Investors, LLC	(158,400,000)	(9,500,000)			(118,555,829)				(286,455,829)	
00000	42-1479619	Principal Enterprise Capital, LLC					(1,496)				(1,496)	
00000	95-4818300	Post Advisory Group, LLC	(9,968,800)				2,261,572				(7,707,228)	

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	42-1478131	Principal Commercial Funding, LLC	(1,150,000)				(19,597)				(1,169,597)	
00000	83-2503786	SAMI Brokerage LLC		455,519			143,582				599,101	
00000		Principal Consulting (India) Private Limited										
00000		Principal International (Asia) Limited	(12,719,479)	(518,100)							(13,237,579)	
00000		Principal Nominee Company (Hong Kong) Limited										
00000		Principal Trust Company (Hong Kong) Limited										
00000		Principal Asset Management Company (Asia) Limited	(2,564,270)								(2,564,270)	
00000		Principal Insurance Company (Hong Kong) Limited										
00000		Principal Asset Management Berhad	(3,772,028)	(2,263,200)							(6,035,227)	
00000		Principal Trust Company (Asia) Limited	(8,974,943)								(8,974,943)	
00000		Principal Investment & Retirement Services Limited	(1,282,135)								(1,282,135)	
00000		Principal International (South Asia) SDN. BHD.		14,575							14,575	
00000		Principal Asia Pacific Investment Consulting (Beijing) Limited										
00000		PT Principal Asset Management		2,263,200							2,263,200	
00000		CIMB Wealth Advisors Berhad										
00000		Principal Asset Management (S) Pte Ltd	(9,027,924)								(9,027,924)	
00000		Principal Asset Management Company Limited	(5,246,124)								(5,246,124)	
00000		PT Principal International Indonesia		503,525							503,525	
00000	42-0942600	Principal Holding Company, LLC	(4,000,000)	(48,800,000)			(1,950,199)			183,014,815	128,264,616	
00000		Principal Real Estate Holding Company, LLC	(30,000,000)	17,692,177			(25,474,510)				(37,782,333)	
12865	20-5954534	Principal Reinsurance Company of Vermont		(30,287,345)	15,160,491		152,388				(14,974,466)	(9,984,646,520)
13077	26-1459946	Principal Reinsurance Company of Vermont II	(386,646,373)	(331,271,881)			382,629				(717,535,625)	(3,282,069,009)
00000	42-1510709	PFG Income Investors, LLC*	(1,800,000)		(99,513,670)		137				(101,313,532)	
00000	51-0099493	Delaware Charter Guarantee & Trust Company D/B/A Principal Trust Company	(24,600,000)	37,500,000			6,948,741				19,848,741	
00000	86-0560388	Principal Dental Services, Inc.	350,000				(1,167,293)				(817,293)	
00000	42-1425518	Equity FC, Ltd.					109,434				109,434	
00000	42-0942596	Petula Associates, LLC		20,000,000			(300,675)				19,699,325	
00000	42-1255850	Preferred Product Network, Inc.	(4,250,000)				(4,109,450)				(8,359,450)	
00000	42-1466678	Principal Bank		(1,000,000)	(46,594,660)		(111,883,428)				(159,478,088)	
00000	42-1479031	Principal Generation Plant, LLC					(210,973)				(210,973)	
00000	33-0655193	First Dental Health		(4,500,000)			(742,217)				(5,242,217)	
53090	86-0328922	Employers Dental Services, Inc.	(1,350,000)				(388,807)				(1,738,807)	
00000	42-1516461	Petula Prolix Development Company, LLC		195,000,000			903,996				195,903,996	

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	20-3822007	Principal Real Estate Portfolio, Inc.	(159,964,000)	(360,000,000)			(11,489,617)				(531,453,617)	
00000	42-1480936	Principal Commercial Acceptance, LLC					314				314	
00000		GAVI PREPI HC, LLC	(74,000,000)	(86,000,000)			(20,482,407)				(180,482,407)	
00000	42-1480673	Principal Development Investors, L.L.C.					(244,918)				(244,918)	
00000	20-1090235	Principal Real Estate Fund Investors, LLC		31,663			4,083				35,746	
00000		GAVI PREHC HC, LLC	(5,000,000)				(2,042,497)				(7,042,497)	
00000	26-3884549	Principal Reinsurance Company of Delaware		(141,301,391)			58,650,226				(82,651,164)	(1,935,836,137)
00000	81-3449728	Principal Reinsurance Company of Delaware II	(155,000,000)		(15,160,491)		14,132,608				(156,027,883)	(2,718,888,466)
00000	83-1156361	Principal Advised Services, LLC		1,000,000			(1,371,444)				(371,444)	
00000		Principal Global Investors (Hong Kong) Limited	(5,098,948)	3,721,734							(1,377,214)	
00000		Principal Global Investors (Ireland) Limited		150,930							150,930	
00000		Principal Global Investors (Singapore) Limited		(3,721,734)							(3,721,734)	
00000		Principal Global Financial Services (Europe) II Ltd	9,879,687	(98,882)						(10,000,000)	(219,195)	
00000		Principal Global Investors (Europe) Limited	(4,629,083)								(4,629,083)	
00000		PGI Origin Holding Company Ltd	5,484,966	1,111,623							6,596,589	
00000		PGI Finisterre Holding Company Ltd	27,134								27,134	
00000		Principal Real Estate Europe Limited								(4,826,371)	(4,826,371)	
00000		Finisterre Holdings Limited										
00000		Principal Global Investors (EU) Limited	(1,034,454)								(1,034,454)	
00000		Principal Global Investors (Switzerland) GmbH	(290,089)								(290,089)	
00000		Principal Corporate Secretarial Services Limited										
00000		Origin Asset Management LLP	(9,302,490)								(9,302,490)	
00000		Finisterre Capital UK Limited										
00000		Finisterre Capital LLP	(135,671)	(1,090,349)							(1,226,020)	
00000		Principal Real Estate Limited		(450,588)						(5,113,671)	(5,564,259)	
00000		Principal Real Estate Spezialfondsgesellschaft mbH										
00000		PD Frankfurt GmbH										
00000		Principal Real Estate S.L.U.		237,138							237,138	
00000		Principal Real Estate S.à.r.l.		213,449							213,449	
00000		Principal Real Estate SAS								(2,828,205)	(2,828,205)	
00000		Principal Real Estate B.V.										
00000		Principal Real Estate GmbH								(320,174)	(320,174)	
00000	46-0713828	Principal Financial Services II (US), LLC										
00000		Principal Financial Services I (UK) LLP	(70,000,000)	70,000,000								

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 Financial Services V (UK) Ltd		(90,000,000)						476,583,247	386,583,247	
00000		Principal Financial Services II (UK) Ltd										
00000		Principal Financial Services III (UK) Ltd	8,746,825	(7,813,936)							932,889	
00000		Principal Financial Services VI (UK) Ltd										
00000		Principal Global Financial Services (Europe) Ltd										
00000		Principal Financial Services Asia (UK) Ltd	9,180,432	(2,186,064)							6,994,368	
00000		Principal International India (UK) Ltd										
00000		Principal Global Investors Asia (UK) Ltd										
00000		Principal Global Investors (Australia) Service Company Pty Ltd	(345,222)								(345,222)	
00000		Principal Global Investors (Australia) Limited	(1,037,474)								(1,037,474)	
00000		Principal Global Investors (Japan) Ltd.	(5,611,673)								(5,611,673)	
00000		Principal Financial Services Latin America Ltd										
00000		Principal International Latin America Ltd										
00000	46-1794456	Principal International Mexico, LLC	2,523,725	(1,299,999)							1,223,726	
00000		Principal Mexico Servicios, S.A. de C.V.		(14,833)							(14,833)	
00000		Principal Innovación, S.A. de C.V.										
00000		Principal Financial Group, S.A. de C.V., Grupo Financiero	126,244	1,314,832							1,441,076	
00000		Principal Afore, S.A. de C.V., Principal Grupo Financiero	(13,582,858)								(13,582,858)	
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										
00000		Principal International South America I Ltd										
00000		Principal International South America II Ltd										
00000		Principal International South America II Ltd., Agencia en Chile										
00000		Principal Holding Company Chile S.A.	27,414,990	131,379,397						(453,494,826)	(294,700,438)	
00000		Principal Chile Limitada	31,573,887	(60,608,253)						16,295,276	(12,739,090)	
00000		Administradora de Fondos de Pensiones Cuprum S.A.	(58,988,877)	(70,771,145)							(129,760,021)	
00000		Inversiones Cuprum Internacional S.A.										
00000		Principal International de Chile S.A.	69,806,100	(15,846,030)						(16,295,276)	37,664,794	
00000		Principal Servicios de Administración S.A.										

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 Ahorro e Inversiones S.A.		15,846,030							15,846,030	
00000		Principal Compañía de Seguros de Vida Chile S.A.	(69,806,100)								(69,806,100)	
00000		Principal Servicios Corporativos Chile Ltda.										
00000		Hipotecaria Security Principal S.A.										
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 Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
36.	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
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
38.	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
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report 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
38. Not required to be filed by the Company
40. 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 2 4 2 0 0 0 0 0 0
12.	Trusteed Surplus Statement [Document Identifier 490]	6 1 2 7 1 2 0 2 2 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 2 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 2 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 2 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 2 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 2 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 2 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 2 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 2 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 2 2 2 6 0 0 0 0 0
38.	Credit Insurance Experience Exhibit [Document Identifier 230]	6 1 2 7 1 2 0 2 2 2 3 0 0 0 0 0 0
40.	Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]	6 1 2 7 1 2 0 2 2 2 1 6 0 0 0 0 0
41.	Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]	6 1 2 7 1 2 0 2 2 2 1 7 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
2504.	Service fee income, due and unpaid	33,594,078	378,658	33,215,420	38,444,802
2505.	Assets designated for non-retiree benefits	404,738,380	404,738,380		
2506.	Interest maintenance reserve asset	152,374,063	152,374,063		
2507.	Miscellaneous assets	77,459,495	77,459,495		
2508.	Postretirement benefits asset	11,836,600	11,836,600		
2509.	Other identifiable intangibles	11,559,678	11,559,678		
2510.	Amounts held as agent or trustee $1,660,672 less liabilities $1,660,672				
2597.	Summary of remaining write-ins for Line 25 from overflow page	691,562,294	658,346,874	33,215,420	38,444,802

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Net deferred gains from variable annuity hedge		44,259,568
2597.	Summary of remaining write-ins for Line 25 from overflow page		44,259,568

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.	Postretirement benefits asset	11,836,600	10,328,290	(1,508,310)
2505.	Other identifiable intangibles	11,559,678	13,825,594	2,265,915
2506.	Miscellaneous accounts receivable	3,027,395	3,516,817	489,422
2507.	Service fee income, due and unpaid	378,658	25,323	(353,335)
2597.	Summary of remaining write-ins for Line 25 from overflow page	26,802,331	27,696,024	893,692

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,316,539,804	1.537	1,316,539,804		1,316,539,804	1.538
1.02 All other governments	513,919,266	0.600	513,919,266		513,919,266	0.601
1.03 U.S. states, territories and possessions, etc. guaranteed	220,165,641	0.257	220,165,641		220,165,641	0.257
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	147,402,561	0.172	147,402,561		147,402,561	0.172
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	8,663,476,734	10.116	8,663,476,734		8,663,476,734	10.123
1.06 Industrial and miscellaneous	44,348,462,637	51.784	44,348,462,637		44,348,462,637	51.820
1.07 Hybrid securities	551,129,383	0.644	551,129,383		551,129,383	0.644
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans	1,655,353,938	1.933	1,655,353,938		1,655,353,938	1.934
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	57,416,449,964	67.043	57,416,449,964		57,416,449,964	67.090
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	147,181,713	0.172	147,181,713		147,181,713	0.172
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	147,181,713	0.172	147,181,713		147,181,713	0.172
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)	181,065,177	0.211	181,065,177		181,065,177	0.212
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	679,997,670	0.794	679,997,670		679,997,670	0.795
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	861,062,847	1.005	861,062,847		861,062,847	1.006
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages	26,887	0.000	26,887		26,887	0.000
4.03 Commercial mortgages	16,464,829,575	19.225	16,464,829,575		16,464,829,575	19.239
4.04 Mezzanine real estate loans	119,497,952	0.140	119,497,952		119,497,952	0.140
4.05 Total valuation allowance	(28,293,778)	(0.033)	(28,293,778)		(28,293,778)	(0.033)
4.06 Total mortgage loans	16,556,060,636	19.332	16,556,060,636		16,556,060,636	19.345
5. Real estate (Schedule A):						
5.01 Properties occupied by company	449,578,115	0.525	449,578,114		449,578,114	0.525
5.02 Properties held for production of income	3,560,174	0.004	3,560,174		3,560,174	0.004
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate	453,138,289	0.529	453,138,289		453,138,289	0.529
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	131,872,828	0.154	131,872,828		131,872,828	0.154
6.02 Cash equivalents (Schedule E, Part 2)	2,577,675,960	3.010	2,577,675,960		2,577,675,960	3.012
6.03 Short-term investments (Schedule DA)	174,865,393	0.204	174,865,393		174,865,393	0.204
6.04 Total cash, cash equivalents and short-term investments	2,884,414,181	3.368	2,884,414,181		2,884,414,181	3.370
7. Contract loans	324,434,556	0.379	317,940,818		317,940,818	0.372
8. Derivatives (Schedule DB)	3,466,935,274	4.048	3,466,935,274		3,466,935,274	4.051
9. Other invested assets (Schedule BA)	3,537,170,622	4.130	3,483,899,340		3,483,899,340	4.071
10. Receivables for securities	9,510,392	0.011	9,510,392		9,510,392	0.011
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	(15,213,525)	(0.018)	(15,213,525)		(15,213,525)	(0.018)
13. Total invested assets	85,641,144,949	100.000	85,581,379,928		85,581,379,928	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		467,867,367
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)	12,914,975	12,914,975
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	27,644,051	
	8.2 Totals, Part 3, Column 9		27,644,051
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		453,138,291
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		453,138,291

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		15,927,344,837
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,749,838,887	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	475,046,309	2,224,885,196
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	5,469,088	
	3.2 Totals, Part 3, Column 11	(4,000)	5,465,088
4.	Accrual of discount		396,398
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		1,566,699,956
8.	Deduct amortization of premium and mortgage interest points and commitment fees		7,037,186
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)		16,584,354,378
12.	Total valuation allowance		(28,293,778)
13.	Subtotal (Line 11 plus 12)		16,556,060,600
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		16,556,060,600

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,964,416,978
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	101,257,564	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	528,170,544	629,428,108
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		66,758
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(418,518,832)	
	5.2 Totals, Part 3, Column 9	(948,740)	(419,467,572)
6.	Total gain (loss) on disposals, Part 3, Column 19		634,248
7.	Deduct amounts received on disposals, Part 3, Column 16		635,626,379
8.	Deduct amortization of premium and depreciation		1,351,938
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	929,585	
	10.2 Totals, Part 3, Column 11		929,585
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,537,170,618
12.	Deduct total nonadmitted amounts		53,271,282
13.	Statement value at end of current period (Line 11 minus Line 12)		3,483,899,336

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		61,273,622,160
2.	Cost of bonds and stocks acquired, Part 3, Column 7		17,563,948,492
3.	Accrual of discount		52,809,692
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(14,011,277)	
	4.2. Part 2, Section 1, Column 15	(2,672,052)	
	4.3. Part 2, Section 2, Column 13	(34,344,220)	
	4.4. Part 4, Column 11	(406,081,008)	(457,108,557)
5.	Total gain (loss) on disposals, Part 4, Column 19		(279,611,300)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		19,315,913,906
7.	Deduct amortization of premium		372,543,325
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(72,455,171)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	521,936	(71,933,235)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	8,328,240	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	4,153,774	12,482,014
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		43,905,997
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		58,424,694,004
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		58,424,694,004

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	1,316,539,804	1,089,174,776	1,308,886,566	1,353,263,777
Governments	2. Canada	122,426,272	135,512,924	128,402,171	106,409,000
(Including all obligations guaranteed	3. Other Countries	391,492,991	344,536,866	390,937,608	409,601,169
by governments)	4. Totals	1,830,459,067	1,569,224,566	1,828,226,345	1,869,273,946
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	220,165,641	188,411,841	226,812,070	194,384,985
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	147,402,561	137,606,977	151,427,498	136,480,623
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	8,663,476,734	7,504,540,991	8,789,069,869	8,299,745,264
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	34,230,558,990	30,311,294,794	34,645,435,277	33,304,108,148
	9. Canada	1,167,719,941	1,078,051,646	1,174,889,700	1,171,372,658
	10. Other Countries	11,156,667,042	10,236,345,142	11,231,172,022	11,220,752,434
	11. Totals	46,554,945,973	41,625,691,582	47,051,496,999	45,696,233,240
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	57,416,449,976	51,025,475,957	58,047,032,781	56,196,118,058
PREFERRED STOCKS	14. United States	147,181,713	122,151,990	146,535,644	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	147,181,713	122,151,990	146,535,644	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	147,181,713	122,151,990	146,535,644	
COMMON STOCKS	20. United States	180,000,000	180,000,000	180,000,000	
Industrial and Miscellaneous (unaffiliated), Mututal Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada				
	22. Other Countries	1,065,177	1,065,177	2,124,980	
	23. Totals	181,065,177	181,065,177	182,124,980	
Parent, Subsidiaries and Affiliates	24. Totals	679,997,670	679,997,670	1,005,879,242	
	25. Total Common Stocks	861,062,847	861,062,847	1,188,004,222	
	26. Total Stocks	1,008,244,560	983,214,837	1,334,539,866	
	27. Total Bonds and Stocks	58,424,694,536	52,008,690,794	59,381,572,647	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,138,586,053	339,891,639	150,754,117	139,903,252	530,300,369	XXX	2,299,435,430	3.9	1,584,431,440	2.6	2,299,435,431	(1)
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	1,138,586,053	339,891,639	150,754,117	139,903,252	530,300,369	XXX	2,299,435,430	3.9	1,584,431,440	2.6	2,299,435,431	(1)
2. All Other Governments												
2.1 NAIC 1	15,549,742	10,821,360	108,287,051	35,012,985	134,061,204	XXX	303,732,342	0.5	559,657,921	0.9	190,396,567	113,335,775
2.2 NAIC 2		11,466,332	29,648,503	28,808,290	99,371,481	XXX	169,294,606	0.3	172,334,003	0.3	155,059,768	14,234,838
2.3 NAIC 3	6,764,875	4,967,268	8,971,012		20,189,161	XXX	40,892,316	0.1	49,354,740	0.1	39,292,147	1,600,169
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	22,314,617	27,254,960	146,906,566	63,821,275	253,621,846	XXX	513,919,264	0.9	781,346,664	1.3	384,748,482	129,170,782
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	4,000,000	5,857,140	15,641,065	156,772,807	37,390,017	XXX	219,661,029	0.4	251,602,072	0.4	219,661,029	
3.2 NAIC 2						XXX			10,004,067	0.0		
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5	504,613					XXX	504,613	0.0			504,613	
3.6 NAIC 6						XXX						
3.7 Totals	4,504,613	5,857,140	15,641,065	156,772,807	37,390,017	XXX	220,165,642	0.4	261,606,139	0.4	220,165,642	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	84,960	15,616,464	19,805,675	107,214,788	4,680,674	XXX	147,402,561	0.3	177,155,275	0.3	147,402,561	
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	84,960	15,616,464	19,805,675	107,214,788	4,680,674	XXX	147,402,561	0.3	177,155,275	0.3	147,402,561	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	295,359,569	1,419,180,436	1,327,095,951	2,291,715,928	2,967,619,213	XXX	8,300,971,097	14.1	9,257,121,754	15.3	8,180,432,444	120,538,653
5.2 NAIC 2	7,523,528	32,602,003	33,376,084	151,079,661	139,921,412	XXX	364,502,688	0.6	531,830,303	0.9	256,339,074	108,163,614
5.3 NAIC 3						XXX			10,000,000	0.0		
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	302,883,097	1,451,782,439	1,360,472,035	2,442,795,589	3,107,540,625	XXX	8,665,473,785	14.7	9,798,952,057	16.2	8,436,771,518	228,702,267

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	2,442,086,561	7,958,684,993	6,163,172,571	3,469,038,958	4,798,921,019	XXX	24,831,904,103	42.2	26,062,389,004	43.2	9,957,649,032	14,874,255,071
6.2 NAIC 2	646,675,731	3,280,359,721	5,494,891,360	2,473,792,814	5,860,573,851	XXX	17,756,293,477	30.2	16,772,711,441	27.8	9,587,184,773	8,169,108,704
6.3 NAIC 3	150,753,771	854,754,620	879,839,380	36,351,838	43,271,152	XXX	1,964,970,761	3.3	2,760,300,299	4.6	665,406,302	1,299,564,459
6.4 NAIC 4	11,275,740	66,272,397	60,706,786	59,388,243	11,852,492	XXX	209,495,658	0.4	148,232,869	0.2	19,207,066	190,288,592
6.5 NAIC 5		4,810,000		1,487,760		XXX	6,297,760	0.0	12,020,000	0.0		6,297,760
6.6 NAIC 6	4,659,039	31,894,912	561		1,111,250	XXX	37,665,762	0.1	541,845	0.0	36,695	37,629,067
6.7 Totals	3,255,450,843	12,196,776,644	12,598,610,657	6,040,059,613	10,715,729,764	XXX	44,806,627,521	76.1	45,756,195,458	75.8	20,229,483,868	24,577,143,653
7. Hybrid Securities												
7.1 NAIC 1					28,952,000	XXX	28,952,000	0.0	87,000,000	0.1		28,952,000
7.2 NAIC 2	55,047,473	83,661,016	68,624,463	22,804,996	221,647,892	XXX	451,785,840	0.8	465,406,594	0.8	347,970,560	103,815,280
7.3 NAIC 3		14,999,122	21,856,865	10,000,000	19,887,694	XXX	66,743,681	0.1	69,248,711	0.1	44,886,816	21,856,865
7.4 NAIC 4					3,647,864	XXX	3,647,864	0.0				3,647,864
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals	55,047,473	98,660,138	90,481,328	32,804,996	274,135,450	XXX	551,129,385	0.9	621,655,305	1.0	392,857,376	158,272,009
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		12,622,779				XXX	12,622,779	0.0	12,559,421	0.0		12,622,779
10.2 NAIC 2	8,347,258	309,879,271	48,962,155			XXX	367,188,684	0.6	276,939,609	0.5		367,188,684
10.3 NAIC 3	3,372,955	950,931,527	153,111,854			XXX	1,107,416,336	1.9	944,064,332	1.6		1,107,416,336
10.4 NAIC 4	97,163	93,584,554	52,888,933		8,285,264	XXX	154,855,914	0.3	104,190,392	0.2		154,855,914
10.5 NAIC 5		13,270,221				XXX	13,270,221	0.0	17,574,030	0.0		13,270,221
10.6 NAIC 6						XXX						
10.7 Totals	11,817,376	1,380,288,352	254,962,942		8,285,264	XXX	1,655,353,934	2.8	1,355,327,784	2.2		1,655,353,934
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	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) 3,895,666,885	9,762,674,811	7,784,756,430	6,199,658,718	8,501,924,496		36,144,681,341	61.4	XXX	XXX	20,994,977,064	15,149,704,277
12.2 NAIC 2	(d) 717,593,990	3,717,968,343	5,675,502,565	2,676,485,761	6,321,514,636		19,109,065,295	32.5	XXX	XXX	10,346,554,175	8,762,511,120
12.3 NAIC 3	(d) 160,891,601	1,825,652,537	1,063,779,111	46,351,838	83,348,007		3,180,023,094	5.4	XXX	XXX	749,585,265	2,430,437,829
12.4 NAIC 4	(d) 11,372,903	159,856,951	113,595,719	59,388,243	23,785,620		367,999,436	0.6	XXX	XXX	19,207,066	348,792,370
12.5 NAIC 5	(d) 504,613	18,080,221		1,487,760			(c) 20,072,594	0.0	XXX	XXX	504,613	19,567,981
12.6 NAIC 6	(d) 4,659,039	31,894,912	561		1,111,250		(c) 37,665,762	0.1	XXX	XXX	36,695	37,629,067
12.7 Totals	4,790,689,032	15,516,127,776	14,637,634,385	8,983,372,320	14,931,684,009		(b) 58,859,507,522	100.0	XXX	XXX	32,110,864,878	26,748,642,644
12.8 Line 12.7 as a % of Col. 7	8.1	26.4	24.9	15.3	25.4		100.0	XXX	XXX	XXX	54.6	45.4
13. Total Bonds Prior Year												
13.1 NAIC 1	3,517,633,256	11,632,922,263	9,544,427,100	5,842,664,142	7,454,270,126		XXX	XXX	37,991,916,887	63.0	22,814,883,518	15,177,033,369
13.2 NAIC 2	748,848,013	4,998,340,728	5,911,641,816	3,152,138,170	3,418,257,290		XXX	XXX	18,229,226,017	30.2	10,530,008,984	7,699,217,033
13.3 NAIC 3	215,346,421	1,624,187,088	1,654,211,098	180,260,650	158,962,826		XXX	XXX	3,832,968,082	6.4	1,335,293,668	2,497,674,414
13.4 NAIC 4	9,669,760	134,067,268	103,413,057	2,208,092	3,065,084		XXX	XXX	252,423,261	0.4	33,629,262	218,793,999
13.5 NAIC 5	272,123	21,688,524			7,633,383		XXX	XXX	(c) 29,594,030	0.0		29,594,030
13.6 NAIC 6	512,294	6,881	2,670		20,000		XXX	XXX	(c) 541,845	0.0	11,157	530,688
13.7 Totals	4,492,281,867	18,411,212,751	17,213,695,740	9,177,271,054	11,042,208,709		XXX	XXX	(b) 60,336,670,122	100.0	34,713,826,589	25,622,843,533
13.8 Line 13.7 as a % of Col. 9	7.4	30.5	28.5	15.2	18.3		XXX	XXX	100.0	XXX	57.5	42.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	2,058,971,317	4,435,777,526	3,919,531,001	3,786,236,565	6,794,460,654		20,994,977,063	35.7	22,814,883,518	37.8	20,994,977,063	XXX
14.2 NAIC 2	252,602,925	1,292,779,464	2,183,872,909	1,592,308,562	5,024,990,315		10,346,554,175	17.6	10,530,008,984	17.5	10,346,554,175	XXX
14.3 NAIC 3	48,902,018	310,762,053	284,392,871	26,199,174	79,329,148		749,585,264	1.3	1,335,293,668	2.2	749,585,264	XXX
14.4 NAIC 4	2,695,258	6,661,496		9,850,312			19,207,066	0.0	33,629,262	0.1	19,207,066	XXX
14.5 NAIC 5	504,613						504,613	0.0			504,613	XXX
14.6 NAIC 6	36,695						36,695	0.0	11,157	0.0	36,695	XXX
14.7 Totals	2,363,712,826	6,045,980,539	6,387,796,781	5,414,594,613	11,898,780,117		32,110,864,876	54.6	34,713,826,589	57.5	32,110,864,876	XXX
14.8 Line 14.7 as a % of Col. 7	7.4	18.8	19.9	16.9	37.1		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	4.0	10.3	10.9	9.2	20.2		54.6	XXX	XXX	XXX	54.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	1,836,695,568	5,326,897,285	3,865,225,429	2,413,422,153	1,707,463,842		15,149,704,278	25.7	15,177,033,369	25.2	XXX	15,149,704,278
15.2 NAIC 2	464,991,065	2,425,188,879	3,491,629,656	1,084,177,199	1,296,524,321		8,762,511,120	14.9	7,699,217,033	12.8	XXX	8,762,511,120
15.3 NAIC 3	111,989,583	1,514,890,484	779,386,240	20,152,664	4,018,859		2,430,437,830	4.1	2,497,674,414	4.1	XXX	2,430,437,830
15.4 NAIC 4	8,677,645	153,195,455	113,595,719	49,537,931	23,785,620		348,792,370	0.6	218,793,999	0.4	XXX	348,792,370
15.5 NAIC 5		18,080,221		1,487,760			19,567,981	0.0	29,594,030	0.0	XXX	19,567,981
15.6 NAIC 6	4,622,344	31,894,912	561		1,111,250		37,629,067	0.1	530,688	0.0	XXX	37,629,067
15.7 Totals	2,426,976,206	9,470,147,237	8,249,837,604	3,568,777,707	3,032,903,892		26,748,642,646	45.4	25,622,843,533	42.5	XXX	26,748,642,646
15.8 Line 15.7 as a % of Col. 7	9.1	35.4	30.8	13.3	11.3		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	4.1	16.1	14.0	6.1	5.2		45.4	XXX	XXX	XXX	XXX	45.4

(a) Includes $ 651,547,249 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 648,569,014 current year of bonds with Z designations and $ 352,380,336 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 $ .... current year, $ .... prior year of bonds with 5GI designations and $ 37,628,059 current year, $ 529,759 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,413,877,688 ; NAIC 2 $ 29,179,879 ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,133,375,630	322,436,020	101,946,299	14,582,091	487,485,229	XXX	2,059,825,269	3.5	1,305,207,893	2.2	2,059,825,269	
1.02 Residential Mortgage-Backed Securities	5,210,423	17,455,619	42,075,694	111,384,238	29,892,967	XXX	206,018,941	0.4	244,821,559	0.4	206,018,941	
1.03 Commercial Mortgage-Backed Securities			6,732,124	13,936,924	12,922,173	XXX	33,591,221	0.1	33,630,278	0.1	33,591,220	1
1.04 Other Loan-Backed and Structured Securities						XXX			771,709	0.0		
1.05 Totals	1,138,586,053	339,891,639	150,754,117	139,903,253	530,300,369	XXX	2,299,435,431	3.9	1,584,431,439	2.6	2,299,435,430	1
2. All Other Governments												
2.01 Issuer Obligations	22,314,617	27,254,960	146,906,566	63,821,275	253,621,846	XXX	513,919,264	0.9	781,346,664	1.3	384,748,482	129,170,782
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	22,314,617	27,254,960	146,906,566	63,821,275	253,621,846	XXX	513,919,264	0.9	781,346,664	1.3	384,748,482	129,170,782
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	4,504,613	5,857,140	15,641,065	156,772,807	37,390,017	XXX	220,165,642	0.4	261,606,139	0.4	220,165,641	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	4,504,613	5,857,140	15,641,065	156,772,807	37,390,017	XXX	220,165,642	0.4	261,606,139	0.4	220,165,641	1
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	84,960	15,616,464	19,805,675	107,214,788	4,680,674	XXX	147,402,561	0.3	177,155,275	0.3	147,402,561	
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	84,960	15,616,464	19,805,675	107,214,788	4,680,674	XXX	147,402,561	0.3	177,155,275	0.3	147,402,561	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	116,297,913	813,265,803	801,700,605	1,689,677,545	2,880,225,694	XXX	6,301,167,560	10.7	7,174,163,414	11.9	6,218,389,782	82,777,778
5.02 Residential Mortgage-Backed Securities	183,677,045	570,324,447	512,041,173	619,222,468	127,954,036	XXX	2,013,219,169	3.4	2,215,978,660	3.7	2,013,219,170	(1)
5.03 Commercial Mortgage-Backed Securities	2,908,138	65,813,990	45,098,566	32,126,510	40,110,538	XXX	186,057,742	0.3	235,545,565	0.4	106,221,652	79,836,090
5.04 Other Loan-Backed and Structured Securities		2,378,198	1,631,690	101,769,065	59,250,357	XXX	165,029,310	0.3	173,264,420	0.3	98,940,914	66,088,396
5.05 Totals	302,883,096	1,451,782,438	1,360,472,034	2,442,795,588	3,107,540,625	XXX	8,665,473,781	14.7	9,798,952,059	16.2	8,436,771,518	228,702,263
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,531,993,958	5,255,101,064	7,693,644,232	5,026,036,966	10,466,943,704	XXX	29,973,719,924	50.9	31,845,358,763	52.8	15,617,641,854	14,356,078,070
6.02 Residential Mortgage-Backed Securities	307,555,862	851,964,317	623,477,037	632,852,592	169,781,462	XXX	2,585,631,270	4.4	2,339,236,307	3.9	91,699,543	2,493,931,727
6.03 Commercial Mortgage-Backed Securities	178,612,722	1,870,597,555	1,835,405,567	3,816,993		XXX	3,888,432,837	6.6	3,912,263,374	6.5	3,727,845,588	160,587,249
6.04 Other Loan-Backed and Structured Securities	1,237,288,302	4,219,113,707	2,446,083,821	377,353,060	79,004,598	XXX	8,358,843,488	14.2	7,659,337,011	12.7	792,296,883	7,566,546,605
6.05 Totals	3,255,450,844	12,196,776,643	12,598,610,657	6,040,059,611	10,715,729,764	XXX	44,806,627,519	76.1	45,756,195,455	75.8	20,229,483,868	24,577,143,651
7. Hybrid Securities												
7.01 Issuer Obligations	25,047,473	98,660,138	68,624,463	32,804,996	259,135,450	XXX	484,272,520	0.8	552,210,466	0.9	392,857,376	91,415,144
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		21,856,865		15,000,000	XXX	66,856,865	0.1	69,444,839	0.1		66,856,865
7.05 Totals	55,047,473	98,660,138	90,481,328	32,804,996	274,135,450	XXX	551,129,385	0.9	621,655,305	1.0	392,857,376	158,272,009
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		221,951,132	44,655,336			XXX	266,606,468	0.5	60,282,921	0.1		266,606,468
10.02 Unaffiliated Bank Loans - Acquired	11,817,376	1,158,337,220	210,307,606		8,285,264	XXX	1,388,747,466	2.4	1,295,044,862	2.1		1,388,747,466
10.03 Totals	11,817,376	1,380,288,352	254,962,942		8,285,264	XXX	1,655,353,934	2.8	1,355,327,783	2.2		1,655,353,934
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations	2,833,619,164	6,538,191,589	8,848,268,905	7,090,910,468	14,389,482,614	XXX	39,700,472,740	67.4	XXX	XXX	25,041,030,965	14,659,441,775
12.02 Residential Mortgage-Backed Securities	496,443,330	1,439,744,383	1,177,593,904	1,363,459,298	327,628,465	XXX	4,804,869,380	8.2	XXX	XXX	2,310,937,654	2,493,931,726
12.03 Commercial Mortgage-Backed Securities	181,520,860	1,936,411,545	1,887,236,257	49,880,427	53,032,711	XXX	4,108,081,800	7.0	XXX	XXX	3,867,658,460	240,423,340
12.04 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	8,590,729,663	14.6	XXX	XXX	891,237,797	7,699,491,866
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	11,817,376	1,380,288,352	254,962,942		8,285,264	XXX	1,655,353,934	2.8	XXX	XXX		1,655,353,934
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	4,790,689,032	15,516,127,774	14,637,634,384	8,983,372,318	14,931,684,009		58,859,507,517	100.0	XXX	XXX	32,110,864,876	26,748,642,641
12.10 Line 12.09 as a % of Col. 7	8.1	26.4	24.9	15.3	25.4		100.0	XXX	XXX	XXX	54.6	45.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	1,893,302,578	9,908,414,259	11,742,357,483	7,833,488,342	10,719,485,952	XXX	XXX	XXX	42,097,048,614	69.8	26,831,394,743	15,265,653,871
13.02 Residential Mortgage-Backed Securities	801,738,404	1,941,246,439	1,163,292,143	782,458,473	111,301,067	XXX	XXX	XXX	4,800,036,526	8.0	2,569,797,429	2,230,239,097
13.03 Commercial Mortgage-Backed Securities	112,034,142	1,459,024,807	2,504,703,383	58,381,619	47,295,266	XXX	XXX	XXX	4,181,439,217	6.9	3,944,253,530	237,185,687
13.04 Other Loan-Backed and Structured Securities	1,672,930,670	4,159,516,151	1,411,780,146	502,942,619	155,648,392	XXX	XXX	XXX	7,902,817,979	13.1	1,355,177,498	6,547,640,481
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	12,276,073	943,011,094	391,562,584		8,478,032	XXX	XXX	XXX	1,355,327,783	2.2	13,203,389	1,342,124,394
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	4,492,281,867	18,411,212,750	17,213,695,739	9,177,271,053	11,042,208,709		XXX	XXX	60,336,670,119	100.0	34,713,826,589	25,622,843,530
13.10 Line 13.09 as a % of Col. 9	7.4	30.5	28.5	15.2	18.3		XXX	XXX	100.0	XXX	57.5	42.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	1,724,916,116	3,145,133,923	3,933,951,917	4,511,106,710	11,725,922,299	XXX	25,041,030,965	42.5	26,831,394,743	44.5	25,041,030,965	XXX
14.02 Residential Mortgage-Backed Securities	204,723,300	627,090,818	573,180,475	747,757,887	158,185,174	XXX	2,310,937,654	3.9	2,569,797,429	4.3	2,310,937,654	XXX
14.03 Commercial Mortgage-Backed Securities	166,695,200	1,875,449,512	1,793,368,473	19,223,101	12,922,173	XXX	3,867,658,459	6.6	3,944,253,530	6.5	3,867,658,459	XXX
14.04 Other Loan-Backed and Structured Securities	267,378,210	398,306,286	87,295,917	136,506,913	1,750,471	XXX	891,237,797	1.5	1,355,177,498	2.2	891,237,797	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX			13,203,389	0.0		XXX
14.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09 Totals	2,363,712,826	6,045,980,539	6,387,796,782	5,414,594,611	11,898,780,117		32,110,864,875	54.6	34,713,826,589	57.5	32,110,864,875	XXX
14.10 Line 14.09 as a % of Col. 7	7.4	18.8	19.9	16.9	37.1		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.0	10.3	10.9	9.2	20.2		54.6	XXX	XXX	XXX	54.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,108,703,048	3,393,057,666	4,914,316,988	2,579,803,758	2,663,560,315	XXX	14,659,441,775	24.9	15,265,653,871	25.3	XXX	14,659,441,775
15.02 Residential Mortgage-Backed Securities	291,720,030	812,653,565	604,413,429	615,701,411	169,443,291	XXX	2,493,931,726	4.2	2,230,239,097	3.7	XXX	2,493,931,726
15.03 Commercial Mortgage-Backed Securities	14,825,660	60,962,033	93,867,784	30,657,326	40,110,538	XXX	240,423,341	0.4	237,185,687	0.4	XXX	240,423,341
15.04 Other Loan-Backed and Structured Securities	999,910,092	3,823,185,619	2,382,276,459	342,615,212	151,504,484	XXX	7,699,491,866	13.1	6,547,640,481	10.9	XXX	7,699,491,866
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	11,817,376	1,380,288,352	254,962,942		8,285,264	XXX	1,655,353,934	2.8	1,342,124,394	2.2	XXX	1,655,353,934
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals	2,426,976,206	9,470,147,235	8,249,837,602	3,568,777,707	3,032,903,892		26,748,642,642	45.4	25,622,843,530	42.5	XXX	26,748,642,642
15.10 Line 15.09 as a % of Col. 7	9.1	35.4	30.8	13.3	11.3		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	4.1	16.1	14.0	6.1	5.2		45.4	XXX	XXX	XXX	XXX	45.4

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	10,053,322	10,053,322			
2. Cost of short-term investments acquired	1,200,480,843	1,200,480,843			
3. Accrual of discount	3,556,003	3,556,003			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(1,463,511)	(1,463,511)			
6. Deduct consideration received on disposals	1,037,548,109	1,037,548,109			
7. Deduct amortization of premium	213,155	213,155			
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)	174,865,393	174,865,393			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	174,865,393	174,865,393			

(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)		1,379,226,423
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	67,338,294	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	10,680,864	78,019,158
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	367,426,335	
	3.2 Section 2, Column 19	(232,133,114)	135,293,221
4.	SSAP No. 108 Adjustments		(616,492,183)
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(30,014,931)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		(83,025,452)
7.	Amortization:		
	7.1 Section 1, Column 19	(315,509)	
	7.2 Section 2, Column 21	(1,678)	(317,186)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23	(18,434,390)	(18,434,390)
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	70,264,183	
	9.2 Section 2, Column 20	(528,889)	69,735,294
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		1,080,040,857
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		1,080,040,857

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	12,976,425			
	3.14 Section 1, Column 18, prior year	536,522	12,439,904	12,439,904	
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	13,426,715			
	3.24 Section 1, Column 19, prior year plus	(1,856,733)			
	3.25 SSAP No. 108 Adjustments	(2,843,545)	12,439,904	12,439,904	
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)		88,492,542		
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)	35,238,007			
	4.23 SSAP No. 108 Adjustments	53,254,535	88,492,542		
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	11,270,509	9,364,685	03/08/2022	12/20/2026	CREDIT DEFAULT SWAP	1,270,507	675,783	P4400@-AA-7	GM HOLDINGS S.A.	2PL	10,000,003	8,688,902
042735D@6	Synthetic, Arrow Electronics, INC	2	10,000,000	10,048,614	8,874,558	03/09/2022	12/20/2026	CREDIT DEFAULT SWAP	48,624	56,267	Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2FE	9,999,990	8,818,291
053807D*1	Synthetic, Avnet, INC	2	10,000,000	10,000,003	8,684,714	03/09/2022	12/20/2026	CREDIT DEFAULT SWAP		(4,188)	P4400@-AA-7	GM HOLDINGS S.A.	2PL	10,000,003	8,688,902
054561A@4	Synthetic, AXA Equitable Holdings I	2	50,000,000	22,882,711	20,746,435	06/18/2018	06/20/2023	CREDIT DEFAULT SWAP	(117,287)	185,586	43761A-D#-0	HOMESERVE PLC	2	22,999,999	20,560,849
054561A@4	Synthetic, AXA Equitable Holdings I	2		2,001,837	1,880,489			CREDIT DEFAULT SWAP			87124V-AF-6	SYDNEY AIRPORT FINANCE CO PTY	2FE	2,001,837	1,880,489
054561A@4	Synthetic, AXA Equitable Holdings I	2		24,679,551	22,778,239			CREDIT DEFAULT SWAP			Q6518@-AE-2	NSW ELECTRICITY NETWORKS FINAN	2FE	24,679,551	22,778,239
054561A@4	Synthetic, AXA Equitable Holdings I	2		320,445	304,016			CREDIT DEFAULT SWAP			T1890*-AA-8	BARILLA INIZIATIVE SPA	2	320,445	304,016
06051GS@9	Synthetic, Bank of America Corp	1	20,000,000	20,154,411	17,917,043	04/27/2020	06/20/2025	CREDIT DEFAULT SWAP	154,411	184,243	42241@-AM-1	HEARST CORP	1	20,000,000	17,732,800
29250NG*0	Synthetic, Engridge, Inc.	2	10,000,000	10,024,512	9,363,727	05/10/2022	06/20/2027	CREDIT DEFAULT SWAP	24,503	17,919	018522-M@-8	ALLETE INC	2	10,000,009	9,345,808
35671DK#1	Synthetic, Freeport-Mcmoran Inc	2	20,000,000	19,569,255	16,843,937	05/10/2022	06/20/2027	CREDIT DEFAULT SWAP	(430,745)	(164,863)	G3198@-AG-2	ESSENTRA PLC	2YE	20,000,000	17,008,800
526057C@1	Synthetic, Lennar Corporation	2	10,000,000	11,332,145	10,823,215	05/10/2022	06/20/2027	CREDIT DEFAULT SWAP	1,332,136	1,477,407	018522-M@-8	ALLETE INC	2	10,000,009	9,345,808
534187K@7	Synthetic, Lincoln National Corporation	2	10,000,000	9,988,837	8,981,730	03/09/2022	12/20/2026	CREDIT DEFAULT SWAP	(11,153)	(185,761)	Q6568@-AA-9	NETWORK FINANCE COMPANY	2	9,999,990	9,167,491
560904G*9	Synthetic, Federation of Malaysia	1	20,000,000	19,937,734	19,222,544	04/27/2020	06/20/2025	CREDIT DEFAULT SWAP	(62,266)	247,944	T1890*-AA-8	BARILLA INIZIATIVE SPA	2	20,000,000	18,974,600
61747YQ@7	Synthetic, Morgan Stanley	1	20,000,000	20,087,043	18,744,624	04/27/2020	06/20/2025	CREDIT DEFAULT SWAP	87,052	153,432	Q7794#-AG-8	QPH FINANCE CO PTY LIMITED	2FE	19,999,992	18,591,192
681919A#3	Synthetic, Omnicom Group Inc	2	20,000,000	20,321,159	19,150,590	04/27/2020	06/20/2025	CREDIT DEFAULT SWAP	302,756	345,675	87124V-AF-6	SYDNEY AIRPORT FINANCE CO PTY	2FE	20,018,404	18,804,915
783549X*4	Synthetic, Ryder System INC	2	10,000,000	9,981,423	8,729,981	03/08/2022	12/20/2026	CREDIT DEFAULT SWAP	(18,597)	(88,336)	Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2FE	10,000,020	8,818,318
783549X@2	Synthetic, Ryder System INC	2	10,000,000	9,859,387	9,018,930	05/05/2022	06/20/2027	CREDIT DEFAULT SWAP	(140,603)	(148,561)	Q6568@-AA-9	NETWORK FINANCE COMPANY	2	9,999,990	9,167,491
824348C#1	Synthetic, The Sherwin-Williams Company	2	10,000,000	10,036,642	9,219,043	05/09/2022	06/20/2027	CREDIT DEFAULT SWAP	36,652	51,552	Q6568@-AA-9	NETWORK FINANCE COMPANY	2	9,999,990	9,167,491
824348C@3	Synthetic, The Sherwin-Williams Company	2	10,000,000	10,109,076	8,897,313	03/01/2022	12/20/2026	CREDIT DEFAULT SWAP	109,086	79,021	Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2FE	9,999,990	8,818,291
92343VA#1	Synthetic, Verizon Communications Inc 5yr	2	10,000,000	2,554,355	2,256,738	04/27/2020	06/20/2025	CREDIT DEFAULT SWAP	35,028	23,001	42241@-AM-1	HEARST CORP	1	2,519,327	2,233,736
92343VA#1	Synthetic, Verizon Communications Inc 5yr	2		4,599,986	3,996,881			CREDIT DEFAULT SWAP			P4400@-AA-7	GM HOLDINGS S.A.	2PL	4,599,986	3,996,881
92343VA#1	Synthetic, Verizon Communications Inc 5yr	2		1,929,559	1,793,641			CREDIT DEFAULT SWAP			Q7794#-AG-8	QPH FINANCE CO PTY LIMITED	2FE	1,929,559	1,793,641
92343VA#1	Synthetic, Verizon Communications Inc 5yr	2		951,125	902,361			CREDIT DEFAULT SWAP			T1890*-AA-8	BARILLA INIZIATIVE SPA	2	951,125	902,361
92343VB*4	Synthetic, Verizon Communications Inc 10yr	2	10,000,000	247,752	66,501	04/27/2020	06/20/2030	CREDIT DEFAULT SWAP	(152,257)	(281,063)	P4400@-AA-7	GM HOLDINGS S.A.	2PL	400,010	347,564
92343VB*4	Synthetic, Verizon Communications Inc 10yr	2		9,600,000	8,484,480			CREDIT DEFAULT SWAP			Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD	2FE	9,600,000	8,484,480
TBD1	Synthetic, 7 Year Floating Rate Bond	2	400,000,000	40,262,878	37,506,621	11/21/2022	11/23/2029	INTEREST RATE SWAP		(580,451)	00392#-AA-0	ABTEEN VENTURES LLC	1PL	40,262,878	38,087,072
TBD1	Synthetic, 7 Year Floating Rate Bond	2		14,042,664	11,388,881			INTEREST RATE SWAP			05682*-AA-2	BAIN CAPITAL HOLDINGS LP	1PL	14,042,664	11,388,881
TBD1	Synthetic, 7 Year Floating Rate Bond	2		18,048,873	15,500,372			INTEREST RATE SWAP			10240*-AA-7	BOWIE ACQUISITIONS LLC	2PL	18,048,873	15,500,372
TBD1	Synthetic, 7 Year Floating Rate Bond	2		24,092,861	19,611,348			INTEREST RATE SWAP			30306V-A#-6	FLNG LIQUEFACTION 3 LLC	2FE	24,092,861	19,611,348
TBD1	Synthetic, 7 Year Floating Rate Bond	2		18,000,000	17,217,000			INTEREST RATE SWAP			315413-A*-5	FERROCARRIL CENTRAL URUGUAY IS	2IF	18,000,000	17,217,000
TBD1	Synthetic, 7 Year Floating Rate Bond	2		35,762,814	29,828,690			INTEREST RATE SWAP			34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC	2PL	35,762,814	29,828,690
TBD1	Synthetic, 7 Year Floating Rate Bond	2		42,000,000	35,421,120			INTEREST RATE SWAP			36901@-AA-0	GENERAL ATLANTIC PARTNERS LP	1PL	42,000,000	35,421,120
TBD1	Synthetic, 7 Year Floating Rate Bond	2		23,000,000	21,657,720			INTEREST RATE SWAP			42241@-AK-5	HEARST COMMUNICATIONS INC	1	23,000,000	21,657,720
TBD1	Synthetic, 7 Year Floating Rate Bond	2		20,065,846	17,791,182			INTEREST RATE SWAP			42241@-AM-1	HEARST CORP	1	20,065,846	17,791,182
TBD1	Synthetic, 7 Year Floating Rate Bond	2		36,000,000	34,564,680			INTEREST RATE SWAP			449282-AA-0	ICHTHYS LNG PTY LTD	1PL	36,000,000	34,564,680
TBD1	Synthetic, 7 Year Floating Rate Bond	2		17,624,069	14,937,104			INTEREST RATE SWAP			46659*-AG-2	JM FAMILY ENTERPRISES INC	2	17,624,069	14,937,104
TBD1	Synthetic, 7 Year Floating Rate Bond	2		23,440,832	20,965,650			INTEREST RATE SWAP			57169*-BK-2	MARS INC	1	23,440,832	20,965,650

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
TBD1	Synthetic, 7 Year Floating Rate Bond	2		16,000,000	12,258,880			INTEREST RATE SWAP			617700-A*-0	MORNINGSTAR INC	2	16,000,000	12,258,880
TBD1	Synthetic, 7 Year Floating Rate Bond	2		16,000,000	12,487,040			INTEREST RATE SWAP			711123-F*-5	PEOPLES GAS LIGHT AND COKE COM	1	16,000,000	12,487,040
TBD1	Synthetic, 7 Year Floating Rate Bond	2		20,000,000	17,008,800			INTEREST RATE SWAP			G3198@-AG-2	ESSENTRA PLC	2YE	20,000,000	17,008,800
TBD1	Synthetic, 7 Year Floating Rate Bond	2		17,600,000	16,908,144			INTEREST RATE SWAP			L9031*-AC-5	TERMINAL INVESTMENT LIMITED HO	2PL	17,600,000	16,908,144
TBD1	Synthetic, 7 Year Floating Rate Bond	2		18,500,000	14,772,435			INTEREST RATE SWAP			Q3647#-AB-7	EVOLUTION MINING FINANCE PTY L	2PL	18,500,000	14,772,435
TBD2	Synthetic, 10 Year Floating Rate Bond	2	300,000,000	38,556,222	29,020,707	11/21/2022	11/23/2032	INTEREST RATE SWAP		(174,450)	05682*-AC-8	BAIN CAPITAL HOLDINGS LP	1PL	38,556,222	29,195,157
TBD2	Synthetic, 10 Year Floating Rate Bond	2		57,793,532	48,261,379			INTEREST RATE SWAP			46674@-AA-4	JLL SECURITIES CREDIT LEASE BA	4	57,793,532	48,261,379
TBD2	Synthetic, 10 Year Floating Rate Bond	2		32,796,790	28,024,857			INTEREST RATE SWAP			74352*-AA-7	AMZN PROJECT BONDURANT IA CTL	1	32,796,790	28,024,857
TBD2	Synthetic, 10 Year Floating Rate Bond	2		39,045,440	30,494,488			INTEREST RATE SWAP			91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL	1PL	39,045,440	30,494,488
TBD2	Synthetic, 10 Year Floating Rate Bond	2		29,000,000	23,928,770			INTEREST RATE SWAP			91863@-AB-9	VHG CAPITAL LP	1PL	29,000,000	23,928,770
TBD2	Synthetic, 10 Year Floating Rate Bond	2		30,000,000	24,600,300			INTEREST RATE SWAP			92783#-AB-2	VIRGINIA INTERNATIONAL GATEWAY	1PL	30,000,000	24,600,300
TBD2	Synthetic, 10 Year Floating Rate Bond	2		37,284,663	28,609,641			INTEREST RATE SWAP			93401*-AD-2	WARBURG PINCUS LLC	1PL	37,284,663	28,609,641
TBD2	Synthetic, 10 Year Floating Rate Bond	2		36,558,015	28,034,803			INTEREST RATE SWAP			G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC	1PL	36,558,015	28,034,803
9999999999 - Totals				973,963,572	837,847,026	XXX	XXX	XXX	2,467,846	1,870,157	XXX	XXX	XXX	971,495,726	835,976,870

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	7	150,211,978	13	211,877,667	18	272,719,033	18	272,603,771	7	150,211,978
2. Add: Opened or Acquired Transactions	6	61,653,717	5	60,909,695			2	701,475,498	13	824,038,911
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	71,881	XXX	76,855	XXX	106,734	XXX	107,124	XXX	362,595
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	59,909	XXX	145,185	XXX	221,996	XXX	222,823	XXX	649,912
7. Ending Inventory	13	211,877,667	18	272,719,033	18	272,603,771	20	973,963,572	20	973,963,572

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	1,080,040,865	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		1,080,040,865
4.	Part D, Section 1, Column 6	3,466,935,275	
5.	Part D, Section 1, Column 7	(2,386,894,410)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,084,966,476	
8.	Part B, Section 1, Column 13	3,090,365	
9.	Total (Line 7 plus Line 8)		1,088,056,841
10.	Part D, Section 1, Column 9	3,526,753,310	
11.	Part D, Section 1, Column 10	(2,441,786,835)	
12	Total (Line 9 minus Line 10 minus Line 11)		3,090,366

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	950,953,177	
14.	Part B, Section 1, Column 20	45,099,536	
15.	Part D, Section 1, Column 12	996,052,713	
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	447,432,177	197,432,177	250,000,000	
2. Cost of cash equivalents acquired	56,451,338,481	42,309,487,157	14,141,851,324	
3. Accrual of discount	15,627,173	15,627,173		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(556)	(556)		
6. Deduct consideration received on disposals	54,336,721,316	41,254,353,779	13,082,367,537	
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)	2,577,675,959	1,268,192,172	1,309,483,787	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	2,577,675,959	1,268,192,172	1,309,483,787	

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Principal Life Insurance Company

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances 11	12	13	14	15	16	17
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	06/30/2015	199,876,737		141,180,643	141,180,643	6,203,244			(6,203,244)		10,696,524	4,907,237
567080 655 9th Street (C2)		Des Moines	IA	01/01/1986	06/30/2015	127,289,204		64,993,544	64,993,544	4,108,368			(4,108,368)		7,850,891	4,101,552
567081 710 9th Street (C3)		Des Moines	IA	01/01/1980	06/30/2015	27,556,164		12,933,629	12,933,629	642,007			(642,007)		1,547,823	1,054,361
567082 750 Park Street		Des Moines	IA	01/01/1994	06/30/2015	144,750,951		78,338,190	78,338,190	4,172,807			(4,172,807)		8,288,929	4,551,023
567083 575 7th Street (C5)		Des Moines	IA	01/01/1966	06/30/2015	10,694,308		873,138	873,138	7,567			(7,567)		78,578	85,478
567084 Corporate 6 Principal Park		Des Moines	IA	01/01/1987	06/30/2015	4,429,511		3,104,312	3,104,312	18,955			(18,955)		162,810	143,855
567086 801 Grand		Des Moines	IA	05/01/2001	06/30/2015	196,787,584		84,344,412	84,344,412	8,687,181			(8,687,181)		23,468,846	8,284,481
567085 680 8th Street		Des Moines	IA	12/31/1997	06/30/2015	2,969,604		2,846,103	2,846,103	54,889			(54,889)		174,440	119,551
567089 Child Development Center		Des Moines	IA	06/01/2007	06/30/2015	10,655,748		7,091,235	7,091,235	331,203			(331,203)		933,908	623,046
3858902 Fiber Hut		Des Moines	IA	07/01/2007	06/30/2015	40,000		33,704	33,704	404			(404)		3,158	2,754
567087 Hangar		Des Moines	IA	10/01/2003	06/30/2015	4,715,750		2,532,712	2,532,712	307,024			(307,024)		624,975	321,517
567090 Ramp 1		Des Moines	IA	01/01/1984	06/30/2015	13,090,794		3,641,874	3,641,874	399,119			(399,119)		884,392	510,808
567091 Ramp 2		Des Moines	IA	01/01/1988	06/30/2015	13,476,758		3,977,858	3,977,858	328,585			(328,585)		1,031,444	736,012
567092 Ramp 3		Des Moines	IA	01/01/1993	06/30/2015	35,218,249		24,037,612	24,037,612	867,547			(867,547)		1,765,526	1,006,704
567099 Lot 2		Des Moines	IA	12/28/2001	06/30/2015	2,705,161		1,696,386	1,696,386	72,692			(72,692)		239,488	166,827
567096 Lot B		Des Moines	IA	06/01/1995	06/30/2015	1,603,804		1,330,046	1,330,046	10,785			(10,785)		96,441	90,319
567095 Lot C		Des Moines	IA	07/01/1974	06/30/2015	433,050		406,401	406,401	4,402			(4,402)		71,473	56,172
567093 Lot F		Des Moines	IA	01/01/1973	06/30/2015	1,479,636		977,394	977,394	30,989			(30,989)		220,796	217,254
567097 Lot I		Des Moines	IA	10/30/1998	06/30/2015	2,691,724		2,628,478	2,628,478	2,125			(2,125)		182,565	187,157
567098 901 Grand		Des Moines	IA	05/01/2001	06/30/2015	15,155,114		4,463,731	4,463,731	358,486			(358,486)		1,453,181	442,696
605159 Corporate Campus Wide		Des Moines	IA	01/01/2013	06/30/2015	10,403,498		7,735,827	7,735,827	493,574			(493,574)		595,860	102,285
605157 Guest Lot		Des Moines	IA	04/01/1999	06/30/2015	410,886		410,886	410,886						102,305	102,305
0299999. Property occupied by the reporting entity - Administrative						826,434,236		449,578,115	449,578,115	27,101,956			(27,101,956)		60,474,353	27,813,395
0399999. Total Property occupied by the reporting entity						826,434,236		449,578,115	449,578,115	27,101,956			(27,101,956)		60,474,353	27,813,395
100710 Retail-Single Tenant		MORRISTOWN	TN	07/30/1999	12/31/2015	5,865,932		1,399,450	2,200,000	204,059			(204,059)		850,000	316,693
567158 Grand Island		Grand Island	NE	01/01/1982	07/22/2014	2,836,798		2,160,725	2,160,725	338,037			(338,037)		400,254	(2,092)
0499999. Properties held for the production of income						8,702,730		3,560,174	4,360,725	542,095			(542,095)		1,250,254	314,602
0699999 - Totals						835,136,966		453,138,289	453,938,840	27,644,051			(27,644,051)		61,724,607	28,127,996

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
567079 711 High Street (C1)	Des Moines	IA	07/01/1940	Various				712,770
567080 655 9th Street (C2)	Des Moines	IA	01/01/1986	Various				1,049,827
567081 710 9th Street (C3)	Des Moines	IA	01/01/1980	Various				122,760
567082 750 Park Street	Des Moines	IA	01/01/1994	Various				3,322,878
567083 575 7th Street (C5)	Des Moines	IA	01/01/1966	Various				605,338
567086 801 Grand	Des Moines	IA	05/01/2001	Various				4,632,812
567089 Child Development Center	Des Moines	IA	06/01/2007	Various				146,655
567087 Hangar	Grand Island	NE	10/01/2003	Various				(1,794)
567090 Ramp 1	Des Moines	IA	01/01/1984	Various				683,322
567091 Ramp 2	Des Moines	IA	01/01/1988	Various				150,451
567092 Ramp 3	Des Moines	IA	01/01/1993	Various				532,179
567095 Lot C	Des Moines	IA	07/01/1974	Various				75,000
567098 901 Grand	Des Moines	IA	05/01/2001	Various				96,237
605159 Corporate Campus Wide	Des Moines	IA	01/01/2013	Various				786,539
0199999. Acquired by Purchase								12,914,975
0399999 - Totals								12,914,975

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
1		LOAN(S)	FL		08/31/1993	7.250	12,454						320,000	12/01/2022
1		LOAN(S)	MN		09/30/1993	7.000	14,433						280,000	12/01/2022
0399999. Mortgages in good standing - Residential mortgages-all other							26,887						600,000	XXX
730001		VARIOUS	US		08/15/2022	7.700	97,336,426		217,426				124,038,804	08/01/2022
730002		Spring	TX		12/20/2022	7.070	50,000,000						92,100,000	09/28/2022
730003		VARIOUS	US		12/29/2022	14.140	88,655,231		95,231				867,800,000	02/16/2022
730004		VARIOUS	US		12/30/2022	8.740	64,216,369		3,229				95,629,688	08/01/2022
750624		Washington	DC		03/28/1995	3.350	18,928,031						230,400,000	06/01/2022
750994		Washington	DC		02/14/1996	2.720	5,294,982						58,800,000	06/01/2022
752932		Glen Cove	NY		08/28/2001	8.570	149,614						574,309	06/01/2022
753251		Cypress	CA		09/24/2002	7.290	1,567,511						11,200,000	11/01/2022
753454		Pikesville	MD		03/14/2003	7.310	3,331,241						12,300,000	05/01/2022
753500		St Paul	MN		06/03/2003	6.350	231,615						6,250,000	04/01/2022
753542		Chatsworth	CA		06/23/2003	5.840	239,958						21,400,000	04/01/2022
753577		Virginia Beach	VA		06/23/2003	5.780	89,261						4,900,000	06/01/2022
753578		Virginia Beach	VA		06/23/2003	5.780	78,999						4,300,000	06/01/2022
753579		Virginia Beach	VA		06/23/2003	5.780	88,234						4,800,000	06/01/2022
753624		Waltham	MA		09/09/2003	5.260	1,081,700		(239)				6,500,000	04/01/2022
753634		Chicago	IL		10/24/2003	6.100	480,498		(152)				18,400,000	06/01/2022
753768		Riverview	FL		12/22/2003	6.290	226,912						4,000,000	06/01/2022
754007		Ft Lauderdale	FL		06/22/2004	6.400	356,759		(189)				5,900,000	05/01/2022
754110		Minnetonka	MN		12/14/2004	5.800	3,421,223		(1,345)				18,800,000	06/01/2022
754194		West Melbourne	FL		01/27/2005	5.560	1,891,193		(655)				9,300,000	04/01/2022
754212		Marietta	GA		01/31/2005	5.880	4,157,256		(697)				15,300,000	02/01/2022
754310		Schertz	TX		04/05/2005	5.430	757,936		(540)				12,000,000	06/01/2022
754361		Delafield	WI		04/27/2005	5.930	3,301,007		(735)				18,900,000	06/01/2022
754427		Dallas	TX		12/07/2005	6.050	2,956,208		(666)				7,800,000	06/01/2022
754443		Grand Blanc	MI		06/03/2005	5.610	4,723,993		(55)				10,400,000	06/01/2022
754444		Grand Blanc	MI		06/03/2005	5.610	4,062,032		(78)				8,500,000	06/01/2022
754571		Rockaway	NJ		09/13/2005	5.490	1,698,788						5,350,000	05/01/2022
754630		Pittsburgh	PA		09/30/2005	5.750	250,218						2,490,000	04/01/2022
754758		Glen Burnie	MD		12/16/2005	5.810	590,292						6,600,000	06/01/2022
754759		Glen Burnie	MD		12/16/2005	5.810	472,232						5,000,000	06/01/2022
754762		Columbia	MD		12/16/2005	5.860	473,798						5,500,000	06/01/2022
754763		Lutherville	MD		12/16/2005	5.860	355,348						2,500,000	06/01/2022
754773		Brighton	MI		02/03/2006	6.190	1,725,821		(402)				4,430,000	06/01/2022
754829		Virginia Beach	VA		01/20/2006	5.890	681,018						6,400,000	06/01/2022
754892		Franklin	TN		11/20/2006	5.750	1,228,100		(577)				8,200,000	03/01/2022
754976		Carrollton	TX		10/27/2006	5.790	7,002,357		(1,903)				25,900,000	06/01/2022
755113		East Meadow	NY		06/20/2006	6.200	859,017						6,740,000	05/01/2022
755167		La Porte	TX		07/25/2006	6.890	9,595,429						37,000,000	06/01/2022
755619		Los Angeles	CA		09/25/2007	6.070	13,702,724						80,000,000	06/01/2022
755717		Scott Township	PA		04/23/2007	6.200	5,633,256						11,300,000	06/01/2022
755740		Hudson	WI		04/04/2007	5.950	3,101,777		(1,134)				10,170,000	05/01/2022
755746		Evans	GA		04/20/2007	5.960	834,879		(329)				7,400,000	06/01/2022
755756		Alexandria	VA		04/19/2007	5.970	2,752,932						12,000,000	06/01/2022
755790		Greenville	SC		07/27/2007	5.780	1,745,290		(523)				5,487,310	06/01/2022
755791		Fort Mill	SC		06/22/2007	5.780	1,467,064		(471)				4,612,690	06/01/2022
755939		Gambrills	MD		06/07/2007	6.260	1,807,065						14,900,000	06/01/2022
756061		Baltimore	MD		07/13/2007	6.540	11,850,506						17,100,000	09/01/2022
756063		Ware	MA		08/24/2007	6.770	3,237,753						6,800,000	06/01/2022
756202		Houston	TX		12/03/2007	6.410	5,423,245						21,100,000	06/01/2022
756236		New York	NY		11/07/2007	6.860	9,277,542						30,300,000	05/01/2022

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
756286		Lakewood	OH		11/15/2007	6.760	771,910						3,100,000	06/01/2022
756326		Annapolis	MD		11/27/2007	6.600	1,390,722		(1,071)				7,700,000	06/01/2022
756341		Pittsburgh	PA		01/18/2008	6.910	1,609,338						3,400,000	06/01/2022
756469		Virginia Beach	VA		02/28/2008	6.200	1,185,231		(316)				4,400,000	03/01/2022
756531		New York	NY		01/12/2009	7.440	31,073,902						91,550,000	06/01/2022
756627		Santa Monica	CA		03/24/2010	6.960	5,943,540		(1,978)				17,700,000	12/01/2022
756637		Santa Clara	CA		07/01/2010	6.380	10,194,554		(362)				70,200,000	12/01/2022
756647		Towson	MD		12/09/2010	6.320	11,986,056		(2,921)				23,700,000	05/01/2022
756660		Edison	NJ		07/20/2010	5.340	7,190,990		(3,572)				35,000,000	06/01/2022
756675		Bethesda	MD		10/08/2010	5.200	7,721,635		(921)				19,486,588	04/01/2022
756676		Bethesda	MD		10/08/2010	5.210	7,377,282		(806)				39,900,000	04/01/2022
756677		Washington	DC		10/08/2010	5.350	10,380,307		(2,074)				22,900,000	04/01/2022
756700		Wayne	NJ		12/01/2010	4.720	807,457		(1,044)				19,300,000	05/01/2022
756918		Edison	NJ		03/31/2011	2.340	12,436,244						212,695,023	06/01/2022
756923		Santa Ana	CA		08/01/2011	5.800	6,365,348		(3,099)				23,193,590	04/01/2022
756926		Portland	OR		05/02/2011	4.880	2,188,645		(898)				20,865,000	09/01/2022
756943		Midlothian	VA		07/01/2011	4.720	2,453,166		(1,764)				31,500,000	06/01/2022
756953		Washington	DC		06/23/2011	5.550	47,576,925		(13,607)				133,300,000	06/01/2022
756957		Kent	WA		07/01/2011	4.610	1,601,243		(1,173)				25,772,727	06/01/2022
756958		New York	NY		06/30/2011	5.050	7,010,642		(2,689)				15,900,000	05/01/2022
756961		Beverly Hills	CA		07/08/2011	4.310	1,632,089		(1,757)				32,700,000	12/01/2022
756976		Lexington	MA		07/27/2011	5.020	3,706,966		(1,199)				14,535,000	05/01/2022
757001		Nashville	TN		10/05/2011	4.240	5,063,124		(1,512)				16,200,000	03/01/2022
757006		Severna Park	MD		09/23/2011	4.330	25,896,206		(10,782)				49,200,000	05/01/2022
757032		Toms River	NJ		02/01/2012	4.860	31,629,821		(7,525)				66,373,014	06/01/2022
757057		Carlstadt	NJ		02/06/2012	4.130	11,518,531		(5,240)				65,443,528	06/01/2022
757058		Carlstadt	NJ		02/06/2012	4.130	2,892,979		(1,192)				16,436,872	06/01/2022
757059		Carlstadt	NJ		02/06/2012	4.130	1,851,507		(819)				10,519,600	06/01/2022
757069		Hialeah	FL		01/27/2012	3.920	5,503,388		(2,805)				66,100,000	04/01/2022
757070		Miami	FL		01/27/2012	3.920	6,911,714		(3,669)				89,700,000	04/01/2022
757078		Seattle	WA		03/27/2012	3.750	31,195,304		(18,221)				115,752,740	04/01/2022
757079		Nashville	TN		08/01/2012	4.550	6,459,197		(2,010)				29,900,000	03/01/2022
757081		Issaquah	WA		04/10/2012	3.670	3,892,004		(2,070)				38,700,000	04/01/2022
757087		White Plains	NY		03/23/2012	4.070	9,151,877						28,200,000	06/01/2022
757088		Bronxville	NY		08/23/2013	4.070	3,111,127						13,900,000	04/01/2022
757110		Fairfield	NJ		11/05/2012	4.290	11,140,600		(4,170)				48,900,000	05/01/2022
757119		Old Bridge Township	NJ		06/27/2012	3.670	21,982,629		(12,831)				151,800,000	05/01/2022
757126		New York	NY		07/31/2012	3.950	39,822,508		(4,520)				76,700,000	04/01/2022
757137		West Nyack	NY		08/01/2012	3.660	2,420,097		(1,685)				16,726,667	06/01/2022
757139		North Brunswick	NJ		08/30/2012	3.410	1,880,729		(1,788)				17,000,000	06/01/2022
757153		Seattle	WA		10/05/2012	3.030	5,946,629		(2,549)				83,300,000	04/01/2022
757155		Littleton	CO		10/01/2012	3.430	2,248,190		(1,469)				12,800,000	07/01/2022
757156		Redmond	WA		10/01/2012	3.450	3,371,015		(1,583)				19,200,000	06/01/2022
757170		Woodbridge	NJ		10/04/2012	3.230	7,666,063		(4,798)				55,300,000	04/01/2022
757171		Keasbey	NJ		10/04/2012	3.250	5,664,784		(3,193)				50,900,000	05/01/2022
757179		Piscataway	NJ		11/05/2012	3.330	4,301,473		(2,052)				29,100,000	06/01/2022
757181		Manchester	CT		10/31/2012	3.270	9,683,275		(4,354)				63,700,000	06/01/2022
757182		East Rutherford	NJ		12/26/2012	7.110	2,912,986		(3,197)				19,400,000	06/01/2022
757208		Iselin	NJ		12/27/2012	3.480	28,757,168		(15,678)				88,300,000	06/01/2022
757210		Malibu	CA		12/26/2012	3.750	12,254,301		(4,745)				90,500,000	06/01/2022
757214		Fairfield	NJ		04/01/2013	3.420	3,225,722		(3,624)				11,800,000	06/01/2022
757218		New York	NY		01/03/2013	3.820	4,080,976		(1,480)				93,900,000	06/01/2022
757226		Northvale	NJ		01/16/2013	3.030	2,033,380		(1,889)				30,600,000	06/01/2022

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
757227		New York	NY		12/17/2012	3.090	26,796,941		(14,727)				101,200,000	12/01/2022
757232		Santa Monica	CA		02/01/2013	3.150	10,841,887		(9,665)				61,200,000	12/01/2022
757234		Fairfield	NJ		04/01/2013	3.420	2,056,912		(3,626)				6,500,000	06/01/2022
757236		Lakewood	CA		03/12/2013	3.240	12,699,430		(7,042)				57,200,000	06/01/2022
757238		Los Angeles	CA		02/07/2013	3.250	115,006,292		(62,477)				534,500,000	11/01/2022
757242		Denver	CO		01/30/2013	3.610	57,787,569		(18,240)				132,319,765	12/01/2022
757245		Falls Church	VA		02/01/2013	3.770	24,430,164		(9,970)				47,500,000	06/01/2022
757248		Lakewood	CO		04/11/2013	4.760	4,789,549		(1,503)				10,865,246	05/01/2022
757249		Lakewood	CO		04/11/2013	4.770	15,957,993		(4,228)				36,217,492	05/01/2022
757250		Boulder	CO		04/11/2013	4.730	3,279,042		(1,595)				6,600,000	06/01/2022
757251		Aurora	CO		04/11/2013	4.770	10,638,662		(2,819)				24,144,995	04/01/2022
757252		Denver	CO		04/11/2013	4.750	4,177,183		(1,492)				9,472,267	04/01/2022
757253		Denver	CO		04/11/2013	4.670	2,054,291		(1,573)				7,225,000	06/01/2022
757255		Arvada	CO		04/11/2013	4.770	12,193,544		(3,366)				25,900,000	04/01/2022
757258		Houston	TX		03/27/2013	3.710	14,002,079		(8,081)				37,250,000	06/01/2022
757260		Somerset	NJ		04/01/2013	3.890	2,396,252						19,300,000	06/01/2022
757264		Bridgewater	NJ		04/11/2013	3.030	6,392,108		(4,040)				45,800,000	06/01/2022
757265		Raritan	NJ		04/11/2013	3.040	4,330,427		(2,647)				36,200,000	06/01/2022
757269		Seattle	WA		07/01/2013	3.880	2,778,787		(1,802)				11,800,000	04/01/2022
757272		Montgomeryville	PA		05/31/2013	2.790	755,668		(1,202)				28,000,000	06/01/2022
757273		Palo Alto	CA		04/24/2013	3.830	10,255,959		(3,126)				34,600,000	12/01/2022
757277		Secaucus	NJ		05/23/2013	3.390	34,874,333		(17,048)				84,600,000	06/01/2022
757278		Baltimore	MD		10/10/2013	3.880	7,853,989		(2,381)				19,400,000	05/01/2022
757281		San Francisco	CA		04/24/2013	3.690	40,010,225		(29,944)				72,000,000	12/01/2022
757282		Everett	WA		04/30/2013	2.310	759,467		(863)				74,300,000	04/01/2022
757286		Washington	DC		05/30/2013	3.350	7,444,930		(3,650)				29,000,000	05/01/2022
757289		New York	NY		06/28/2013	4.190	4,051,360		(1,241)				88,300,000	06/01/2022
757290		Manhattan	NY		06/03/2013	3.470	6,319,652		(3,009)				22,300,000	06/01/2022
757298		Franconia	VA		05/23/2013	2.860	1,670,374		(590)				26,900,000	06/01/2022
757299		New York	NY		06/03/2013	3.950	4,426,878		(1,453)				98,600,000	06/01/2022
757304		Florham Park	NJ		06/18/2013	2.820	1,064,786		(1,501)				17,200,000	06/01/2022
757306		New Bedford	MA		06/20/2013	3.620	2,319,975		(1,976)				8,000,000	06/01/2022
757307		Arlington	VA		06/07/2013	2.830	6,567,576		(3,419)				53,100,000	05/01/2022
757313		Bellingham	MA		05/31/2013	3.080	3,853,620		(1,502)				21,000,000	06/01/2022
757315		Cambridge	MA		05/30/2013	3.260	10,907,978		(3,654)				40,000,000	05/01/2022
757319		Cambridge	MA		06/12/2013	3.890	8,730,732		(2,972)				20,000,000	05/01/2022
757321		Yonkers	NY		07/31/2013	3.220	5,020,079		(2,330)				18,600,000	06/01/2022
757324		Virginia Beach	VA		07/30/2013	4.340	13,353,817		(50)				45,439,976	03/01/2022
757325		Virginia Beach	VA		07/30/2013	4.340	5,866,546		(20)				19,966,423	03/01/2022
757326		Virgina Beach	VA		07/30/2013	4.080	4,846,821		(64)				16,393,602	03/01/2022
757328		Chesapeake	VA		07/22/2013	4.140	3,380,146		(22)				15,900,000	05/01/2022
757351		Panorama City	CA		10/01/2013	4.740	5,807,194		(2,383)				19,900,000	12/01/2022
757360		Branchburg	NJ		10/31/2013	5.420	22,397,874		(4,877)				42,300,000	05/01/2022
757377		Santa Monica	CA		12/02/2013	4.400	7,502,451		(3,281)				19,400,000	06/01/2022
757381		Lexington	MA		12/23/2013	5.030	5,871,988		(689)				19,600,000	05/01/2022
757396		New York	NY		02/04/2014	4.830	9,631,446		(2,965)				16,900,000	04/01/2022
757398		Downey	CA		04/01/2014	5.060	15,663,863		(2,593)				88,400,000	05/01/2022
757403		Studio City	CA		01/24/2014	4.930	5,652,806		(1,816)				22,600,000	12/01/2022
757407		San Francisco	CA		01/17/2014	5.290	15,251,401		(2,932)				31,000,000	06/01/2022
757410		Washington	DC		02/03/2014	4.840	10,333,655		(2,468)				29,900,000	05/01/2022
757415		Rockville	MD		04/17/2014	5.070	44,564,820		(10,422)				80,200,000	06/01/2022
757417		New York	NY		02/20/2014	5.290	15,063,226		(1,606)				82,704,403	06/01/2022
757418		New York	NY		02/20/2014	4.650	8,850,000						48,795,597	06/01/2022

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
757423		Greenwood Village	CO		05/09/2014	4.820	16,559,240		(3,827)				50,400,000	06/01/2022
757424		Boulder	CO		03/26/2014	5.050	4,734,141		(2,488)				12,400,000	07/01/2022
757426		Tempe	AZ		06/05/2014	5.350	11,545,378		(2,475)				26,400,000	05/01/2022
757428		Palo Alto	CA		05/30/2014	5.050	26,477,106		(8,552)				89,343,506	12/01/2022
757435		Addison	TX		03/19/2014	4.910	45,335,574		(10,175)				65,200,622	06/01/2022
757436		Houston	TX		04/16/2014	4.720	58,446,083		(16,603)				124,500,000	06/01/2022
757438		Palo Alto	CA		07/23/2014	5.230	21,426,588		(5,384)				68,100,000	12/01/2022
757442		Los Angeles	CA		10/31/2014	4.380	5,332,559		(2,708)				13,900,000	04/01/2022
757448		New York	NY		04/21/2014	4.010	75,058,770		(42,098)				138,900,000	06/01/2022
757451		Richmond	VA		06/11/2014	4.880	4,697,080		(1,831)				7,700,000	06/01/2022
757452		King of Prussia	PA		06/20/2014	4.290	21,517,308		(10,948)				39,800,000	06/01/2022
757455		Baltimore	MD		06/27/2014	4.390	38,451,172						61,400,000	12/01/2022
757457		Sherman Oaks	CA		05/01/2014	4.180	5,800,419		(4,537)				10,900,000	12/01/2022
757470		East Brunswick	NJ		06/24/2014	3.600	7,881,035						42,600,000	06/01/2022
757488		Westlake Village	CA		07/31/2014	4.200	12,025,253		(3,405)				37,100,000	08/01/2022
757489		New York	NY		07/25/2014	4.490	15,501,869		(3,779)				303,000,000	06/01/2022
757491		New York	NY		08/07/2014	4.490	15,189,888		(3,075)				280,800,000	06/01/2022
757497		New York	NY		12/11/2014	4.770	58,846,437						64,500,000	12/01/2022
757498		Sacramento	CA		08/27/2014	3.810	4,806,503		(3,360)				12,600,000	09/01/2022
757501		Matthews	NC		09/04/2014	4.020	5,867,634		(2,296)				17,300,000	06/01/2022
757504		Newport News	VA		09/29/2014	3.650	5,171,948		(4,435)				20,300,000	03/01/2022
757509		Mountain View	CA		09/30/2014	4.480	15,403,485		(1,301)				101,600,000	12/01/2022
757515		Arlington	VA		10/10/2014	3.680	10,917,814		(7,029)				24,000,000	04/01/2022
757517		Washington	DC		02/20/2015	5.170	14,986,477						25,300,000	11/01/2022
757518		Hillsborough	NJ		11/03/2014	3.320	4,238,516		(2,126)				30,200,000	06/01/2022
757520		Parsippany-Troy Hills	NJ		11/19/2014	3.200	21,445,422						62,200,000	05/01/2022
757521		Seattle	WA		11/06/2014	3.820	2,903,740						10,789,060	04/01/2022
757524		North Haven	CT		11/17/2014	4.470	15,835,029		(5,266)				32,600,000	06/01/2022
757526		Washington	DC		12/04/2014	5.250	25,046,031		(21,524)				25,550,661	12/01/2022
757527		Chicago	IL		10/30/2014	4.040	10,915,548		(3,227)				23,750,000	06/01/2022
757529		Double Oak	TX		11/13/2014	3.900	2,947,055		(2,058)				16,500,000	06/01/2022
757533		Spring	TX		11/03/2014	3.970	4,507,229		(1,973)				14,300,000	06/01/2022
757536		Colorado Springs	CO		11/20/2014	3.750	18,806,629		(6,406)				62,700,000	04/01/2022
757540		Woodbridge	NJ		12/22/2014	3.300	6,420,762		(3,420)				19,900,000	05/01/2022
757541		Washington	DC		11/17/2014	3.540	16,864,056		(6,970)				31,000,000	05/01/2022
757542		Huntington Beach	CA		01/07/2015	3.850	7,125,778		(3,196)				13,650,000	04/01/2022
757544		Los Alto	CA		12/11/2014	3.850	25,062,309		(9,210)				51,549,325	12/01/2022
757545		San Leandro	CA		01/14/2015	3.500	8,518,567		(3,825)				36,000,000	04/01/2022
757548		Davie	FL		12/12/2014	3.750	9,724,705		(4,874)				25,300,000	04/01/2022
757559		Renton	WA	S	01/05/2015	3.030	9,225,000						28,500,000	06/01/2022
757560		St Louis Park	MN		01/13/2015	3.590	53,056,953		(25,884)				87,400,000	06/01/2022
757561		Warminster	PA		01/09/2015	3.290	1,110,428		(1,983)				10,600,000	06/01/2022
757564		Duluth	GA	S	01/23/2015	2.960	17,989,479						94,000,000	04/01/2022
757572		Virginia Beach	VA		02/06/2015	3.400	1,934,269		(3,161)				13,900,000	03/01/2022
757577		Decatur	GA		03/09/2015	4.510	25,268,367						45,500,000	03/01/2022
757582		Boston	MA		03/09/2015	3.710	4,195,468		(1,242)				11,400,000	08/01/2022
757583		Boston	MA		03/09/2015	3.650	1,354,274		(677)				5,500,000	08/01/2022
757586		New York	NY		04/01/2015	4.330	42,350,282		(2,358)				503,300,000	06/01/2022
757587		Burlington	NJ		02/27/2015	3.480	10,306,801		(6,818)				67,100,000	06/01/2022
757589		Woodbridge	NJ		04/01/2015	3.200	2,942,188		(2,958)				10,500,000	06/01/2022
757590		Los Altos	CA		07/08/2015	3.710	18,682,498		(5,075)				49,000,000	04/01/2022
757593		Chicago	IL		03/11/2015	3.720	65,176,294		(21,422)				90,185,000	10/01/2022
757595		Washington	DC		02/06/2015	4.950	32,060,001		(28,331)				32,704,846	12/01/2022

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
757596		Allston	MA		03/23/2015	3.500	5,229,994		(1,497)				14,900,000	06/01/2022
757599		Chicago	IL		03/05/2015	3.720	11,612,323		(5,128)				20,150,000	06/01/2022
757600		Seattle	WA		03/16/2015	3.480	3,611,634		(2,485)				14,200,000	04/01/2022
757603		Emeryville	CA		04/09/2015	3.610	60,948,528		(17,584)				296,264,082	09/01/2022
757606		Seattle	WA		05/01/2015	3.670	7,338,171		(2,299)				17,400,000	04/01/2022
757607		Riverdale	NY		06/01/2015	3.680	4,683,062		(1,387)				53,200,000	06/01/2022
757608		Los Altos	CA		10/09/2015	3.820	6,157,938		(1,415)				16,900,000	12/01/2022
757609		New York	NY		04/30/2015	3.190	12,016,224		(3,419)				30,250,000	06/01/2022
757610		Clifton	NJ		04/01/2015	3.340	5,490,634		(3,120)				15,100,000	06/01/2022
757611		Watchung	NJ		04/01/2015	3.340	22,045,504		(12,433)				44,900,000	06/01/2022
757613		New York	NY		04/20/2015	3.800	8,194,577		(1,634)				145,200,000	06/01/2022
757617		Seattle	WA		04/07/2015	3.480	17,024,901		(10,465)				38,200,000	04/01/2022
757625		New York	NY		06/01/2015	4.030	6,860,447		(1,124)				66,100,000	06/01/2022
757627		New York	NY		05/29/2015	4.230	27,102,018		(2,702)				105,031,005	06/01/2022
757628		New York	NY		05/29/2015	3.940	15,309,060		(3,800)				59,318,995	06/01/2022
757629		Manhattan Beach	CA		10/05/2015	3.940	8,250,087		(1,604)				45,100,000	04/01/2022
757634		Burbank	CA		04/29/2015	4.500	25,398,785						49,700,000	12/01/2022
757661		Davidson	NC		07/23/2015	4.190	11,278,122		(4,688)				24,700,000	05/01/2022
757683		Littleton	CO		08/28/2015	4.230	7,861,616		(2,750)				18,100,000	06/01/2022
757690		Sacramento	CA		10/08/2015	4.460	7,175,770		(2,640)				15,300,000	09/01/2022
757691		New York	NY		09/01/2015	3.840	7,019,180		(2,117)				111,200,000	06/01/2022
757692		New York	NY		09/01/2015	3.720	4,679,249		(2,063)				112,192,804	06/01/2022
757693		Palm Beach Gardens	FL		10/28/2015	3.760	7,586,852		(3,255)				20,200,000	06/01/2022
757695		New York	NY		09/02/2015	3.180	5,723,502						11,500,000	12/01/2022
757703		Owings Mills	MD		10/07/2015	3.650	4,907,033		(2,682)				9,600,000	05/01/2022
757705		Jeffersonville	IN		10/13/2015	3.430	6,135,163		(3,146)				21,301,338	06/01/2022
757706		Louisville	KY		02/03/2016	3.640	5,789,077		(3,020)				20,098,662	06/01/2022
757707		Los Angeles	CA		10/13/2015	3.800	8,576,428		(2,125)				41,500,000	12/01/2022
757708		New York	NY		10/30/2015	3.940	4,818,420		(1,061)				44,442,024	06/01/2022
757711		Portland	OR		10/19/2015	3.530	16,022,867		(5,941)				29,200,000	12/01/2022
757712		St Augustine	FL		10/23/2015	3.810	11,712,611		(5,100)				21,600,000	04/01/2022
757720		Washington	DC		12/21/2015	4.020	34,049,504		(15,243)				74,400,000	12/01/2022
757723		New York	NY		11/30/2015	3.970	12,029,980		(3,171)				91,012,893	06/01/2022
757725		New York	NY		02/02/2016	3.920	7,796,483		(2,265)				155,900,000	07/01/2022
757732		Cary	NC		11/30/2015	3.670	3,917,386		(2,696)				14,700,000	03/01/2022
757744		Claymont	DE		01/04/2016	4.100	8,219,980		(3,167)				25,900,000	06/01/2022
757746		Houston	TX		01/11/2016	4.330	11,148,361		(3,446)				23,800,000	06/01/2022
757750		Forest Hill	MD		02/02/2016	4.200	6,883,495		(1,457)				15,200,000	05/01/2022
757751		Eldersburg	MD		02/10/2016	4.330	26,887,056		(5,346)				43,900,000	05/01/2022
757755		Palo Alto	CA		04/05/2016	3.980	17,350,442		(4,161)				100,600,000	12/01/2022
757758		Carteret	NJ		02/10/2016	3.590	12,333,628		(7,132)				39,100,000	06/01/2022
757761		San Francisco	CA		02/22/2016	4.350	12,099,041						54,000,000	12/01/2022
757762		Durham	NC		02/19/2016	4.050	28,846,542		(9,682)				57,400,000	03/01/2022
757763		New York	NY		03/07/2016	4.550	21,521,107		(3,861)				972,400,000	06/01/2022
757766		Berkeley	CA		03/03/2016	4.150	33,628,069		(9,252)				112,000,000	06/01/2022
757767		Aliso Viejo	CA		02/19/2016	3.500	41,505,261		(30,939)				55,072,941	12/01/2022
757770		North Brunswick	NJ		04/01/2016	3.340	15,452,644		(7,885)				81,700,000	05/01/2022
757774		Hillsborough	NJ		04/01/2016	3.390	3,721,690		(2,846)				16,500,000	06/01/2022
757775		Burbank	CA		04/08/2016	4.240	42,939,796		(9,546)				70,300,000	05/01/2022
757781		Roswell	GA		03/31/2016	3.840	3,312,606		(2,568)				8,000,000	03/01/2022
757782		Roswell	GA		03/21/2016	4.010	6,882,112		(2,287)				13,800,000	03/01/2022
757786		Cambridge	MA		04/27/2016	4.060	32,114,344		(5,952)				105,000,000	06/01/2022
757788		Chula Vista	CA		04/05/2016	4.260	49,016,188		(13,022)				84,600,000	05/01/2022

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
757790		New York	NY		05/02/2016	4.190	20,067,735		(3,737)				148,880,000	06/01/2022
757794		Durham	NC		09/01/2016	3.860	20,180,155		(6,783)				34,800,000	06/01/2022
757797		New York	NY		06/02/2016	3.560	4,321,171		(1,053)				78,640,203	06/01/2022
757799		Hialeah	FL		05/31/2016	3.130	30,009,223		(21,658)				93,000,000	06/01/2022
757805		Oviedo	FL		06/17/2016	3.600	4,536,525		(1,885)				11,300,000	04/01/2022
757808		Orlando	FL		06/10/2016	3.590	23,415,373		(7,160)				72,500,000	05/01/2022
757812		Irvine	CA		06/09/2016	3.820	28,799,598		(10,043)				55,500,000	12/01/2022
757813		New York	NY		06/21/2016	3.360	29,052,325		(13,790)				64,500,000	04/01/2022
757815		King of Prussia	PA		06/24/2016	3.320	4,444,704		(2,778)				19,000,000	06/01/2022
757821		Edison	NJ		07/05/2016	3.060	26,982,282		(13,055)				83,944,212	05/01/2022
757822		Nashville	TN		08/04/2016	3.430	56,525,512		(20,798)				124,800,000	02/01/2022
757824		Cerritos	CA		06/30/2016	3.460	66,118,691		(31,397)				149,800,000	05/01/2022
757828		Marietta	GA		07/11/2016	3.280	10,034,610		(7,434)				18,800,000	09/01/2022
757830		New York	NY		06/24/2016	3.160	6,866,966		(1,939)				32,600,000	06/01/2022
757832		New York	NY		07/14/2016	3.600	125,358,388		(36,191)				337,600,000	04/01/2022
757834		Philadelphia	PA		11/10/2016	4.190	37,265,517		(7,523)				58,800,000	05/01/2022
757836		Columbus	OH		07/05/2016	3.370	7,835,447		(3,615)				20,682,586	06/01/2022
757837		Dublin	OH		07/05/2016	3.360	10,842,823		(5,369)				28,617,414	06/01/2022
757840		Cottonwood Heights	UT		07/05/2016	2.940	66,811,459		(50,738)				138,400,000	10/01/2022
757842		Alexandria	VA		09/01/2016	3.420	18,990,975		(7,545)				50,200,000	05/01/2022
757847		New York	NY		10/03/2016	3.340	20,260,319		(5,224)				378,212,024	06/01/2022
757850		New York	NY		08/01/2016	3.510	16,522,554		(714)				25,700,000	06/01/2022
757853		Katy	TX		08/04/2016	3.650	6,644,206		(2,681)				12,450,000	06/01/2022
757861		Coral Springs	FL		09/01/2016	3.670	18,700,991		(2,343)				28,000,000	05/01/2022
757864		Piscataway	NJ		09/06/2016	3.560	3,832,816		(2,865)				9,350,000	06/01/2022
757873		Torrance	CA		09/08/2016	3.500	4,497,777		(3,388)				31,800,000	08/01/2022
757887		E Brunswick	NJ		10/05/2016	3.670	4,392,679		(3,387)				11,400,000	06/01/2022
757893		Falls Church	VA		10/14/2016	3.660	28,050,719		(6,660)				56,500,000	06/01/2022
757897		Toms River	NJ		11/22/2016	3.850	19,650,313		(4,318)				41,600,000	06/01/2022
757899		Denver	CO		10/11/2016	3.550	6,236,847		(5,234)				14,280,235	12/01/2022
757900		Palo Alto	CA		10/28/2016	4.570	16,699,623						52,300,000	12/01/2022
757904		New York	NY		10/28/2016	3.700	10,551,102		(1,594)				116,450,000	06/01/2022
757917		Cincinnati	OH		11/15/2016	3.970	20,403,182		(10,254)				25,000,000	10/01/2022
757928		Severna Park	MD		06/21/2017	4.160	22,525,119		(4,809)				49,000,000	05/01/2022
757941		New York	NY		01/24/2017	4.810	11,455,238						34,700,000	06/01/2022
757947		Douglasville	GA		01/11/2017	4.100	5,778,937		(4,729)				8,900,000	03/01/2022
757950		Columbia	MD		01/19/2017	4.540	23,417,066		(3,495)				37,300,000	06/01/2022
757953		Los Angeles	CA		12/29/2016	8.740	35,444,760						45,700,000	12/19/2022
757961		Boulder	CO	S	02/10/2017	3.350	37,000,000						80,950,000	06/01/2022
757967		Long Island City	NY		03/31/2017	4.870	16,272,076		(3,126)				26,600,000	06/01/2022
757977		Cranford	NJ		03/10/2017	4.190	4,389,832		(3,199)				17,500,000	06/01/2022
757978		Boston	MA		03/30/2017	4.200	18,398,639		(3,639)				34,000,000	06/01/2022
757981		Staten Island	NY		05/05/2017	4.440	37,252,959		(6,504)				70,500,000	12/01/2022
757982		Alexandria	VA		04/03/2017	3.980	7,870,580		(2,721)				30,300,000	05/01/2022
757983		New York	NY		03/10/2017	3.910	85,174,027		(38,318)				116,000,000	06/01/2022
757985		Memphis	TN		06/30/2017	4.340	17,166,563		(4,202)				34,400,000	03/01/2022
757997		Totowa	NJ		05/03/2017	4.060	14,918,680		(4,801)				41,300,000	08/01/2022
757999		New York	NY		05/08/2017	4.820	24,942,468						38,900,000	12/01/2022
758000		New York	NY		05/11/2017	4.270	65,126,540		(25,990)				96,200,000	05/01/2022
758001		Menlo Park	CA		08/09/2018	5.290	21,983,212						58,500,000	12/01/2022
758003		Fairview	OR		06/30/2017	4.090	7,548,461		(3,346)				17,500,000	04/01/2022
758004		Los Gatos	CA		05/26/2017	3.410	41,574,197		(31,983)				210,900,000	12/01/2022
758005		Cumming	GA		04/21/2017	4.010	10,054,298		(4,503)				16,826,087	02/01/2022

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
758014		VARIOUS	CA		05/08/2017	3.720	24,797,814		(9,795)				117,600,000	04/01/2022
758017		Cary	NC		10/10/2017	3.690	8,908,405		(3,801)				28,600,000	03/01/2022
758018		Raleigh	NC		10/10/2017	3.740	6,758,193		(3,367)				16,600,000	03/01/2022
758019		Chino Hills	CA		06/12/2017	3.780	18,557,692		(5,437)				70,800,000	06/01/2022
758023		Portland	OR		06/23/2017	4.020	16,177,106		(5,388)				27,386,310	05/01/2022
758024		Virginia Beach	VA		10/24/2017	4.110	10,290,554		(4,611)				18,500,000	03/01/2022
758025		VARIOUS	KY		06/26/2017	3.890	32,769,820		(15,779)				55,000,000	10/01/2022
758027		VARIOUS	CA		06/29/2017	3.900	40,616,669		(16,955)				123,502,879	05/01/2022
758035		San Antonio	TX		06/28/2017	3.890	28,392,401		(14,092)				44,300,000	06/01/2022
758036		Buffalo Grove	IL		09/01/2017	3.760	32,764,637		(12,447)				77,000,000	06/01/2022
758037		Sunnyvale	CA	S	08/01/2017	2.440	197,000,000						489,900,000	12/01/2022
758041		Lake Grove	NY		09/07/2017	3.940	9,455,420						24,400,000	06/01/2022
758043		Riverdale	MD		08/10/2017	4.010	16,675,815		(6,185)				26,300,000	05/01/2022
758048		Rockville	MD		07/27/2017	3.740	7,615,941		(1,407)				21,500,000	07/01/2022
758049		Bayside	NY		07/31/2017	4.020	16,497,936		(3,517)				72,400,000	06/01/2022
758051		N Brunswick	NJ		09/01/2017	3.640	6,884,119		(2,731)				17,800,000	06/01/2022
758052		Bayside	NY		09/13/2017	4.210	16,555,449		(2,900)				62,500,000	06/01/2022
758053		Melbourne	FL		08/01/2017	3.740	17,917,613		(5,662)				65,600,000	06/01/2022
758056		Naperville	IL		07/31/2017	3.760	38,092,354		(17,826)				79,300,000	06/01/2022
758059		Goodyear	AZ		08/09/2017	3.640	13,127,563		(7,872)				26,200,000	04/01/2022
758060		Westerville	OH		09/15/2017	3.790	8,747,009		(2,904)				21,400,000	06/01/2022
758061		Northbrook	IL	S	09/01/2017	5.360	55,000,000						82,300,000	06/01/2022
758063		San Diego	CA		08/22/2017	3.540	9,218,128		(3,590)				20,000,000	04/01/2022
758069		Fort Lee	NJ		12/29/2017	3.520	12,032,560		(5,864)				56,900,000	06/01/2022
758070		Redwood City	CA		08/30/2017	4.390	84,751,895		(12,788)				211,700,000	12/01/2022
758071		Cary	NC		08/25/2017	3.750	15,955,354		(5,592)				25,700,000	04/01/2022
758072		Seattle	WA		09/15/2017	3.760	23,051,323		(10,951)				85,458,201	04/01/2022
758073		Mount Laurel	NJ		09/15/2017	3.860	12,215,806		(4,987)				17,800,000	05/01/2022
758075		Brooklyn	NY		09/07/2017	4.080	8,992,849		(1,250)				16,775,000	06/01/2022
758078		Draper	UT		10/06/2017	3.700	29,068,968		(19,725)				77,000,000	05/01/2022
758080		Richardson	TX		09/28/2017	3.340	29,037,338		(19,639)				64,300,000	06/01/2022
758081		Murfreesboro	TN		10/16/2017	3.470	10,993,354		(4,885)				26,100,000	03/01/2022
758083		Bethesda	MD		10/03/2017	3.240	44,658,443		(30,466)				92,200,000	06/01/2022
758084		Austin	TX		10/06/2017	3.520	47,719,308		(22,291)				96,400,000	12/01/2022
758087		New York	NY		11/10/2017	3.860	7,276,003		(1,888)				117,500,000	06/01/2022
758088		South Brunswick	NJ		11/27/2017	5.890	17,829,562		32,378				122,000,000	05/01/2022
758089		Edison	NJ		11/27/2017	5.890	26,744,343		48,567				307,000,000	05/01/2022
758090		Madison	NJ		09/24/2018	4.670	34,213,689		(6,325)				53,550,000	05/01/2022
758092		Gresham	OR		11/15/2017	3.840	4,372,182		(2,125)				11,400,000	04/01/2022
758093		Portland	OR		11/15/2017	3.840	4,372,182		(2,125)				11,700,000	04/01/2022
758099		Rancho Cucamonga	CA		12/01/2017	3.690	14,242,115		(562)				61,600,000	04/01/2022
758102		Santa Monica	CA		11/17/2017	3.750	44,473,417		(15,900)				80,232,163	12/01/2022
758103		Santa Monica	CA		11/17/2017	6.050	7,161,883						12,967,837	12/01/2022
758105		Greenwood Village	CO		12/14/2017	3.570	70,736,157		(58,708)				121,800,000	05/01/2022
758111		Los Angeles	CA		01/31/2018	3.790	22,704,202		(3,987)				54,500,000	05/01/2022
758113		Davie	FL		12/20/2017	4.000	5,453,218		(1,101)				18,600,000	06/01/2022
758116		North Bergen	NJ		01/12/2018	3.650	23,033,801		(15,350)				56,000,000	06/01/2022
758117		Concord	NC		02/02/2018	4.000	32,631,933		(10,441)				69,500,000	06/01/2022
758123		Hamden	CT		02/15/2018	3.940	28,796,890		(11,270)				47,300,000	03/01/2022
758124		Bellevue	WA		02/13/2018	3.720	8,827,852		(1,349)				17,355,556	01/01/2022
758127		Edison	NJ		02/20/2018	3.760	9,857,106		(5,394)				30,655,788	05/01/2022
758128		Ontario	CA		02/15/2018	3.870	13,544,932		(2,727)				59,400,000	06/01/2022
758136		Coral Springs	FL		03/09/2018	3.870	35,434,418		(9,317)				95,221,549	06/01/2022

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
758141		Tigard	OR	S	03/21/2018	2.860	14,600,000						40,700,000	07/01/2022
758142		North Brunswick	NJ		03/27/2018	3.680	16,831,132		(8,002)				59,800,000	05/01/2022
758143		Burbank	CA		03/14/2018	3.830	49,400,000						96,200,000	12/01/2022
758146		New York	NY		03/30/2018	4.290	18,554,204		(4,155)				31,900,000	06/01/2022
758147		Los Alto	CA		04/06/2018	4.500	9,022,448		(4,594)				18,550,675	12/01/2022
758148		New York	NY		04/10/2018	4.250	10,022,469		(1,717)				58,000,000	06/01/2022
758150		Seattle	WA		05/11/2018	4.370	16,566,076		(3,814)				22,400,000	04/01/2022
758151		Evanston	IL		04/26/2018	4.090	6,418,972		(3,354)				10,000,000	06/01/2022
758154		Bellevue	WA		03/23/2018	4.010	13,227,260		(12,082)				19,900,000	12/01/2022
758156		New York	NY		04/18/2018	4.610	12,021,226		(4,308)				30,250,000	06/01/2022
758157		Washington	DC		04/30/2018	4.120	35,105,110		(8,034)				66,700,000	06/01/2022
758158		New York	NY		05/01/2018	4.440	10,837,692		(1,641)				139,500,000	06/01/2022
758159		Arcadia	CA		05/01/2018	4.190	55,202,908		(12,018)				121,600,000	06/01/2022
758161		New York	NY		05/31/2018	4.240	4,863,918		(1,628)				99,300,000	06/01/2022
758163		Herndon	VA		04/30/2018	4.250	39,481,603		(5,850)				73,000,000	05/01/2022
758164		New York	NY		05/31/2018	4.190	6,022,700		(1,711)				70,600,000	07/01/2022
758167		Secaucus	NJ		05/16/2018	3.930	125,233,710		(90,520)				315,159,480	06/01/2022
758168		Burlington	NJ		05/18/2018	6.150	11,545,511						33,600,000	06/01/2022
758170		Nashville	TN		05/17/2018	3.890	13,726,659		(9,007)				29,400,000	08/01/2022
758172		Boston	MA		06/28/2018	4.020	27,469,946		(11,167)				55,700,000	06/01/2022
758173		Corona	CA		06/01/2018	3.930	24,010,038		(23,309)				59,900,000	06/01/2022
758176		Jackson Heights	NY		08/31/2018	4.080	11,830,574		(2,550)				86,800,000	06/01/2022
758177		Minneapolis	MN		05/31/2018	4.030	26,826,751		(5,922)				47,200,000	06/01/2022
758180		VARIOUS	CA		07/24/2018	4.140	26,046,149		(16,604)				89,000,000	04/01/2022
758181		New York	NY		06/22/2018	4.140	60,182,192		(21,886)				119,100,000	06/01/2022
758184		Cinnaminson	NJ		10/01/2018	4.220	35,257,200		(5,604)				80,100,000	05/01/2022
758187		New York	NY		07/23/2018	4.230	72,263,108		(17,337)				102,800,000	12/01/2022
758192		New York	NY		07/17/2018	4.290	28,091,966		(6,709)				73,400,000	06/01/2022
758193		VARIOUS	CA		07/11/2018	4.170	11,387,295		(3,843)				39,100,000	06/01/2022
758196		New York	NY		08/10/2018	4.300	15,064,918		(1,875)				322,000,000	06/01/2022
758197		Santa Monica	CA		07/26/2018	4.100	10,608,124		(1,993)				15,400,000	12/01/2022
758202		Dallas	TX		08/02/2018	4.570	32,458,802		(5,365)				50,100,000	06/01/2022
758203		Sun Valley	CA		07/31/2018	4.020	48,280,411		(48,524)				114,100,000	06/01/2022
758210		Houston	TX		08/02/2018	4.640	32,533,613		(22,729)				49,400,000	06/01/2022
758211		Santa Fe Springs	CA		08/10/2018	4.010	38,074,013		(25,658)				132,400,000	06/01/2022
758212		Orland Park	IL		07/31/2018	4.030	42,294,309		(40,390)				77,500,000	06/01/2022
758213		Los Angeles	CA		08/30/2018	4.080	45,174,036		(10,076)				79,100,000	06/01/2022
758214		Boca Raton	FL		09/07/2018	4.170	23,691,564		(4,008)				66,700,000	04/01/2022
758215		New York	NY		09/14/2018	4.010	20,067,907		(4,232)				49,600,000	08/01/2022
758218		New York	NY		02/01/2019	4.060	33,133,508		(5,810)				531,500,000	06/01/2022
758219		Collierville	TN		08/29/2018	4.200	24,067,850		(4,092)				52,400,000	04/01/2022
758220		Houston	TX		09/13/2018	4.360	80,312,740		(13,631)				134,900,000	06/01/2022
758221		Cincinnati	OH		09/28/2018	4.390	26,566,542		(6,133)				46,500,000	06/01/2022
758223		Charlotte	NC	S	09/28/2018	4.190	14,307,970						24,200,000	06/01/2022
758224		VARIOUS	US		09/21/2018	4.030	124,314,051		(88,717)				236,441,000	06/01/2022
758228		South Brunswick	NJ		10/15/2018	4.120	18,303,436		(1,590)				76,300,000	05/01/2022
758229		Blaine	MN		10/19/2018	4.280	13,555,333		(3,084)				23,300,000	06/01/2022
758231		Franklin	TN		10/23/2018	4.320	18,980,944		(4,183)				30,000,000	03/01/2022
758232		Seattle	WA		10/15/2018	4.360	85,252,704		(37,353)				132,700,000	12/01/2022
758233		Monroe Township	NJ		10/15/2018	4.070	30,373,972		(5,620)				50,200,000	06/01/2022
758234		Monroe Township	NJ		10/15/2018	4.070	7,379,678		(1,335)				13,900,000	06/01/2022
758235		Elizabeth	NJ		10/15/2018	4.070	25,854,899		(4,755)				42,500,000	06/01/2022
758236		South Brunswick	NJ		10/15/2018	4.070	41,470,805		(7,743)				69,200,000	06/01/2022

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
758238		Emeryville	CA		12/19/2018	4.150	80,248,662		(35,862)				255,000,000	05/01/2022
758246		Tigard	OR		10/22/2018	4.350	32,371,271		(7,592)				78,000,000	06/01/2022
758248		Woodland Hills	CA		01/11/2019	4.260	58,156,924		(22,194)				139,800,000	08/01/2022
758250		New york	NY		11/20/2018	4.470	5,475,771		(1,097)				92,300,000	06/01/2022
758256		Columbus	OH		12/13/2018	4.570	11,805,774		(3,587)				20,100,000	06/01/2022
758260		VARIOUS	US		12/18/2018	4.500	172,766,754		(16,097)				462,200,000	06/01/2022
758261		Orlando	FL		12/18/2018	4.470	6,540,460		(1,169)				12,100,000	06/01/2022
758262		West Chester	PA		12/28/2018	4.440	19,431,657		(4,342)				31,600,000	06/01/2022
758263		New York	NY		12/17/2018	4.540	15,235,622		(2,969)				175,500,000	06/01/2022
758266		New York	NY		12/13/2018	4.380	45,965,402		(10,134)				176,720,976	06/01/2022
758267		New York	NY		12/13/2018	4.380	36,326,484		(7,749)				139,679,024	06/01/2022
758268		Santa Monica	CA		12/17/2018	4.590	15,558,387		(4,805)				23,800,000	10/01/2022
758270		Brooklyn	NY		12/28/2018	4.570	28,093,005		(5,440)				543,600,000	05/01/2022
758271		Campbell	CA		01/08/2019	4.670	8,681,642		(2,111)				17,000,000	04/01/2022
758280		Douglasville	GA		01/18/2019	4.640	13,957,304		(2,944)				24,000,000	03/01/2022
758284		New York	NY		01/25/2019	4.800	8,228,267		(907)				62,187,107	06/01/2022
758285		VARIOUS	US		02/07/2019	4.490	192,096,539		(17,592)				513,900,000	06/01/2022
758286		VARIOUS	US		12/28/2018	4.220	60,092,698		(28,429)				160,600,000	06/01/2022
758289		Las Vegas	NV		02/28/2019	4.200	24,318,085		(11,471)				53,400,000	06/01/2022
758291		Carrollton	TX		05/03/2019	4.590	60,490,799		(21,664)				87,250,000	06/01/2022
758293		Mansfield	NJ		03/08/2019	3.990	9,087,147		(3,434)				67,600,000	06/01/2022
758294		Tacoma	WA		05/31/2019	4.340	10,572,036		(2,389)				24,800,000	04/01/2022
758296		Florham Park	NJ		03/26/2019	4.060	62,983,375		(33,753)				165,200,000	05/01/2022
758297		Secaucus	NJ		03/28/2019	3.900	15,518,066		(13,843)				33,800,000	06/01/2022
758298		Tukwila	WA		04/08/2019	4.050	9,829,732		(4,893)				27,855,568	04/01/2022
758302		New York	NY		04/30/2019	4.390	36,246,367		(15,560)				42,850,000	05/01/2022
758303		Scottsdale	AZ		04/15/2019	4.180	12,537,822		(2,402)				50,600,000	06/01/2022
758304		Basking Ridge	NJ		04/15/2019	4.130	8,228,282		(1,717)				19,300,000	06/01/2022
758305		Renton	WA		04/01/2019	3.950	7,613,982		(3,921)				16,600,000	04/01/2022
758308		Brea	CA		04/18/2019	4.020	20,060,835		(8,293)				65,200,000	05/01/2022
758311		Hasbrouck Heights	NJ		04/29/2019	3.870	9,210,267		(7,366)				28,600,000	06/01/2022
758312		Plano	TX		04/18/2019	4.110	77,257,185		(30,690)				123,400,000	06/01/2022
758313		Nashville	TN		06/21/2019	4.430	33,878,631		(13,555)				50,100,000	09/01/2022
758315		Long Island City	NY		04/11/2019	5.160	52,839,692		(31,864)				71,584,920	12/01/2022
758316		Santa Ana	CA		06/14/2019	5.370	20,079,913		(50,055)				30,740,741	12/01/2022
758317		Redwood City	CA		05/01/2019	3.930	56,187,938		(26,537)				111,000,000	12/01/2022
758318		Seattle	WA		04/25/2019	4.080	83,520,902		(25,050)				132,500,000	12/01/2022
758319		Boston	MA		05/13/2019	5.180	122,000,000						184,500,000	06/01/2022
758321		Compton	CA		05/17/2019	3.890	23,338,318		(5,425)				48,300,000	06/01/2022
758322		Chicago	IL		05/07/2019	3.830	7,754,156		(1,466)				11,500,000	06/01/2022
758324		Miami	FL		11/20/2019	3.860	5,832,027		(991)				11,900,000	06/01/2022
758326		Washington	DC		05/30/2019	3.690	140,336,535		(90,878)				224,900,000	12/01/2022
758327		Franklin	NJ		07/01/2019	3.770	13,733,476		(3,432)				35,300,000	06/01/2022
758328		San Diego	CA		07/24/2019	3.860	38,602,171		(10,003)				80,600,000	04/01/2022
758330		Fairfield	NJ		06/10/2019	3.860	100,309,923		(41,261)				211,910,011	06/01/2022
758333		San Antonio	TX		06/03/2019	4.120	17,607,611		(3,991)				29,950,000	06/01/2022
758335		New York	NY		06/27/2019	4.120	30,595,515		(12,515)				43,900,000	06/01/2022
758336		New York	NY		05/31/2019	3.910	123,558,549		(16,501)				494,000,000	06/01/2022
758338		Corona	CA		07/19/2019	3.700	9,889,556		(6,651)				22,500,000	06/01/2022
758345		Woodinville	WA		07/17/2019	4.630	69,000,000						158,500,000	06/01/2022
758346		Austin	TX		06/11/2019	3.550	142,712,021		(135,300)				269,200,000	06/01/2022
758348		New York	NY		07/19/2019	4.290	5,013,448		(471)				91,259,797	06/01/2022
758350		Denver	CO		08/16/2019	3.940	52,018,115		(12,081)				74,400,000	06/01/2022

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
758355		New York	NY		07/31/2019	3.450	8,036,652		(3,741)				14,800,000	06/01/2022
758356		New York	NY		07/31/2019	3.900	8,011,459		(1,081)				149,787,976	06/01/2022
758360		Edison	NJ		08/09/2019	3.810	25,321,458		(7,563)				56,900,000	06/01/2022
758362		Saint Paul	MN		08/30/2019	3.670	8,532,229		(1,645)				14,400,000	06/01/2022
758363		Baltimore	MD		08/23/2019	3.480	15,353,134		(6,177)				33,100,000	12/01/2022
758364		Pittsburgh	PA		08/27/2019	3.620	2,840,992		(2,488)				22,900,000	06/01/2022
758365		Friendswood	TX		08/23/2019	3.710	14,574,191		(4,710)				27,100,000	06/01/2022
758377		Los Angeles	CA		09/06/2019	3.590	32,008,830		(7,657)				59,100,000	05/01/2022
758380		Brooklyn Park	MN		09/18/2019	10.460	34,980,548						49,600,000	12/19/2022
758381		New York	NY		09/20/2019	3.920	5,012,739		(717)				37,220,000	06/01/2022
758382		Leesburg	VA		09/30/2019	3.490	9,542,804		(1,850)				24,500,000	12/01/2022
758383		Eagan	MN		11/15/2019	3.620	23,627,996		(5,442)				43,700,000	06/01/2022
758386		Carlsbad	CA		10/01/2019	3.430	45,040,668		(12,232)				108,800,000	06/01/2022
758387		Los Altos	CA		10/25/2019	3.170	28,614,661		(19,577)				50,000,000	04/01/2022
758389		Spring Valley	NY		11/06/2019	3.520	2,033,361		(4,482)				35,500,000	06/01/2022
758390		Lakewood	CO		09/30/2019	3.070	17,060,324		(4,648)				73,600,000	06/01/2022
758393		Pasadena	CA		10/04/2019	3.090	18,295,845		(11,290)				41,900,000	08/01/2022
758394		Miami	FL		09/30/2019	3.250	25,323,724		(5,523)				59,200,000	06/01/2022
758395		Bainbridge Island	WA		10/31/2019	3.070	10,005,321		(5,888)				22,200,000	04/01/2022
758396		Bellevue	WA		09/20/2019	5.690	29,200,000						40,600,000	12/01/2022
758399		Mountain View	CA		09/27/2019	3.040	133,037,498		(83,530)				234,493,568	05/01/2022
758408		Everett	WA		11/26/2019	3.360	41,543,745		(10,394)				100,000,000	04/01/2022
758411		Bethesda	MD		11/12/2019	3.550	8,106,877		(7,120)				20,413,412	04/01/2022
758420		Wheaton	MD		12/10/2019	3.360	6,021,888		(1,245)				11,646,192	06/01/2022
758428		Mamaroneck	NY		01/24/2020	3.670	38,898,644		(12,385)				62,000,000	06/01/2022
758430		San Jose	CA		02/03/2020	4.390	36,896,286						58,700,000	09/01/2022
758432		Dublin	OH		12/31/2019	3.560	35,151,150		(8,843)				69,500,000	06/01/2022
758434		San Diego	CA		01/30/2020	3.360	81,325,017		(19,410)				185,000,000	06/01/2022
758436		Oxnard	CA		12/13/2019	3.330	9,369,362		(1,685)				29,800,000	06/01/2022
758441		Thousand Oaks	CA		02/21/2020	6.840	39,000,000						82,500,000	08/01/2022
758444		Friendswood	TX		02/21/2020	3.530	4,774,364		(3,753)				10,200,000	06/01/2022
758446		Folsom	CA		01/27/2020	3.100	30,086,218		(18,176)				64,800,000	04/01/2022
758451		Richfield	MN		04/28/2020	8.810	40,340,000						54,000,000	12/19/2022
758452		La Mesa	CA		12/30/2019	6.660	35,880,000						75,737,264	09/29/2022
758455		New York	NY		02/07/2020	3.470	8,066,110		(1,656)				120,300,000	06/01/2022
758457		Chicago	IL		02/07/2020	3.450	15,843,614		(8,141)				28,100,000	05/01/2022
758460		New York	NY		03/24/2020	3.500	40,166,302		(6,939)				442,500,000	06/01/2022
758461		Secaucus	NJ		02/28/2020	3.220	27,042,470		(10,628)				62,552,760	09/01/2022
758462		Laurel	MD		03/31/2020	3.190	27,372,030		(6,174)				74,200,000	10/01/2021
758467		Los Angeles	CA		03/20/2020	2.940	28,097,695		(11,894)				48,500,000	05/01/2022
758469		Melrose	MA		03/30/2020	2.790	51,033,668		(22,496)				102,300,000	06/01/2022
758472		Arcadia	CA		04/14/2020	2.920	14,048,765		(4,239)				43,800,000	06/01/2022
758473		Jackson Heights	NY		05/11/2020	3.180	90,332,406		(32,046)				143,300,000	06/01/2022
758474		San Francisco	CA		04/09/2020	2.680	20,009,592		(28,274)				36,000,000	12/01/2022
758475		VARIOUS	MN		03/19/2020	3.140	22,129,236		(9,586)				42,500,000	06/01/2022
758476		Broomfield	CO		04/14/2020	2.860	23,979,724		(15,016)				49,800,000	06/01/2022
758484		Houston	TX		07/02/2020	2.780	21,427,529		(9,072)				57,564,938	06/01/2022
758485		South River	NJ		07/02/2020	2.780	58,863,932		(25,033)				158,135,063	06/01/2022
758493		Bellevue	WA		05/05/2020	5.710	44,475,818		61,940				50,106,641	12/01/2022
758495		New York	NY		07/02/2020	3.270	3,021,578		(7,553)				72,057,196	06/01/2022
758497		New York	NY		07/30/2020	3.680	13,893,729		(2,064)				108,300,000	06/01/2022
758498		Palo Alto	CA		07/23/2020	3.500	9,306,115		(2,198)				25,300,000	12/01/2022
758500		Shoreline	WA		09/30/2020	3.280	23,653,864		(5,928)				47,700,000	04/01/2022

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
758501		Orlando	FL		07/30/2020	2.990	52,180,476		(20,806)				124,300,000	04/01/2022
758502		Perth Amboy	NJ		09/02/2020	3.080	22,042,652		(7,010)				50,600,000	05/01/2022
758503		Carlsbad	CA		09/03/2020	3.390	22,589,906		(5,528)				40,100,000	04/01/2022
758505		Kirkland	WA		11/13/2020	4.180	69,345,985		(4,960)				113,668,668	12/06/2022
758506		Randolph	NJ		09/04/2020	2.930	34,349,911		(12,850)				81,100,000	06/01/2022
758507		Cupertino	CA		09/25/2020	2.780	26,761,167		(17,932)				53,500,000	12/01/2022
758508		Plymouth	MN		09/14/2020	2.890	13,354,430		(4,714)				30,400,000	06/01/2022
758509		Marietta	GA		09/30/2020	2.360	16,039,639		(13,668)				31,000,000	03/01/2022
758510		Oakland	CA		10/16/2020	8.030	55,066,879						125,609,454	06/27/2022
758511		VARIOUS	CA		10/01/2020	2.950	7,721,517		(8,685)				23,397,121	05/01/2022
758513		Seattle	WA		09/30/2020	2.990	7,553,313		(2,011)				21,800,000	06/01/2022
758514		Lynnwood	WA		09/30/2020	3.000	13,686,063		(3,397)				28,800,000	04/01/2022
758515		Seattle	WA		09/30/2020	3.000	19,823,186		(4,961)				46,800,000	04/01/2022
758516		South Brunswick	NJ		10/14/2020	3.080	47,337,786		(16,311)				107,600,000	05/01/2022
758517		Everett	WA		09/30/2020	3.000	11,328,351		(2,923)				25,800,000	04/01/2022
758519		Alexandria	VA		09/02/2020	2.900	34,217,259		(7,504)				84,500,000	06/01/2022
758520		San Leandro	CA		01/06/2021	2.470	60,099,388		(95,663)				108,085,714	12/01/2022
758522		Mountain View	CA		11/06/2020	2.750	11,779,037		(4,703)				19,900,000	04/01/2022
758523		New York	NY		03/12/2021	2.710	18,916,283		(8,998)				82,900,000	04/01/2022
758525		Montgomeryville	PA		11/19/2020	2.470	18,514,175		(16,547)				50,600,000	06/01/2022
761552		Menlo Park	CA	S	11/12/2020	2.270	187,335,308						322,047,905	12/01/2022
761554		Philadelphia	PA		11/03/2020	2.280	24,835,769		(22,031)				41,772,057	06/01/2022
761582		Falls Church	VA		10/21/2020	2.840	28,750,686		(5,691)				77,900,000	06/01/2022
761586		Savage	MD		10/30/2020	2.910	7,347,746		(1,337)				22,400,000	06/01/2022
761587		Savage	MD		11/30/2020	2.900	5,552,676		(1,341)				26,600,000	12/01/2022
761589		Carlsbad	CA		01/04/2021	2.590	8,023,944		(3,077)				14,266,667	05/01/2022
761601		San Diego	CA		10/21/2020	8.210	32,435,000						76,247,651	06/29/2022
761604		Savage	MD		11/13/2020	3.180	2,128,324		(1,301)				9,700,000	12/01/2022
761605		Nashville	TN		11/25/2020	4.080	31,816,417						82,274,841	08/24/2022
761609		San Bernardino	CA		12/03/2020	3.070	16,563,447		(4,403)				62,000,000	06/01/2022
761615		Secaucus	NJ		10/29/2020	2.520	18,046,479		(15,636)				56,300,000	06/01/2022
761622		Duarte	CA		01/22/2021	8.590	52,402,014						140,420,833	06/29/2022
761656		Redmond	WA		12/22/2020	8.580	23,841,096						60,485,714	06/27/2022
761660		South Jordan	UT		08/15/2022	8.350	11,123,003						69,000,000	08/25/2022
761671		St Paul	MN		12/11/2020	8.150	42,607,138						58,500,000	12/27/2022
761680		Laguna Hills	CA		01/04/2021	2.910	8,279,881		(3,238)				18,100,000	06/01/2022
761691		Centennial	CO		12/04/2020	2.040	19,051,336		(16,341)				50,800,000	03/01/2022
761732		New York	NY		12/01/2020	2.930	51,209,244		(10,087)				349,500,000	05/01/2022
761784		VARIOUS	NJ		12/07/2020	2.650	38,974,709		(27,600)				79,757,245	06/01/2022
761800		Jackson	NJ		02/17/2021	2.970	58,019,191		(19,089)				119,000,000	06/01/2022
761803		Kissimmee	FL		05/21/2021	8.440	13,461,557						93,613,333	08/30/2022
761874		New York	NY		12/15/2020	3.100	15,055,403		(2,275)				193,676,471	06/01/2022
761875		Nashville	TN		07/09/2021	4.140	8,683						98,785,195	08/24/2022
761878		New York	NY		12/30/2020	2.990	28,900,681		(7,289)				235,500,000	06/01/2022
762023		New York	NY		12/21/2020	3.280	20,086,275		(1,849)				305,300,000	06/01/2022
762074		VARIOUS	US		01/14/2021	2.170	160,471,049		(86,766)				616,640,000	06/01/2022
762111		Denver	CO		03/05/2021	7.750	11,872,241						38,480,000	08/24/2022
762133		New York	NY		01/29/2021	2.930	8,027,292		(1,422)				88,300,000	06/01/2022
762138		Redlands	CA		09/29/2021	8.230	29,535,780						138,900,000	06/29/2022
762144		Sayreville	NJ		01/22/2021	2.990	26,294,484		(4,922)				51,000,000	06/01/2022
762147		Plantation	FL		12/21/2021	8.270	27,466,261						84,375,000	06/28/2022
762157		Culver City	CA		04/01/2021	8.490	2,437,376						81,691,071	06/29/2022
762201		Manassas	VA		02/10/2021	2.720	5,865,273		(2,596)				12,200,000	06/01/2022

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
762228		Chicago	IL		04/16/2021	2.950	6,647,465		(2,334)				11,450,000	06/01/2022
762229		Franklin	MA		12/29/2020	2.630	11,036,094		(4,492)				20,300,000	06/01/2022
762265		Huntington Beach	CA		04/01/2021	2.770	25,114,617		(5,994)				48,000,000	06/01/2022
762311		Dallas	TX		01/20/2021	2.140	28,078,763		(24,462)				42,616,000	06/01/2022
762352		Mountain View	CA		07/08/2021	1.940	81,709,669		(134,213)				170,481,967	12/01/2022
762353		Austin	TX		02/16/2021	2.590	18,146,974		(7,238)				44,400,000	04/01/2022
762358		Memphis	TN		04/13/2021	2.120	32,604,054		(27,765)				62,300,000	03/01/2022
762363		VARIOUS	US		03/05/2021	2.780	20,650,244		(7,904)				33,903,614	06/01/2022
762374		VARIOUS	IL		08/05/2021	7.610	56,187,926						115,900,000	12/31/2022
762381		Mountain View	CA		05/28/2021	3.370	172,516,267		(201,818)				279,000,000	06/01/2022
762388		Colorado Springs	CO		04/14/2021	2.120	43,137,797		(39,494)				83,700,000	06/01/2022
762394		East Patchogue	NY		05/20/2021	3.240	18,475,191		(4,550)				28,900,000	06/01/2022
762419		Wilmington	MA		05/05/2021	2.330	17,931,309		(4,690)				40,600,000	06/01/2022
762454		Fontana	CA		04/14/2021	2.570	7,679,144		(4,749)				32,300,000	06/01/2022
762456		Chino	CA		04/19/2021	2.570	5,771,770		(4,748)				21,700,000	06/01/2022
762464		Philadelphia	PA	S	07/08/2021	2.710	45,500,000						67,900,000	07/01/2022
762485		Manchester	CT		04/19/2021	2.660	9,587,185		(3,515)				18,500,000	06/01/2022
762501		Old Bridge	NJ		05/20/2021	2.960	1,896,135		(718)				5,050,000	06/01/2022
762510		Flushing	NY		04/26/2021	3.040	10,022,723		(1,366)				149,100,000	06/01/2022
762528		O'Fallon	MO		01/27/2022	2.730	21,694,688		(5,620)				41,000,000	12/01/2021
762565		Dripping Springs	TX		04/26/2021	3.040	2,834,320		(965)				5,423,077	06/01/2022
762581		Carson	CA		04/23/2021	2.880	16,260,396		(6,334)				46,200,000	06/01/2022
762585		Kenmore	WA		06/09/2021	2.940	8,726,356		(4,610)				15,000,000	06/01/2022
762597		Greenfield	IN		04/20/2021	2.190	24,979,184		(22,660)				41,167,049	05/01/2022
762598		Rosedale	MD		06/18/2021	2.540	45,163,565		(27,046)				88,300,000	08/01/2022
762599		Davie	FL		07/09/2021	2.840	44,170,170		(13,396)				136,100,000	06/01/2022
762653		Aurora	IL		09/29/2021	7.930	36,009,843						98,800,000	08/22/2022
762657		Durham	NC		05/04/2021	6.100	20,300,000						36,588,142	05/01/2022
762658		Vernon Hills	IL		09/16/2021	7.930	25,369,759						116,400,000	08/22/2022
762660		Ontario	CA		06/23/2021	2.860	15,558,486		(5,936)				50,900,000	06/01/2022
762680		Nashville	TN		06/22/2021	5.480	17,500,000						34,300,000	03/01/2022
762726		Phoenix	AZ		06/14/2021	3.020	11,038,909		(3,963)				36,100,000	05/01/2022
762754		Simsbury	CT		06/30/2021	3.340	62,286,662		(15,595)				105,400,000	04/01/2022
762758		Fairfax	VA		12/01/2021	3.330	74,186,940		(17,193)				121,700,000	06/01/2022
762805		New York	NY		07/07/2021	3.100	26,082,785		(8,258)				63,200,000	05/01/2022
762813		Broomfield	CO		06/23/2021	6.310	42,000,000						71,621,053	12/31/2022
762817		Morris Plains	NJ		06/01/2021	2.370	20,564,372		(17,886)				32,600,000	06/01/2022
762833		Kirkland	WA		08/13/2021	3.170	190,785,737		(46,531)				442,700,000	12/01/2022
762838		Dayton	NJ		11/03/2021	2.230	49,047,663		(12,336)				287,900,000	10/01/2021
762842		Matthews	NC		09/21/2021	2.760	52,303,040		(29,403)				94,000,000	06/01/2022
762852		Conyers	GA		07/14/2021	3.140	27,112,113		(8,777)				43,600,000	03/01/2022
762853		Fairless Hills	PA		08/31/2021	8.000	16,636,953						49,500,000	04/28/2022
762857		New York	NY		06/30/2021	3.760	1,960,096		(1,674)				17,857,976	06/01/2022
762867		Woodland Park	NJ		07/26/2021	2.840	47,693,336		(18,773)				149,600,000	07/01/2022
762892		Covina	CA		07/02/2021	2.890	12,287,286		(5,116)				22,800,000	06/01/2022
762895		Lake Forest	CA		07/02/2021	2.620	12,366,048		(7,272)				22,000,000	06/01/2022
762921		Vancouver	WA	S	06/11/2021	6.620	25,675,000						47,600,000	09/01/2022
762962		Pembroke Pines	FL		07/02/2021	2.910	10,605,529		(2,380)				22,800,000	04/01/2022
762965		Jamaica Estates	NY		08/02/2021	6.170	10,000,000						21,600,000	05/01/2022
762975		Rancho Cucamonga	CA		02/02/2022	3.000	11,840,481		(594)				41,680,000	12/31/2021
763039		Long Island City	NY		09/09/2021	2.850	9,035,895		(3,137)				22,500,000	06/01/2022
763040		Baltimore	MD		12/17/2021	4.170	4,197,849						75,500,000	08/29/2022
763055		Perth Amboy	NJ		01/04/2022	2.710	27,612,908		(10,848)				58,500,000	02/01/2022

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
763056		Medley	FL		08/19/2021	2.730	13,045,722		(4,594)				35,400,000	04/01/2022
763057		Bay Shore	NY		11/15/2021	2.790	12,418,384		(1,808)				22,350,000	06/01/2022
763095		Denver	CO		09/13/2021	3.050	20,488,000		(4,049)				32,600,000	06/01/2022
763104		Fontana	CA		09/10/2021	2.750	15,165,486		(6,385)				47,200,000	06/01/2022
763127		Long Island	NY		11/24/2021	2.810	8,023,989		(394)				14,800,000	06/01/2022
763137		Placentia	CA		09/10/2021	3.030	15,060,806		(3,211)				35,100,000	06/01/2022
763202		New Braunfels	TX		10/14/2021	2.870	14,448,225		(3,527)				28,700,000	06/01/2022
763214		Palm Beach Gardens	FL		10/19/2021	2.950	8,831,137		(1,896)				16,000,000	12/01/2022
763256		Plano	TX	S	06/07/2022	6.360	27,740,497						104,400,000	08/24/2022
763285		Salt Lake City	UT		10/29/2021	3.020	15,714,436		(3,251)				31,150,000	06/01/2022
763303		Fontana	CA		01/24/2022	2.990	21,087,231		(7,769)				52,800,000	12/31/2021
763327		San Bernardino	CA		09/15/2022	7.320	8,002,843						46,472,826	01/31/2022
763363		Evanston	IL		11/30/2021	3.050	10,145,050		(1,580)				16,700,000	06/01/2022
763365		Chicago	IL		11/30/2021	3.000	4,209,224		(1,524)				6,900,000	06/01/2022
763366		Chicago	IL		11/30/2021	3.050	5,796,245		(1,518)				9,600,000	06/01/2022
763409		Austin	TX	S	11/03/2021	6.000	56,730,000						92,800,000	06/01/2022
763418		Bay Shore	NY		03/28/2022	3.060	19,850,430		(3,200)				36,600,000	12/31/2021
763422		Redondo Beach	CA		12/29/2021	2.610	28,113,011		(16,892)				61,200,000	06/01/2022
763423		Cherry Hill	NJ		12/29/2021	2.720	39,375,779		(19,058)				66,400,000	06/01/2022
763428		Pittsburgh	PA		01/05/2022	2.910	36,156,505		(15,995)				60,200,000	01/01/2022
763436		North Brunswick	NJ		12/02/2021	2.360	19,360,893		(7,429)				40,000,000	06/01/2022
763447		Tampa	FL		12/22/2021	2.910	39,174,573		(10,693)				79,000,000	06/01/2022
763461		Pomona	CA		01/20/2022	2.910	27,615,791		(6,709)				55,300,000	12/31/2021
763464		El Monte	CA		01/20/2022	2.920	10,535,445		(2,055)				22,600,000	12/31/2021
763466		Los Angeles	CA		12/28/2021	3.010	17,381,210		(4,683)				33,900,000	07/01/2022
763468		Pittsburgh	PA		01/19/2022	3.060	40,175,514		(16,986)				64,300,000	01/01/2022
763473		Tampa	FL		01/12/2022	2.610	27,611,872		(15,628)				58,500,000	06/01/2022
763476		Bloomington	MN		12/30/2021	3.020	39,916,371		(6,707)				72,200,000	06/01/2022
763488		Columbus	OH		01/11/2022	2.610	23,594,292		(13,208)				49,150,000	12/31/2021
763507		Oxnard	CA		12/20/2021	3.010	5,520,548		(1,661)				12,676,190	08/01/2022
763591		Denver	CO		03/04/2022	3.290	20,274,555		(6,445)				44,500,000	11/30/2021
763604		Lebanon	TN	S	03/11/2022	6.260	40,495,000						69,500,000	10/31/2021
763606		Novato	CA		01/07/2022	2.970	34,041,958		(17,542)				67,000,000	07/01/2022
763650		Tustin	CA		03/14/2022	3.360	25,107,990		(7,010)				47,500,000	12/31/2021
763651		North Brunswick	NJ		02/11/2022	2.890	10,381,844		(4,546)				23,400,000	12/31/2021
763659		Brooklyn	NY		04/08/2022	3.210	7,004,089		(286)				14,262,500	12/31/2021
763664		Ewing	NJ		04/05/2022	2.850	14,647,884		(3,267)				25,200,000	12/31/2021
763680		Industry	CA		04/08/2022	3.350	19,330,849		(5,401)				52,100,000	12/31/2021
763726		Las Vegas	NV		04/22/2022	3.500	23,837,744		(4,979)				46,700,000	01/31/2022
763760		San Jose	CA		03/17/2022	3.040	7,028,625		(2,107)				19,378,049	12/31/2021
763789		Metuchen	NJ		03/14/2022	2.990	6,856,934		(2,773)				17,666,667	12/31/2021
763792		Atlanta	GA		04/27/2022	3.360	120,527,549		(32,451)				278,900,000	01/31/2022
763813		Marysville	WA		05/03/2022	3.350	25,606,565		(5,935)				53,600,000	05/01/2022
763846		San Diego	CA		05/10/2022	3.630	25,107,209		(2,791)				51,500,000	04/01/2022
763936		Bellevue	WA		05/12/2022	4.730	20,082,601		(2,399)				39,444,444	01/01/2022
763959		New York	NY		04/26/2022	3.820	16,064,182		(818)				75,100,000	05/01/2022
763965		Minneapolis	MN	S	03/29/2022	4.130	55,449,370		(16,630)				89,000,000	01/31/2022
763970		Toms River	NJ		05/27/2022	4.340	33,597,189		(7,020)				70,426,986	06/01/2022
764078		Chicago	IL		05/26/2022	3.800	27,869,748		(7,283)				57,900,000	05/01/2022
764111		Fontana	CA		07/11/2022	4.630	40,185,881		(4,119)				86,300,000	03/31/2022
764121		Provo	UT		08/02/2022	6.510	15,346,346						81,200,000	12/14/2022
764140		New York	NY		05/27/2022	4.750	2,024,485		(515)				25,823,529	06/01/2022
764193		New York	NY		06/21/2022	5.230	1,528,902		(1,098)				17,650,000	07/01/2022

SCHEDULE B - PART 1

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
764198		Missouri City	TX		05/17/2022	4.340	18,864,737		(7,147)				44,600,000	12/31/2021
764297		New York	NY		07/14/2022	4.860	3,816,124		(122)				68,344,928	06/01/2022
764299		Menlo Park	CA	S	06/08/2022	4.990	124,392,087		(38,241)				212,852,095	12/01/2022
764430		Towson	MD		08/15/2022	5.170	10,253,360		(1,640)				25,900,000	08/01/2022
764457		Clarkstown	NY		12/16/2022	8.230	294,742						72,300,000	07/01/2022
764729		Corona	CA		09/19/2022	5.150	17,074,062		(938)				34,500,000	06/01/2022
764734		Emeryville	CA		08/31/2022	5.120	10,038,530		(1,470)				48,735,918	09/01/2022
764742		New York	NY		08/30/2022	4.860	9,034,815		(185)				111,400,000	08/01/2022
764780		Secaucus	NJ		09/15/2022	5.060	10,977,527		(1,083)				25,397,240	09/01/2022
764802		Round Rock	TX	S	09/09/2022	5.280	40,687,848		(4,652)				79,100,000	06/28/2022
764809		Durham	NC	S	09/14/2022	5.540	45,210,060		(4,940)				70,978,000	06/30/2022
764814		City of Industry	CA	S	09/13/2022	5.260	94,951,660		(10,840)				207,000,000	07/01/2022
764815		City of Industry	CA	S	12/14/2022	6.710	60,288,815		(1,185)				263,500,000	11/01/2022
764991		Livermore	CA	S	12/22/2022	6.930	103,000,000						185,000,000	10/31/2022
764993		Dunwoody	GA	S	12/14/2022	6.990	34,159,341		(659)				92,400,000	09/30/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							16,464,829,575		(5,063,885)				48,533,761,224	XXX
757194		Omaha	NE		10/03/2012	6.960	13,199,684		(6,119)				15,494,836	12/01/2022
758042		Stamford	CT		06/16/2017	6.360	14,871,307		(18,114)				15,707,643	11/01/2022
758269		St Louis	MO		12/07/2018	6.530	8,905,001						9,552,380	12/01/2022
758366		The Woodlands	TX		07/31/2019	5.540	29,281,408		(42,779)				41,398,335	12/01/2022
762771		Palo Alto	CA		06/30/2021	4.130	9,412,277		(6,580)				31,656,494	12/01/2022
0699999. Mortgages in good standing - Mezzanine Loans							75,669,677		(73,591)				113,809,688	XXX
0899999. Total Mortgages in good standing							16,540,526,139		(5,137,476)				48,648,170,911	XXX
757109		Cheektowaga	NY		05/09/2012	5.520	35,534,496				5,469,088		27,650,468	12/01/2022
1499999. Restructured mortgages - Mezzanine Loans							35,534,496				5,469,088		27,650,468	XXX
1699999. Total - Restructured Mortgages							35,534,496				5,469,088		27,650,468	XXX
758118		Florham Park	NJ		01/19/2018	6.710	8,293,778						6,185,734	12/01/2022
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans							8,293,778						6,185,734	XXX
2499999. Total - Mortgages with overdue interest over 90 days							8,293,778						6,185,734	XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							16,584,354,414		(5,137,476)		5,469,088		48,682,007,114	XXX

General Interrogatory:

1. Mortgages in good standing $ 155,459 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 $ 8,293,778 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
730001	VARIOUS	US		08/15/2022	7.701	97,119,000		26,772,376
730002	Spring	TX		12/20/2022	7.066	50,000,000		92,100,000
730003	VARIOUS	US		12/29/2022	14.142	88,559,999		288,500,000
730004	VARIOUS	US		12/30/2022	8.744	64,213,141		13,926,865
758226	Riverdale	MD		04/02/2019	7.000		(263,655)	95,000,000
758345	Woodinville	WA		07/17/2019	4.631		10,068,298	158,500,000
758357	Culver City	CA		09/04/2020	4.320		3,408,948	119,900,000
758429	Atlanta	GA		02/20/2020	5.270		13,202,406	47,900,000
758441	Thousand Oaks	CA		02/21/2020	6.836		25,655,002	82,500,000
758451	Richfield	MN		04/28/2020	8.813		995,667	54,000,000
758452	La Mesa	CA		12/30/2019	6.662		9,750,301	75,737,264
758505	Kirkland	WA		11/13/2020	4.182		27,188,022	113,668,668
758510	Oakland	CA		10/16/2020	8.031		42,339,209	125,609,454
758519	Alexandria	VA		09/02/2020	2.903		1,500,000	84,500,000
761601	San Diego	CA		10/21/2020	8.212		23,991,411	76,247,651
761605	Nashville	TN		11/25/2020	4.080		22,835,340	82,274,841
761622	Duarte	CA		01/21/2022	8.589	2,881,956	49,520,058	140,420,833
761656	Redmond	WA		12/22/2020	8.580		19,247,388	60,485,714
761660	South Jordan	UT		08/15/2022	8.349	940,718	10,182,285	69,000,000
761671	St Paul	MN		12/11/2020	8.154		25,059,173	58,500,000
761803	Kissimmee	FL		08/05/2022	8.438	1,860,968	11,600,589	93,613,333
761875	Nashville	TN		07/09/2021	4.142		345	98,785,195
762111	Denver	CO		03/05/2021	7.747		3,364,404	38,480,000
762138	Redlands	CA		09/29/2021	8.229		28,085,660	138,900,000
762147	Plantation	FL		12/21/2021	8.274		25,872,819	84,375,000
762157	Culver City	CA		07/29/2022	8.494	114,447	2,322,929	81,691,071
762374	VARIOUS	IL		08/05/2021	7.606		12,200,802	62,900,000
762528	O'Fallon	MO		01/27/2022	2.729	22,100,000		41,000,000
762653	Aurora	IL		04/11/2022	7.933	2,484,630	33,525,213	98,800,000
762658	Vernon Hills	IL		05/05/2022	7.929	338,850	25,030,909	116,400,000
762853	Fairless Hills	PA		08/31/2021	8.004		1,650,167	49,500,000
762975	Rancho Cucamonga	CA		02/02/2022	2.998	12,052,000		41,680,000
763040	Baltimore	MD		12/14/2022	4.166	1,077,768	3,120,081	75,500,000
763055	Perth Amboy	NJ		01/04/2022	2.715	28,135,000		58,500,000
763256	Plano	TX		06/07/2022	6.361	748,681	26,991,815	104,400,000
763303	Fontana	CA		01/24/2022	2.988	21,095,000		52,800,000
763327	San Bernardino	CA		09/15/2022	7.323	1,451,878	6,550,964	46,472,826
763418	Bay Shore	NY		03/28/2022	3.061	20,215,750		36,600,000
763428	Pittsburgh	PA		01/05/2022	2.910	36,172,500		60,200,000
763461	Pomona	CA		01/20/2022	2.910	27,622,500		55,300,000
763464	El Monte	CA		01/20/2022	2.918	10,537,500		22,600,000
763468	Pittsburgh	PA		01/19/2022	3.064	40,192,500		64,300,000
763473	Tampa	FL		01/12/2022	2.611	27,627,500		58,500,000
763488	Columbus	OH		01/11/2022	2.612	23,607,500		49,150,000
763591	Denver	CO		03/04/2022	3.287	20,281,000		44,500,000
763604	Lebanon	TN		03/11/2022	6.263	40,495,000		69,500,000
763606	Novato	CA		01/07/2022	2.974	34,059,500		67,000,000
763650	Tustin	CA		03/14/2022	3.361	25,115,000		47,500,000
763651	North Brunswick	NJ		02/11/2022	2.893	10,552,500		23,400,000
763659	Brooklyn	NY		04/08/2022	3.209	7,004,375		14,262,500
763664	Ewing	NJ		04/05/2022	2.853	14,862,000		25,200,000
763680	Industry	CA		04/08/2022	3.348	19,336,250		52,100,000
763726	Las Vegas	NV		04/22/2022	3.499	24,110,000		46,700,000
763760	San Jose	CA		03/17/2022	3.041	7,030,732		19,378,049
763789	Metuchen	NJ		03/14/2022	2.986	7,031,667		17,666,667
763792	Atlanta	GA		04/27/2022	3.356	120,560,000		278,900,000

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Principal Life Insurance Company

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
763813	Marysville	WA		05/03/2022	3.351	25,612,500		53,600,000
763846	San Diego	CA		05/10/2022	3.626	25,110,000		51,500,000
763936	Bellevue	WA		05/12/2022	4.732	20,085,000		39,444,444
763959	New York	NY		04/26/2022	3.823	16,065,000		75,100,000
763965	Minneapolis	MN		03/29/2022	4.127	55,466,000		89,000,000
763970	Toms River	NJ		05/27/2022	4.339	34,160,000		70,426,986
764078	Chicago	IL		05/26/2022	3.803	28,130,000		57,900,000
764111	Fontana	CA		07/11/2022	4.633	40,190,000		86,300,000
764121	Provo	UT		08/02/2022	6.508	5,296,589	10,049,757	81,200,000
764140	New York	NY		05/27/2022	4.750	2,025,000		25,823,529
764193	New York	NY		06/21/2022	5.233	1,530,000		17,650,000
764198	Missouri City	TX		05/17/2022	4.344	19,085,000		44,600,000
764297	New York	NY		07/14/2022	4.858	3,816,246		68,344,928
764299	Menlo Park	CA		06/08/2022	4.992	125,615,000		212,852,095
764430	Towson	MD		08/15/2022	5.170	10,255,000		25,900,000
764457	Clarkstown	NY		12/16/2022	8.232	294,742		72,300,000
764729	Corona	CA		09/19/2022	5.147	17,075,000		34,500,000
764734	Emeryville	CA		08/31/2022	5.124	10,040,000		48,735,918
764742	New York	NY		08/30/2022	4.861	9,035,000		111,400,000
764780	Secaucus	NJ		09/15/2022	5.059	11,045,000		25,397,240
764802	Round Rock	TX		09/09/2022	5.283	40,692,500		79,100,000
764809	Durham	NC		09/14/2022	5.544	45,215,000		70,978,000
764814	City of Industry	CA		09/13/2022	5.260	94,962,501		41,200,000
764815	City of Industry	CA		12/14/2022	6.712	60,290,000		90,900,000
764991	Livermore	CA		12/22/2022	6.933	103,000,000		185,000,000
764993	Dunwoody	GA		12/14/2022	6.990	34,160,000		92,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,749,838,887	475,046,309	6,053,651,447
0899999. Total Mortgages in good standing						1,749,838,887	475,046,309	6,053,651,447
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,749,838,887	475,046,309	6,053,651,447

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
751216	Greensboro	NC		08/15/2019	03/15/2022	134,350							45,096	45,096			
753193	Pasadena	TX		06/27/2002	06/17/2022	3,133,883							2,945,368	2,945,368			
753833	Lavergne	TN		03/10/2004	06/09/2022	904,408							720,302	720,302			
754284	Manahawkin	NJ		04/18/2005	07/28/2022	1,922,498		(1,874)			(1,874)		1,617,537	1,617,537			
754637	Branford	CT		10/06/2005	07/22/2022	756,448		(822)			(822)		653,151	653,151			
754638	Branford	CT		10/06/2005	07/22/2022	1,862,025		(2,024)			(2,024)		1,607,754	1,607,754			
755731	Manassas	VA		05/24/2007	12/09/2022	1,004,859							68,556	68,556			
755894	Houston	TX	S	12/27/2017	06/28/2022	54,633,037							54,633,037	54,633,037			
756317	Maspeth	NY		11/27/2007	09/01/2022	7,559,188		(3,699)			(3,699)		7,373,590	7,373,590			
756998	Virginia Beach	VA		11/01/2012	10/31/2022	2,968,457		(2,820)			(2,820)		2,858,574	2,858,574			
757042	Bayonne	NJ		03/28/2012	01/03/2022	39,431,149		(14,973)			(14,973)		39,345,726	39,345,726			
757115	Parsippany	NJ		06/22/2012	01/05/2022	4,158,870		(7,189)			(7,189)		4,151,681	4,151,681			
757127	Bellevue	WA		09/19/2012	09/30/2022	604,605		(269)			(269)		61,194	61,194			
757138	Metuchen	NJ		08/28/2012	03/14/2022	3,267,846		(2,016)			(2,016)		3,179,443	3,179,443			
757147	Santa Monica	CA		07/31/2012	08/01/2022	6,060,000							6,060,000	6,060,000			
757173	Santa Monica	CA		10/11/2012	11/04/2022	12,000,000							12,000,000	12,000,000			
757178	Franklin	TN		09/28/2012	02/25/2022	39,681,814		(262)			(262)		39,476,172	39,476,172			
757190	San Leandro	CA		10/10/2012	10/31/2022	28,558,656		(7,199)			(7,199)		27,832,279	27,832,279			
757209	Alexandria	VA		12/19/2012	07/27/2022	6,455,305		(11,465)			(11,465)		5,875,589	5,875,589			
757212	Boston	MA		01/25/2013	12/23/2022	4,070,881		(4,462)			(4,462)		3,939,408	3,939,408			
757230	New York	NY		01/25/2013	08/18/2022	39,874,529		(27,045)			(27,045)		38,958,993	38,958,993			
757243	Palo Alto	CA		02/28/2013	05/25/2022	6,677,694		(3,743)			(3,743)		6,587,949	6,587,949			
757288	New York	NY		05/28/2013	05/31/2022	63,086,626		(84,126)		(2,500)	(86,626)		63,000,000	63,000,000			
757473	Langhorne	PA	S	06/18/2014	06/02/2022	4,634,935							4,539,844	4,539,844			
757514	Woodbridge	NJ		10/06/2014	12/09/2022	8,488,786		(12,831)			(12,831)		8,229,155	8,229,155			
757528	Chicago	IL		03/31/2015	05/23/2022	20,122,447							20,122,447	20,122,447			
757530	Boston	MA		11/28/2014	05/10/2022	11,585,214		(15,761)			(15,761)		11,437,472	11,437,472			
757537	Chicago	IL		03/31/2015	05/23/2022	7,750,000							7,750,000	7,750,000			
757616	Seattle	WA		04/06/2015	02/02/2022	15,003,411		(3,411)			(3,411)		15,000,000	15,000,000			
757618	Englewood	CO		03/26/2015	10/05/2022	16,683,946		(26,977)			(26,977)		16,341,362	16,341,362			
757672	Seattle	WA		07/27/2015	07/29/2022	14,375,304		(6,408)			(6,408)		14,052,700	14,052,700			
757696	Boulder	CO		09/29/2015	08/18/2022	36,680,283		(22,062)			(22,062)		36,005,728	36,005,728			
757700	Atlanta	GA		09/11/2015	06/10/2022	8,833,638							8,582,432	8,582,432			
757701	Ft Lauderdale	FL		10/01/2015	08/18/2022	9,150,468		(4,469)			(4,469)		9,009,790	9,009,790			
757718	VARIOUS	CA		10/29/2015	08/18/2022	60,538,440		(38,440)			(38,440)		60,500,000	60,500,000			
757719	Lakewood	NJ		12/01/2015	11/30/2022	5,928,072		(5,535)			(5,535)		5,396,449	5,396,449			
757721	Bethesda	MD		12/21/2015	06/17/2022	20,037,904		(37,904)			(37,904)		20,000,000	20,000,000			
757800	St Paul	MN		06/01/2016	03/29/2022	9,106,389				(1,500)	(1,500)		9,104,889	9,104,889			
757807	Los Angeles	CA		08/16/2016	10/19/2022	15,017,005		(17,005)			(17,005)		15,000,000	15,000,000			
757823	Cincinnati	OH		11/04/2016	11/09/2022	15,124,902		(58,156)			(58,156)		14,590,648	14,590,648			
757852	Cincinnati	OH		10/06/2016	04/15/2022	60,145,520							59,406,079	59,406,079			
757931	Princeton	NJ		02/02/2017	12/15/2022	6,010,614		(20,081)			(20,081)		5,752,832	5,752,832			
757954	Atlanta	GA		01/27/2017	02/10/2022	6,000,585		(585)			(585)		6,000,000	6,000,000			
757959	New York	NY		01/19/2017	05/31/2022	10,019,998		(19,998)			(19,998)		10,000,000	10,000,000			
757962	New York	NY		01/19/2017	06/01/2022	12,022,622		(22,622)			(22,622)		12,000,000	12,000,000			
757976	Boston	MA		02/28/2017	06/30/2022	19,302,061							19,040,432	19,040,432			
757991	Irving	TX		05/31/2017	05/24/2022	20,009,030		(9,030)			(9,030)		20,000,000	20,000,000			
757995	Atlanta	GA		05/02/2017	04/27/2022	58,056,078		(20,218)			(20,218)		57,644,810	57,644,810			
758006	Dallas	TX		05/05/2017	06/24/2022	56,025,669		(25,669)			(25,669)		56,000,000	56,000,000			
758022	VARIOUS	US		06/23/2017	06/17/2022	44,582,982		(20,482)			(20,482)		44,562,500	44,562,500			
758029	Denver	CO		08/01/2017	01/31/2022	23,610,784		(60,784)			(60,784)		23,550,000	23,550,000			
758031	Portland	OR		06/28/2017	08/03/2022	44,022,570		(22,570)			(22,570)		44,000,000	44,000,000			

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					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
758114	Charlotte	NC		02/13/2018	05/02/2022	21,226,551		(83,470)			(83,470)		20,822,142	20,822,142			
758165	Denver	CO		05/16/2018	07/15/2022	18,542,758		(42,758)			(42,758)		18,500,000	18,500,000			
758226	Riverdale	MD		04/02/2019	06/02/2022	55,195,221							54,931,566	54,931,566			
758264	Austin	TX		12/10/2018	04/13/2022	16,568,826		(43,826)			(43,826)		16,525,000	16,525,000			
758344	Englewood	NJ		06/28/2019	11/01/2022	44,574,100							44,574,100	44,574,100			
758353	South Gate	CA		04/20/2020	05/20/2022	60,000,000							60,000,000	60,000,000			
758357	Culver City	CA		09/04/2020	06/13/2022	30,158,225							33,567,173	33,567,173			
758429	Atlanta	GA		02/20/2020	09/07/2022	15,702,594							28,905,000	28,905,000			
758433	Franklin	MA		01/22/2020	04/14/2022	25,032,346		(32,346)			(32,346)		25,000,000	25,000,000			
762898	Nashville	TN		07/23/2021	09/30/2022	28,500,000							28,500,000	28,500,000			
0199999. Mortgages closed by repayment						1,283,177,409		(847,386)		(4,000)	(851,386)		1,287,935,952	1,287,935,952			
1	LOANS	FL		08/31/1993									17,134	17,134			
1	LOANS	MN		09/30/1993									16,250	16,250			
750624	Washington	DC		03/28/1995									421,798	421,798			
750994	Washington	DC		02/14/1996									223,083	223,083			
751216	Greensboro	NC		08/15/2019									89,254	89,254			
752932	Glen Cove	NY		08/28/2001									51,308	51,308			
753193	Pasadena	TX		06/27/2002									188,516	188,516			
753251	Cypress	CA		09/24/2002									262,902	262,902			
753454	Pikesville	MD		03/14/2003									496,653	496,653			
753500	St Paul	MN		06/03/2003									378,211	378,211			
753542	Chatsworth	CA		06/23/2003									393,316	393,316			
753577	Virginia Beach	VA		06/23/2003									171,170	171,170			
753578	Virginia Beach	VA		06/23/2003									151,496	151,496			
753579	Virginia Beach	VA		06/23/2003									169,203	169,203			
753624	Waltham	MA		09/09/2003				(16)			(16)		345,527	345,527			
753634	Chicago	IL		10/24/2003				(5)			(5)		495,115	495,115			
753768	Riverview	FL		12/22/2003									180,623	180,623			
753833	Lavergne	TN		03/10/2004									184,106	184,106			
754007	Ft Lauderdale	FL		06/22/2004				(6)			(6)		207,715	207,715			
754110	Minnetonka	MN		12/14/2004				(113)			(113)		505,737	505,737			
754194	West Melbourne	FL		01/27/2005				(69)			(69)		393,274	393,274			
754212	Marietta	GA		01/31/2005				(22)			(22)		449,096	449,096			
754284	Manahawkin	NJ		04/18/2005									303,088	303,088			
754310	Schertz	TX		04/05/2005				(59)			(59)		285,790	285,790			
754361	Delafield	WI		04/27/2005				(160)			(160)		782,576	782,576			
754427	Dallas	TX		12/07/2005				(70)			(70)		280,533	280,533			
754443	Grand Blanc	MI		06/03/2005				(566)			(566)		437,627	437,627			
754444	Grand Blanc	MI		06/03/2005				(420)			(420)		387,938	387,938			
754571	Rockaway	NJ		09/13/2005									170,016	170,016			
754630	Pittsburgh	PA		09/30/2005									79,272	79,272			
754637	Branford	CT		10/06/2005									102,476	102,476			
754638	Branford	CT		10/06/2005									252,247	252,247			
754758	Glen Burnie	MD		12/16/2005									170,407	170,407			
754759	Glen Burnie	MD		12/16/2005									136,325	136,325			
754762	Columbia	MD		12/16/2005									136,636	136,636			
754763	Lutherville	MD		12/16/2005									102,477	102,477			
754773	Brighton	MI		02/03/2006				(43)			(43)		158,481	158,481			
754829	Virginia Beach	VA		01/20/2006									190,639	190,639			
754892	Franklin	TN		11/20/2006				(282)			(282)		265,563	265,563			
754976	Carrollton	TX		10/27/2006				(414)			(414)		585,768	585,768			
755113	East Meadow	NY		06/20/2006									208,486	208,486			

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Principal Life Insurance Company

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
755167	La Porte	TX		07/25/2006									684,061	684,061			
755619	Los Angeles	CA		09/25/2007									1,530,527	1,530,527			
755717	Scott Township	PA		04/23/2007									421,776	421,776			
755731	Manassas	VA		05/24/2007									936,303	936,303			
755740	Hudson	WI		04/04/2007				(74)			(74)		597,695	597,695			
755746	Evans	GA		04/20/2007				(38)			(38)		160,815	160,815			
755756	Alexandria	VA		04/19/2007									531,378	531,378			
755790	Greenville	SC		07/27/2007				(58)			(58)		131,722	131,722			
755791	Fort Mill	SC		06/22/2007				(15)			(15)		111,977	111,977			
755939	Gambrills	MD		06/07/2007									309,646	309,646			
756061	Baltimore	MD		07/13/2007									459,927	459,927			
756063	Ware	MA		08/24/2007									219,360	219,360			
756202	Houston	TX		12/03/2007									847,057	847,057			
756236	New York	NY		11/07/2007									352,426	352,426			
756286	Lakewood	OH		11/15/2007									126,329	126,329			
756317	Maspeth	NY		11/27/2007									181,899	181,899			
756326	Annapolis	MD		11/27/2007				478			478		212,716	212,716			
756341	Pittsburgh	PA		01/18/2008									106,960	106,960			
756469	Virginia Beach	VA		02/28/2008				(33)			(33)		81,009	81,009			
756531	New York	NY		01/12/2009									982,139	982,139			
756627	Santa Monica	CA		03/24/2010				(62)			(62)		604,264	604,264			
756637	Santa Clara	CA		07/01/2010				(4,504)			(4,504)		1,113,934	1,113,934			
756647	Towson	MD		12/09/2010				(655)			(655)		577,328	577,328			
756660	Edison	NJ		07/20/2010				(261)			(261)		1,022,708	1,022,708			
756675	Bethesda	MD		10/08/2010				(96)			(96)		257,242	257,242			
756676	Bethesda	MD		10/08/2010				(55)			(55)		245,780	245,780			
756677	Washington	DC		10/08/2010				(133)			(133)		340,191	340,191			
756700	Wayne	NJ		12/01/2010				(566)			(566)		235,074	235,074			
756918	Edison	NJ		03/31/2011									1,337,307	1,337,307			
756923	Santa Ana	CA		08/01/2011				(103)			(103)		593,646	593,646			
756926	Portland	OR		05/02/2011				(835)			(835)		832,677	832,677			
756943	Midlothian	VA		07/01/2011				(111)			(111)		613,367	613,367			
756953	Washington	DC		06/23/2011				(437)			(437)		1,436,079	1,436,079			
756957	Kent	WA		07/01/2011				(41)			(41)		401,395	401,395			
756961	Beverly Hills	CA		07/08/2011				(61)			(61)		401,161	401,161			
756976	Lexington	MA		07/27/2011				(129)			(129)		117,812	117,812			
756998	Virginia Beach	VA		11/01/2012									107,064	107,064			
757001	Nashville	TN		10/05/2011				(94)			(94)		457,890	457,890			
757006	Severna Park	MD		09/23/2011				(362)			(362)		1,339,864	1,339,864			
757032	Toms River	NJ		02/01/2012				(823)			(823)		979,810	979,810			
757042	Bayonne	NJ		03/28/2012									70,450	70,450			
757057	Carlstadt	NJ		02/06/2012				(176)			(176)		488,704	488,704			
757058	Carlstadt	NJ		02/06/2012				(130)			(130)		96,729	96,729			
757059	Carlstadt	NJ		02/06/2012				(28)			(28)		61,907	61,907			
757069	Hialeah	FL		01/27/2012				(688)			(688)		1,191,039	1,191,039			
757070	Miami	FL		01/27/2012				(852)			(852)		1,495,775	1,495,775			
757078	Seattle	WA		03/27/2012				(2,053)			(2,053)		6,637,423	6,637,423			
757079	Nashville	TN		08/01/2012				(211)			(211)		520,810	520,810			
757081	Issaquah	WA		04/10/2012				(222)			(222)		796,130	796,130			
757110	Fairfield	NJ		11/05/2012				(855)			(855)		881,999	881,999			
757119	Old Bridge Township	NJ		06/27/2012				(2,916)			(2,916)		4,316,835	4,316,835			
757126	New York	NY		07/31/2012				(551)			(551)		600,000	600,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757127	Bellevue	WA		09/19/2012									543,142	543,142			
757137	West Nyack	NY		08/01/2012				(58)			(58)		466,151	466,151			
757138	Metuchen	NJ		08/28/2012									86,386	86,386			
757139	North Brunswick	NJ		08/30/2012				(897)			(897)		356,525	356,525			
757153	Seattle	WA		10/05/2012				(1,402)			(1,402)		1,122,651	1,122,651			
757155	Littleton	CO		10/01/2012				(167)			(167)		427,488	427,488			
757156	Redmond	WA		10/01/2012				(326)			(326)		641,232	641,232			
757170	Woodbridge	NJ		10/04/2012				(546)			(546)		1,412,677	1,412,677			
757171	Keasbey	NJ		10/04/2012				(871)			(871)		1,062,708	1,062,708			
757178	Franklin	TN		09/28/2012									205,381	205,381			
757179	Piscataway	NJ		11/05/2012				(987)			(987)		775,947	775,947			
757181	Manchester	CT		10/31/2012				(2,292)			(2,292)		1,757,977	1,757,977			
757182	East Rutherford	NJ		12/26/2012				(949)			(949)		138,804	138,804			
757190	San Leandro	CA		10/10/2012									719,177	719,177			
757194	Omaha	NE		10/03/2012				(390)			(390)		316,872	316,872			
757208	Iselin	NJ		12/27/2012				(1,263)			(1,263)		3,812,222	3,812,222			
757209	Alexandria	VA		12/19/2012									568,251	568,251			
757210	Malibu	CA		12/26/2012				(528)			(528)		980,046	980,046			
757212	Boston	MA		01/25/2013									127,012	127,012			
757214	Fairfield	NJ		04/01/2013				(751)			(751)		254,620	254,620			
757218	New York	NY		01/03/2013				(50)			(50)		94,878	94,878			
757226	Northvale	NJ		01/16/2013				(66)			(66)		356,613	356,613			
757227	New York	NY		12/17/2012				(1,455)			(1,455)		946,348	946,348			
757230	New York	NY		01/25/2013									888,491	888,491			
757232	Santa Monica	CA		02/01/2013				(331)			(331)		376,087	376,087			
757234	Fairfield	NJ		04/01/2013				(759)			(759)		161,557	161,557			
757236	Lakewood	CA		03/12/2013				(423)			(423)		628,807	628,807			
757242	Denver	CO		01/30/2013				(612)			(612)		1,921,083	1,921,083			
757243	Palo Alto	CA		02/28/2013									86,001	86,001			
757245	Falls Church	VA		02/01/2013				(601)			(601)		573,093	573,093			
757248	Lakewood	CO		04/11/2013				(887)			(887)		135,979	135,979			
757249	Lakewood	CO		04/11/2013				(2,429)			(2,429)		453,263	453,263			
757250	Boulder	CO		04/11/2013				(794)			(794)		92,977	92,977			
757251	Aurora	CO		04/11/2013				(1,619)			(1,619)		302,175	302,175			
757252	Denver	CO		04/11/2013				(897)			(897)		118,546	118,546			
757253	Denver	CO		04/11/2013				(815)			(815)		58,111	58,111			
757255	Arvada	CO		04/11/2013				(1,721)			(1,721)		346,339	346,339			
757260	Somerset	NJ		04/01/2013									185,631	185,631			
757264	Bridgewater	NJ		04/11/2013				(140)			(140)		1,066,844	1,066,844			
757265	Raritan	NJ		04/11/2013				(92)			(92)		722,790	722,790			
757269	Seattle	WA		07/01/2013				(62)			(62)		308,252	308,252			
757272	Montgomeryville	PA		05/31/2013				(46)			(46)		1,479,289	1,479,289			
757273	Palo Alto	CA		04/24/2013				(1,441)			(1,441)		784,782	784,782			
757277	Secaucus	NJ		05/23/2013				(1,892)			(1,892)		3,051,699	3,051,699			
757278	Baltimore	MD		10/10/2013				(255)			(255)		276,492	276,492			
757282	Everett	WA		04/30/2013				(585)			(585)		1,792,007	1,792,007			
757286	Washington	DC		05/30/2013				(124)			(124)		248,528	248,528			
757289	New York	NY		06/28/2013				(41)			(41)		121,460	121,460			
757290	Manhattan	NY		06/03/2013				(328)			(328)		206,570	206,570			
757298	Franconia	VA		05/23/2013				(20)			(20)		276,233	276,233			
757299	New York	NY		06/03/2013				(284)			(284)		73,302	73,302			
757304	Florham Park	NJ		06/18/2013				(57)			(57)		1,784,058	1,784,058			

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
757306	New Bedford	MA		06/20/2013				(983)			(983)		454,896	454,896			
757307	Arlington	VA		06/07/2013				(563)			(563)		1,067,857	1,067,857			
757313	Bellingham	MA		05/31/2013				(301)			(301)		448,863	448,863			
757315	Cambridge	MA		05/30/2013				(124)			(124)		856,186	856,186			
757319	Cambridge	MA		06/12/2013				(100)			(100)		222,044	222,044			
757321	Yonkers	NY		07/31/2013				(1,152)			(1,152)		792,698	792,698			
757324	Virginia Beach	VA		07/30/2013				(4,529)			(4,529)		642,875	642,875			
757325	Virginia Beach	VA		07/30/2013				(24,848)			(24,848)		282,481	282,481			
757326	Virgina Beach	VA		07/30/2013				(4,882)			(4,882)		235,109	235,109			
757328	Chesapeake	VA		07/22/2013				(1,813)			(1,813)		164,664	164,664			
757351	Panorama City	CA		10/01/2013				(79)			(79)		290,281	290,281			
757360	Branchburg	NJ		10/31/2013				(540)			(540)		566,043	566,043			
757377	Santa Monica	CA		12/02/2013				(830)			(830)		212,169	212,169			
757381	Lexington	MA		12/23/2013				(124)			(124)		154,237	154,237			
757396	New York	NY		02/04/2014				(892)			(892)		256,476	256,476			
757398	Downey	CA		04/01/2014				(1,863)			(1,863)		400,550	400,550			
757403	Studio City	CA		01/24/2014				(60)			(60)		188,138	188,138			
757407	San Francisco	CA		01/17/2014				(92)			(92)		384,570	384,570			
757410	Washington	DC		02/03/2014				(420)			(420)		193,264	193,264			
757415	Rockville	MD		04/17/2014				(334)			(334)		878,480	878,480			
757423	Greenwood Village	CO		05/09/2014				(387)			(387)		543,827	543,827			
757424	Boulder	CO		03/26/2014				(83)			(83)		152,442	152,442			
757426	Tempe	AZ		06/05/2014				(78)			(78)		356,286	356,286			
757428	Palo Alto	CA		05/30/2014				(281)			(281)		1,211,183	1,211,183			
757435	Addison	TX		03/19/2014				(1,138)			(1,138)		888,190	888,190			
757436	Houston	TX		04/16/2014				(545)			(545)		2,310,753	2,310,753			
757438	Palo Alto	CA		07/23/2014				(173)			(173)		523,275	523,275			
757442	Los Angeles	CA		10/31/2014				(1,262)			(1,262)		141,076	141,076			
757451	Richmond	VA		06/11/2014				(197)			(197)		179,638	179,638			
757455	Baltimore	MD		06/27/2014									3,139,320	3,139,320			
757457	Sherman Oaks	CA		05/01/2014				(154)			(154)		163,771	163,771			
757470	East Brunswick	NJ		06/24/2014									343,376	343,376			
757473	Langhorne	PA	S	06/18/2014									95,091	95,091			
757489	New York	NY		07/25/2014				(123)			(123)		415,208	415,208			
757491	New York	NY		08/07/2014				(99)			(99)		404,684	404,684			
757498	Sacramento	CA		08/27/2014				(114)			(114)		200,891	200,891			
757501	Matthews	NC		09/04/2014				(77)			(77)		259,812	259,812			
757504	Newport News	VA		09/29/2014				(151)			(151)		151,202	151,202			
757509	Mountain View	CA		09/30/2014				(154)			(154)		563,848	563,848			
757514	Woodbridge	NJ		10/06/2014									246,799	246,799			
757515	Arlington	VA		10/10/2014				(425)			(425)		715,590	715,590			
757517	Washington	DC		02/20/2015									302,199	302,199			
757518	Hillsborough	NJ		11/03/2014				(1,196)			(1,196)		527,803	527,803			
757520	Parsippany-Troy Hills	NJ		11/19/2014									665,548	665,548			
757521	Seattle	WA		11/06/2014									618,660	618,660			
757524	North Haven	CT		11/17/2014				(175)			(175)		609,837	609,837			
757527	Chicago	IL		10/30/2014				(650)			(650)		441,325	441,325			
757529	Double Oak	TX		11/13/2014				(70)			(70)		240,845	240,845			
757530	Boston	MA		11/28/2014									131,981	131,981			
757533	Spring	TX		11/03/2014				(67)			(67)		286,901	286,901			
757536	Colorado Springs	CO		11/20/2014				(3,387)			(3,387)		527,669	527,669			
757540	Woodbridge	NJ		12/22/2014				(1,629)			(1,629)		789,611	789,611			

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757542	Huntington Beach	CA		01/07/2015				(108)			(108)		200,192	200,192			
757544	Los Alto	CA		12/11/2014				(2,888)			(2,888)		711,017	711,017			
757545	San Leandro	CA		01/14/2015				(130)			(130)		249,773	249,773			
757548	Davie	FL		12/12/2014				(294)			(294)		398,933	398,933			
757561	Warminster	PA		01/09/2015				(71)			(71)		484,791	484,791			
757564	Duluth	GA	S	01/23/2015									568,961	568,961			
757572	Virginia Beach	VA		02/06/2015				(110)			(110)		228,626	228,626			
757577	Decatur	GA		03/09/2015									847,398	847,398			
757582	Boston	MA		03/09/2015				(1,146)			(1,146)		169,176	169,176			
757583	Boston	MA		03/09/2015				(651)			(651)		54,369	54,369			
757586	New York	NY		04/01/2015				(111)			(111)		1,351,000	1,351,000			
757587	Burlington	NJ		02/27/2015				(237)			(237)		2,208,172	2,208,172			
757589	Woodbridge	NJ		04/01/2015				(1,553)			(1,553)		263,891	263,891			
757590	Los Altos	CA		07/08/2015				(169)			(169)		516,138	516,138			
757596	Allston	MA		03/23/2015				(92)			(92)		333,110	333,110			
757600	Seattle	WA		03/16/2015				(86)			(86)		423,470	423,470			
757603	Emeryville	CA		04/09/2015				(3,462)			(3,462)		1,278,186	1,278,186			
757606	Seattle	WA		05/01/2015				(77)			(77)		207,347	207,347			
757607	Riverdale	NY		06/01/2015				(633)			(633)		56,697	56,697			
757608	Los Altos	CA		10/09/2015				(615)			(615)		121,954	121,954			
757610	Clifton	NJ		04/01/2015				(106)			(106)		162,390	162,390			
757611	Watchung	NJ		04/01/2015				(423)			(423)		652,022	652,022			
757613	New York	NY		04/20/2015				(54)			(54)		227,733	227,733			
757618	Englewood	CO		03/26/2015									315,608	315,608			
757625	New York	NY		06/01/2015				(36)			(36)		100,723	100,723			
757628	New York	NY		05/29/2015				(126)			(126)		414,966	414,966			
757629	Manhattan Beach	CA		10/05/2015				(53)			(53)		217,989	217,989			
757634	Burbank	CA		04/29/2015									799,554	799,554			
757661	Davidson	NC		07/23/2015				(287)			(287)		660,104	660,104			
757672	Seattle	WA		07/27/2015									316,196	316,196			
757683	Littleton	CO		08/28/2015				(92)			(92)		177,055	177,055			
757690	Sacramento	CA		10/08/2015				(88)			(88)		256,414	256,414			
757692	New York	NY		09/01/2015				(978)			(978)		128,077	128,077			
757693	Palm Beach Gardens	FL		10/28/2015				(110)			(110)		447,066	447,066			
757695	New York	NY		09/02/2015				(7,354)			(7,354)		494,909	494,909			
757696	Boulder	CO		09/29/2015									652,493	652,493			
757700	Atlanta	GA		09/11/2015									251,206	251,206			
757701	Ft Lauderdale	FL		10/01/2015									136,209	136,209			
757703	Owings Mills	MD		10/07/2015				(1,402)			(1,402)		153,577	153,577			
757705	Jeffersonville	IN		10/13/2015				(1,528)			(1,528)		661,099	661,099			
757706	Louisville	KY		02/03/2016				(1,457)			(1,457)		596,245	596,245			
757707	Los Angeles	CA		10/13/2015				(71)			(71)		230,143	230,143			
757708	New York	NY		10/30/2015				(206)			(206)		127,018	127,018			
757711	Portland	OR		10/19/2015				(1,500)			(1,500)		628,894	628,894			
757712	St Augustine	FL		10/23/2015				(504)			(504)		276,705	276,705			
757719	Lakewood	NJ		12/01/2015									526,088	526,088			
757725	New York	NY		02/02/2016				(75)			(75)		201,963	201,963			
757732	Cary	NC		11/30/2015				(92)			(92)		384,642	384,642			
757744	Claymont	DE		01/04/2016				(107)			(107)		460,882	460,882			
757746	Houston	TX		01/11/2016				(114)			(114)		395,543	395,543			
757750	Forest Hill	MD		02/02/2016				(48)			(48)		246,653	246,653			
757751	Eldersburg	MD		02/10/2016				(173)			(173)		659,284	659,284			

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
757755	Palo Alto	CA		04/05/2016				(138)			(138)		960,891	960,891			
757758	Carteret	NJ		02/10/2016				(3,855)			(3,855)		1,259,023	1,259,023			
757761	San Francisco	CA		02/22/2016									281,574	281,574			
757763	New York	NY		03/07/2016				(838)			(838)		1,128,125	1,128,125			
757766	Berkeley	CA		03/03/2016				(1,740)			(1,740)		695,219	695,219			
757770	North Brunswick	NJ		04/01/2016				(4,257)			(4,257)		1,576,816	1,576,816			
757774	Hillsborough	NJ		04/01/2016				(1,531)			(1,531)		377,768	377,768			
757775	Burbank	CA		04/08/2016				(312)			(312)		766,834	766,834			
757781	Roswell	GA		03/31/2016				(88)			(88)		184,992	184,992			
757782	Roswell	GA		03/21/2016				(77)			(77)		382,739	382,739			
757788	Chula Vista	CA		04/05/2016				(5,684)			(5,684)		1,203,513	1,203,513			
757794	Durham	NC		09/01/2016				(722)			(722)		509,259	509,259			
757797	New York	NY		06/02/2016				(35)			(35)		161,116	161,116			
757805	Oviedo	FL		06/17/2016				(115)			(115)		253,563	253,563			
757808	Orlando	FL		06/10/2016				(240)			(240)		461,938	461,938			
757812	Irvine	CA		06/09/2016				(337)			(337)		738,851	738,851			
757815	King of Prussia	PA		06/24/2016				(615)			(615)		437,906	437,906			
757821	Edison	NJ		07/05/2016				(7,098)			(7,098)		2,666,919	2,666,919			
757822	Nashville	TN		08/04/2016				(2,061)			(2,061)		1,511,050	1,511,050			
757823	Cincinnati	OH		11/04/2016									476,098	476,098			
757828	Marietta	GA		07/11/2016				(445)			(445)		382,143	382,143			
757830	New York	NY		06/24/2016				(65)			(65)		193,147	193,147			
757834	Philadelphia	PA		11/10/2016				(3,058)			(3,058)		888,370	888,370			
757836	Columbus	OH		07/05/2016				(123)			(123)		296,115	296,115			
757837	Dublin	OH		07/05/2016				(183)			(183)		409,719	409,719			
757840	Cottonwood Heights	UT		07/05/2016				(1,737)			(1,737)		1,915,003	1,915,003			
757842	Alexandria	VA		09/01/2016				(256)			(256)		1,060,441	1,060,441			
757847	New York	NY		10/03/2016				(1,324)			(1,324)		317,558	317,558			
757850	New York	NY		08/01/2016				(3,360)			(3,360)		359,658	359,658			
757852	Cincinnati	OH		10/06/2016									739,441	739,441			
757853	Katy	TX		08/04/2016				(91)			(91)		241,986	241,986			
757861	Coral Springs	FL		09/01/2016				(4,499)			(4,499)		589,666	589,666			
757864	Piscataway	NJ		09/06/2016				(583)			(583)		209,412	209,412			
757873	Torrance	CA		09/08/2016				(116)			(116)		117,973	117,973			
757887	E Brunswick	NJ		10/05/2016				(115)			(115)		111,889	111,889			
757893	Falls Church	VA		10/14/2016				(409)			(409)		819,061	819,061			
757897	Toms River	NJ		11/22/2016				(143)			(143)		489,152	489,152			
757899	Denver	CO		10/11/2016				(178)			(178)		23,610	23,610			
757900	Palo Alto	CA		10/28/2016									471,760	471,760			
757904	New York	NY		10/28/2016				(641)			(641)		153,493	153,493			
757928	Severna Park	MD		06/21/2017				(157)			(157)		517,046	517,046			
757931	Princeton	NJ		02/02/2017									237,701	237,701			
757941	New York	NY		01/24/2017									195,594	195,594			
757947	Douglasville	GA		01/11/2017				(283)			(283)		193,919	193,919			
757950	Columbia	MD		01/19/2017				(1,422)			(1,422)		459,405	459,405			
757953	Los Angeles	CA		12/29/2016									30,877	30,877			
757967	Long Island City	NY		03/31/2017				(99)			(99)		393,759	393,759			
757976	Boston	MA		02/28/2017									261,629	261,629			
757977	Cranford	NJ		03/10/2017				(109)			(109)		218,126	218,126			
757978	Boston	MA		03/30/2017				(395)			(395)		353,309	353,309			
757981	Staten Island	NY		05/05/2017				(2,443)			(2,443)		753,134	753,134			
757982	Alexandria	VA		04/03/2017				(91)			(91)		421,217	421,217			

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
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
757985	Memphis	TN		06/30/2017				(138)			(138)		383,794	383,794			
757995	Atlanta	GA		05/02/2017									391,050	391,050			
757997	Totowa	NJ		05/03/2017				(160)			(160)		622,239	622,239			
758001	Menlo Park	CA		08/09/2018									376,413	376,413			
758003	Fairview	OR		06/30/2017				(112)			(112)		174,863	174,863			
758004	Los Gatos	CA		05/26/2017				(1,105)			(1,105)		5,596,924	5,596,924			
758005	Cumming	GA		04/21/2017				(152)			(152)		238,213	238,213			
758017	Cary	NC		10/10/2017				(128)			(128)		214,064	214,064			
758018	Raleigh	NC		10/10/2017				(114)			(114)		160,901	160,901			
758019	Chino Hills	CA		06/12/2017				(181)			(181)		354,266	354,266			
758023	Portland	OR		06/23/2017				(180)			(180)		296,844	296,844			
758024	Virginia Beach	VA		10/24/2017				(279)			(279)		327,263	327,263			
758025	VARIOUS	KY		06/26/2017				(1,654)			(1,654)		243,499	243,499			
758027	VARIOUS	CA		06/29/2017				(1,791)			(1,791)		781,189	781,189			
758035	San Antonio	TX		06/28/2017				(475)			(475)		211,365	211,365			
758036	Buffalo Grove	IL		09/01/2017				(4,092)			(4,092)		785,899	785,899			
758041	Lake Grove	NY		09/07/2017									783,330	783,330			
758042	Stamford	CT		06/16/2017				(2,132)			(2,132)		1,177,406	1,177,406			
758043	Riverdale	MD		08/10/2017				(207)			(207)		386,560	386,560			
758049	Bayside	NY		07/31/2017				(376)			(376)		421,688	421,688			
758051	N Brunswick	NJ		09/01/2017				(1,288)			(1,288)		233,126	233,126			
758052	Bayside	NY		09/13/2017				(1,150)			(1,150)		200,000	200,000			
758053	Melbourne	FL		08/01/2017				(344)			(344)		434,208	434,208			
758059	Goodyear	AZ		08/09/2017				(800)			(800)		284,264	284,264			
758060	Westerville	OH		09/15/2017				(97)			(97)		236,490	236,490			
758070	Redwood City	CA		08/30/2017				(4,563)			(4,563)		3,512,624	3,512,624			
758071	Cary	NC		08/25/2017				(188)			(188)		534,460	534,460			
758073	Mount Laurel	NJ		09/15/2017				(302)			(302)		401,750	401,750			
758075	Brooklyn	NY		09/07/2017				(40)			(40)		25,840	25,840			
758078	Draper	UT		10/06/2017				(1,931)			(1,931)		44,221	44,221			
758081	Murfreesboro	TN		10/16/2017				(484)			(484)		375,807	375,807			
758088	South Brunswick	NJ		11/27/2017				(113,094)			(113,094)		461,820	461,820			
758089	Edison	NJ		11/27/2017				(169,641)			(169,641)		692,729	692,729			
758090	Madison	NJ		09/24/2018				(202)			(202)		671,470	671,470			
758092	Gresham	OR		11/15/2017				(72)			(72)		141,555	141,555			
758093	Portland	OR		11/15/2017				(72)			(72)		141,555	141,555			
758099	Rancho Cucamonga	CA		12/01/2017				(3,506)			(3,506)		303,826	303,826			
758102	Santa Monica	CA		11/17/2017				(534)			(534)		1,052,229	1,052,229			
758103	Santa Monica	CA		11/17/2017									170,106	170,106			
758111	Los Angeles	CA		01/31/2018				(1,674)			(1,674)		529,224	529,224			
758113	Davie	FL		12/20/2017				(36)			(36)		124,217	124,217			
758114	Charlotte	NC		02/13/2018									320,938	320,938			
758117	Concord	NC		02/02/2018				(696)			(696)		960,499	960,499			
758118	Florham Park	NJ		01/19/2018									475,719	475,719			
758123	Hamden	CT		02/15/2018				(844)			(844)		652,363	652,363			
758127	Edison	NJ		02/20/2018				(2,976)			(2,976)		940,709	940,709			
758142	North Brunswick	NJ		03/27/2018				(4,385)			(4,385)		1,309,462	1,309,462			
758147	Los Alto	CA		04/06/2018				(1,453)			(1,453)		232,778	232,778			
758151	Evanston	IL		04/26/2018				(113)			(113)		140,673	140,673			
758154	Bellevue	WA		03/23/2018				(720)			(720)		293,997	293,997			
758158	New York	NY		05/01/2018				(52)			(52)		200,000	200,000			
758161	New York	NY		05/31/2018				(54)			(54)		57,606	57,606			

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
758163	Herndon	VA		04/30/2018				(186)			(186)		626,073	626,073			
758168	Burlington	NJ		05/18/2018									398,954	398,954			
758170	Nashville	TN		05/17/2018				(306)			(306)		308,015	308,015			
758176	Jackson Heights	NY		08/31/2018				(486)			(486)		254,842	254,842			
758177	Minneapolis	MN		05/31/2018				(195)			(195)		630,087	630,087			
758184	Cinnaminson	NJ		10/01/2018				(2,110)			(2,110)		740,144	740,144			
758193	VARIOUS	CA		07/11/2018				(234)			(234)		243,600	243,600			
758197	Santa Monica	CA		07/26/2018				(65)			(65)		229,410	229,410			
758202	Dallas	TX		08/02/2018				(170)			(170)		537,438	537,438			
758210	Houston	TX		08/02/2018				(767)			(767)		641,166	641,166			
758219	Collierville	TN		08/29/2018				(1,770)			(1,770)		509,628	509,628			
758221	Cincinnati	OH		09/28/2018				(553)			(553)		509,577	509,577			
758223	Charlotte	NC	S	09/28/2018									304,939	304,939			
758228	South Brunswick	NJ		10/15/2018				(1,269)			(1,269)		375,519	375,519			
758231	Franklin	TN		10/23/2018				(137)			(137)		547,539	547,539			
758256	Columbus	OH		12/13/2018				(118)			(118)		230,875	230,875			
758261	Orlando	FL		12/18/2018				(37)			(37)		130,454	130,454			
758262	West Chester	PA		12/28/2018				(141)			(141)		342,459	342,459			
758263	New York	NY		12/17/2018				(515)			(515)		696,139	696,139			
758268	Santa Monica	CA		12/17/2018				(295)			(295)		230,826	230,826			
758269	St Louis	MO		12/07/2018									4,266,542	4,266,542			
758270	Brooklyn	NY		12/28/2018				(175)			(175)		550,080	550,080			
758271	Campbell	CA		01/08/2019				(69)			(69)		236,028	236,028			
758280	Douglasville	GA		01/18/2019				(77)			(77)		329,909	329,909			
758284	New York	NY		01/25/2019				(27)			(27)		83,752	83,752			
758289	Las Vegas	NV		02/28/2019				(692)			(692)		496,952	496,952			
758291	Carrollton	TX		05/03/2019				(719)			(719)		2,032,309	2,032,309			
758293	Mansfield	NJ		03/08/2019				(1,583)			(1,583)		265,624	265,624			
758294	Tacoma	WA		05/31/2019				(559)			(559)		208,927	208,927			
758296	Florham Park	NJ		03/26/2019				(3,586)			(3,586)		2,655,958	2,655,958			
758298	Tukwila	WA		04/08/2019				(294)			(294)		203,793	203,793			
758302	New York	NY		04/30/2019				(521)			(521)		869,212	869,212			
758303	Scottsdale	AZ		04/15/2019				(965)			(965)		355,340	355,340			
758304	Basking Ridge	NJ		04/15/2019				(709)			(709)		234,510	234,510			
758313	Nashville	TN		06/21/2019				(824)			(824)		746,323	746,323			
758315	Long Island City	NY		04/11/2019				(12,380)			(12,380)		478,235	478,235			
758317	Redwood City	CA		05/01/2019				(894)			(894)		790,038	790,038			
758321	Compton	CA		05/17/2019				(179)			(179)		249,746	249,746			
758322	Chicago	IL		05/07/2019				(580)			(580)		166,892	166,892			
758324	Miami	FL		11/20/2019				(753)			(753)		237,928	237,928			
758327	Franklin	NJ		07/01/2019				(1,520)			(1,520)		403,745	403,745			
758328	San Diego	CA		07/24/2019				(4,861)			(4,861)		1,115,273	1,115,273			
758333	San Antonio	TX		06/03/2019				(726)			(726)		499,160	499,160			
758338	Corona	CA		07/19/2019				(397)			(397)		212,647	212,647			
758350	Denver	CO		08/16/2019				(399)			(399)		957,321	957,321			
758355	New York	NY		07/31/2019				(224)			(224)		180,387	180,387			
758360	Edison	NJ		08/09/2019				(253)			(253)		733,016	733,016			
758363	Baltimore	MD		08/23/2019				(1,292)			(1,292)		382,812	382,812			
758364	Pittsburgh	PA		08/27/2019				(87)			(87)		693,183	693,183			
758365	Friendswood	TX		08/23/2019				(921)			(921)		312,385	312,385			
758366	The Woodlands	TX		07/31/2019				416			416		3,479,334	3,479,334			
758377	Los Angeles	CA		09/06/2019				(763)			(763)		696,536	696,536			

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
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
758380	Brooklyn Park	MN		09/18/2019									479,452	479,452			
758382	Leesburg	VA		09/30/2019				(114)			(114)		160,858	160,858			
758383	Eagan	MN		11/15/2019				(181)			(181)		506,826	506,826			
758386	Carlsbad	CA		10/01/2019				(1,220)			(1,220)		1,359,315	1,359,315			
758387	Los Altos	CA		10/25/2019				(668)			(668)		658,203	658,203			
758389	Spring Valley	NY		11/06/2019				(2,316)			(2,316)		1,001,720	1,001,720			
758394	Miami	FL		09/30/2019				(2,809)			(2,809)		579,956	579,956			
758395	Bainbridge Island	WA		10/31/2019				(164)			(164)		776,538	776,538			
758408	Everett	WA		11/26/2019				(2,051)			(2,051)		1,251,477	1,251,477			
758411	Bethesda	MD		11/12/2019				(426)			(426)		315,757	315,757			
758430	San Jose	CA		02/03/2020									203,714	203,714			
758436	Oxnard	CA		12/13/2019				(315)			(315)		235,065	235,065			
758444	Friendswood	TX		02/21/2020				(764)			(764)		100,458	100,458			
758455	New York	NY		02/07/2020				(55)			(55)		174,742	174,742			
758461	Secaucus	NJ		02/28/2020				(361)			(361)		1,148,249	1,148,249			
758462	Laurel	MD		03/31/2020				(989)			(989)		654,366	654,366			
758497	New York	NY		07/30/2020				(67)			(67)		284,743	284,743			
758498	Palo Alto	CA		07/23/2020				(73)			(73)		264,284	264,284			
758500	Shoreline	WA		09/30/2020				(1,122)			(1,122)		682,093	682,093			
758502	Perth Amboy	NJ		09/02/2020				(3,897)			(3,897)		489,606	489,606			
758506	Randolph	NJ		09/04/2020				(801)			(801)		1,041,284	1,041,284			
758507	Cupertino	CA		09/25/2020				(614)			(614)		622,448	622,448			
758508	Plymouth	MN		09/14/2020				(161)			(161)		561,655	561,655			
758511	VARIOUS	CA		10/01/2020				(908)			(908)		170,326	170,326			
758513	Seattle	WA		09/30/2020				(391)			(391)		225,991	225,991			
758514	Lynnwood	WA		09/30/2020				(655)			(655)		409,608	409,608			
758515	Seattle	WA		09/30/2020				(986)			(986)		593,225	593,225			
758516	South Brunswick	NJ		10/14/2020				(8,912)			(8,912)		1,391,481	1,391,481			
758517	Everett	WA		09/30/2020				(566)			(566)		338,986	338,986			
758519	Alexandria	VA		09/02/2020				(253)			(253)		776,525	776,525			
758522	Mountain View	CA		11/06/2020				(282)			(282)		260,282	260,282			
758523	New York	NY		03/12/2021				(539)			(539)		684,973	684,973			
758525	Montgomeryville	PA		11/19/2020				(574)			(574)		2,053,345	2,053,345			
761552	Menlo Park	CA	S	11/12/2020									6,150,705	6,150,705			
761582	Falls Church	VA		10/21/2020				(346)			(346)		663,289	663,289			
761586	Savage	MD		10/30/2020				(214)			(214)		177,819	177,819			
761587	Savage	MD		11/30/2020				(213)			(213)		133,619	133,619			
761604	Savage	MD		11/13/2020				(203)			(203)		48,091	48,091			
761800	Jackson	NJ		02/17/2021				(10,412)			(10,412)		1,283,190	1,283,190			
761878	New York	NY		12/30/2020				(246)			(246)		644,796	644,796			
762144	Sayreville	NJ		01/22/2021				(165)			(165)		455,912	455,912			
762201	Manassas	VA		02/10/2021				(669)			(669)		363,248	363,248			
762363	VARIOUS	US		03/05/2021				(345)			(345)		439,812	439,812			
762394	East Patchogue	NY		05/20/2021				(153)			(153)		387,893	387,893			
762419	Wilmington	MA		05/05/2021				(4,612)			(4,612)		764,649	764,649			
762454	Fontana	CA		04/14/2021				(999)			(999)		232,877	232,877			
762456	Chino	CA		04/19/2021				(1,004)			(1,004)		173,991	173,991			
762485	Manchester	CT		04/19/2021				(1,743)			(1,743)		288,876	288,876			
762501	Old Bridge	NJ		05/20/2021				(348)			(348)		75,311	75,311			
762528	O'Fallon	MO		01/27/2022				(979)			(979)		398,712	398,712			
762565	Dripping Springs	TX		04/26/2021				(33)			(33)		112,578	112,578			
762758	Fairfax	VA		12/01/2021				(574)			(574)		1,153,818	1,153,818			

SCHEDULE B - PART 3

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

1 Loan Number	Location 2 City	 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 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	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
762771	Palo Alto	CA		06/30/2021				(224)			(224)		460,940	460,940			
762838	Dayton	NJ		11/03/2021				(421)			(421)		1,182,509	1,182,509			
762852	Conyers	GA		07/14/2021				(297)			(297)		757,324	757,324			
762857	New York	NY		06/30/2021				(369)			(369)		51,107	51,107			
762867	Woodland Park	NJ		07/26/2021				(9,159)			(9,159)		1,896,287	1,896,287			
762892	Covina	CA		07/02/2021				(174)			(174)		269,632	269,632			
762895	Lake Forest	CA		07/02/2021				(249)			(249)		282,997	282,997			
762962	Pembroke Pines	FL		07/02/2021				(2,020)			(2,020)		306,626	306,626			
762975	Rancho Cucamonga	CA		02/02/2022				(2,668)			(2,668)		208,257	208,257			
763055	Perth Amboy	NJ		01/04/2022				(4,633)			(4,633)		506,611	506,611			
763057	Bay Shore	NY		11/15/2021				(60)			(60)		358,249	358,249			
763095	Denver	CO		09/13/2021				(319)			(319)		429,784	429,784			
763104	Fontana	CA		09/10/2021				(382)			(382)		337,751	337,751			
763127	Long Island	NY		11/24/2021				(12)			(12)		231,808	231,808			
763202	New Braunfels	TX		10/14/2021				(1,564)			(1,564)		564,240	564,240			
763214	Palm Beach Gardens	FL		10/19/2021				(878)			(878)		189,939	189,939			
763363	Evanston	IL		11/30/2021				(734)			(734)		214,028	214,028			
763365	Chicago	IL		11/30/2021				(707)			(707)		88,349	88,349			
763366	Chicago	IL		11/30/2021				(705)			(705)		121,336	121,336			
763418	Bay Shore	NY		03/28/2022									362,120	362,120			
763423	Cherry Hill	NJ		12/29/2021				(530)			(530)		797,019	797,019			
763436	North Brunswick	NJ		12/02/2021				(3,498)			(3,498)		722,293	722,293			
763447	Tampa	FL		12/22/2021				(4,503)			(4,503)		1,009,827	1,009,827			
763466	Los Angeles	CA		12/28/2021				(126)			(126)		442,686	442,686			
763476	Bloomington	MN		12/30/2021				(2,852)			(2,852)		771,540	771,540			
763651	North Brunswick	NJ		02/11/2022				(101)			(101)		166,009	166,009			
763664	Ewing	NJ		04/05/2022				(1,359)			(1,359)		209,490	209,490			
763726	Las Vegas	NV		04/22/2022				(98)			(98)		267,180	267,180			
763789	Metuchen	NJ		03/14/2022				(68)			(68)		171,892	171,892			
763970	Toms River	NJ		05/27/2022				(159)			(159)		555,633	555,633			
764078	Chicago	IL		05/26/2022				(167)			(167)		252,802	252,802			
764198	Missouri City	TX		05/17/2022				(158)			(158)		212,958	212,958			
764299	Menlo Park	CA	S	06/08/2022				(764)			(764)		1,183,909	1,183,909			
764780	Secaucus	NJ		09/15/2022				(47)			(47)		66,343	66,343			
0299999. Mortgages with partial repayments								(655,925)			(655,925)		278,764,004	278,764,004			
0599999 - Totals						1,283,177,409		(1,503,312)		(4,000)	(1,507,312)		1,566,699,956	1,566,699,956			

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Principal Life Insurance Company

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP 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
	NEIGHBORHOOD FINANCE CORPORATION		Des Moines	IA			07/20/1995		11,123	11,123	11,123						743		
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated									11,123	11,123	11,123						743		XXX
71706#-10-4	PFG INCOME INVESTORS, LLC		Des Moines	IA		1.E YE	02/01/2003		189,000,987	184,044,332	184,044,332	(13,713,312)					2,842,000		98.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									189,000,987	184,044,332	184,044,332	(13,713,312)					2,842,000		XXX
NI1071-11-3	ALLSOP VENTURE PARTNERS III LP		Cedar Rapids	IA	MARK Venture Partners L.P.		09/15/1987	1		1	1								5.080
NI1071-10-3	GLOBAL INFRASTRUCTURE PARTNERS FEEDER LP		New York	NY	Credit Suisse First Boston (Cayman) Management Limited		07/26/2007		1,059,938	1,113,279	1,113,279	(6,744)						3,309,040	36.970
NI1071-09-3	STARWOOD ENERGY INFRASTRUCTURE FUND LP		Greenwhich	CT	SEI Management, LP		01/02/2009		73,767	95,203	95,203	9,350							9.740
NI1068-96-3	BROOKFIELD INFRASTRUCTURE FUND II-B LP		New York	NY	Brookfield Infrastructure Fund GP II LLC		11/19/2013		17,073,022	17,339,104	17,339,104	(442,892)					2,793,213	1,217,904	1.290
NI1072-85-3	HANCOCK TIMBERLAND FUND XII LP		Boston	MA	John Hancock Timber Resource Corporation		04/07/2014		10,308,124	12,003,479	12,003,479	791,180							3.790
NI1073-03-3	PINEBRIDGE SECONDARY PARTNERS III LP		New York	NY	Pinebridge Secondary Partners GP, L.P.		06/13/2014	3	8,347,189	8,032,121	8,032,121	(1,317,168)					1,264,874	7,680,486	7.540
NI1075-87-3	STRATEGIC PARTNERS FUND VI LP		New York	NY	Strategic Partners Fund Solutions Associates VI L.P.		06/24/2014	3	1,075,607	10,262,660	10,262,660	(3,726,689)					2,317,564	10,047,636	1.040
NI1072-87-3	STARWOOD ENERGY INFRASTRUCTURE FUND II GLOBAL LP		Greenwhich	CT	SEI Management-II, LP		06/25/2014		18,829,087	22,406,432	22,406,432	3,851,851					2,261,041	1,000,000	10.880
NI1073-02-3	NORTH HAVEN INFRASTRUCTURE PARTNERS II LP		New York	NY	Morgan Stanley Infrastructure Partners II GP, LP		09/29/2014		5,405,527	5,405,527	5,405,527	(156,075)					2,362,765	2,321,676	1.330
NI1082-13-3	VIRAGE CAPITAL PARTNERS LP-SERIES 2		Houston	TX	Virage LLC		11/01/2014		519,881	865,532	865,532	(12,297)					34,311		11.620
NI1083-58-3	MILLENNIUM USA LP		New York	NY	Millennium Management LLC		02/02/2015	13	33,617,570	37,878,898	37,878,898	(13,572,782)					17,834,109		0.550
NI1072-86-3	MACQUARIE INFRASTRUCTURE PARTNERS III LP		New York	NY	Macquarie Infrastructure Partners III GP LLC		02/13/2015		15,212,640	17,858,468	17,858,468	694,264					3,684,895	2,330,800	0.710
NI1086-87-3	KKR LENDING PARTNERS II LP		New York	NY	KKR Associates Lending II L.P.		04/27/2015		1,824,459	1,840,587	1,840,587	4,476		929,585			8,991	2,934,314	1.840
NI1085-79-3	CRESCENT DIRECT LENDING LEVERED FUND LP		Boston	MA	Crescent Direct Lending Levered, LLC		05/06/2015		5,808,142	6,015,604	6,015,604	(167,803)					224,468	2,286,624	12.380
NI1086-56-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS V LLC		New York	NY	Board of Managers		05/06/2015	3	33,647,336	50,431,584	50,431,584	(7,240,454)					6,434,252	1,009,055	12.050
NI1083-57-3	ARCLIGHT ENERGY PARTNERS FUND VI LP		Wilmington	DE	ArcLight PEF GP VI, LLC		08/14/2015		15,474,127	18,618,565	18,618,565	5,714,115					222,984	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	6,578,655	6,543,988	6,543,988	48,775					762,947	13,666,855	0.620
NI1078-60-3	MOLPUS WOODLANDS FUND IV LP		Jackson	MS	Molpus Woodlands Fund IV, GP LLC		09/04/2015		28,183,353	31,203,292	31,203,292	4,733,637					757,803		8.600
NI1093-46-3	NORTH HAVEN CAPITAL PARTNERS VI LP		George Town	CYM	MS Capital Partners VI GP LP		10/16/2015	3	26,393,043	46,726,812	46,726,812	7,485,579						7,404,575	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		25,099,077	26,781,616	26,781,616	2,752,231					1,263,560	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	26,086,289	36,920,691	36,920,691	1,935,450					7,056,593	8,896,051	2.200
NI1097-10-3	QVT ROIV HLDGS ONSHORE LTD		Grand Cayman	CYM	QVT Associates GP LLC		02/01/2016		85,286	78,153	78,153	(95,881)					8,395		0.290
NI1104-13-3	VIRAGE CAPITAL PARTNERS LP-SERIES 4		Houston	TX	Virage LLC		06/01/2016		79,806	131,670	131,670	(2,654)					7,306		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	2,113,027	13,605,865	13,605,865	(749,736)					60	8,080,424	0.350
NI1105-09-3	INCUS CAPITAL IBERIA CREDIT FUND II FEEDER LP		Grand Cayman	CYM	Incus SC GP Limited		08/01/2016		419,850	273,516	273,516	(6,324)					3,564		1.630
NI1088-37-3	BLACKSTONE CAPITAL PARTNERS VII LP		New York	NY	Blackstone Management Associates VII L.L.C.		10/17/2016	3	20,769,690	25,136,715	25,136,715	(5,507,650)					2,575,412	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	19,413,705	26,520,840	26,520,840	1,453,125					1,883,434	2,736,428	4.280
NI1110-23-3	SPECIALTY LOAN FUND 2016-L LP		Grand Cayman	CYM	HPS GP, Ltd		05/17/2017		25,230,562	27,873,617	27,873,617	(887,096)					1,817,480	15,313,116	10.050
NI1101-99-3	KKR AMERICAS FUND XII LP		George Town	CYM	KKR Associates Americas XII L.P.		10/31/2017	3	22,203,352	30,708,239	30,708,239	(7,692,165)					1,779,830	2,818,209	0.200
NI1131-76-3	KKR REVOLVING CREDIT FEEDER II LP		Grand Cayman	CYM	KKR Revolving Credit Partners II Limited		03/16/2018										246,951	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		8,696,972	9,950,672	9,950,672	(835)					771,271	14,510,414	6.800
NI1121-32-3	MACQAURIE INFRASTRUCTURE PARTNERS IV LP		New York	NY	Macquarie Infrastructure Partners IV GP LLC		05/17/2018		19,504,357	29,946,555	29,946,555	4,553,600						1,407,827	0.550

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
NI1115-96-3	STARWOOD ENERGY INFRASTRUCTURE FUND III GLOBAL LP		Greenwhich	CT	SEI Management-III, LP		12/03/2018		12,867,722	18,760,953	18,760,953	5,172,725					1,074,050	11,850,000	18.890
NI1122-62-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP		New York	NY	Blackstone Tactical Opportunities Associates III, L.L.C.		02/08/2019	3	18,410,575	21,062,713	21,062,713	(1,212,050)					1,937,368	10,780,107	0.700
NI1154-22-3	MILLENNIUM USA LP GG		New York	NY	Millennium Management LLC		01/01/2019	13	61,754,241	77,521,173	77,521,173	8,593,901							0.550
NI1157-28-3	GLOBAL TRANSPORT INCOME FUND MASTER PARTNERSHIP SCSP		Luxembourg	LUX	GTIF (GP) SARL		12/03/2019		49,096,915	50,284,193	50,284,193	834,338					4,067,612		2.740
NI1178-07-3	CAYMAN UNIVERSE HOLDING LLC		Grand Cayman	CYM	LLC Board of Managers		09/28/2020		464,030	806,870	806,870	(197,485)							1.630
NI1174-53-3	JPM ASIAN INFRASTRUCTURE FUND		New York	NY	JP Morgan Investment Management, Inc		09/30/2020	3	1,046,058	2,233,465	2,233,465	(98,397)						318,951	2.050
NI1174-54-3	JPM VENTURE CAPITAL III		New York	NY	LLC Board of Managers		07/01/2020	3	797,143	1,887,961	1,887,961	(1,035,981)					329,520	13,697	0.330
NI1174-55-3	JPM US CORPORATE FINANCE III		New York	NY	LLC Board of Managers		07/01/2020	3	290,337	415,450	415,450	(272,107)					162,593	4,924	0.330
NI1174-56-3	JPM EUR CORPORATE FINANCE III		New York	NY	LLC Board of Managers		07/01/2020	3	184,699	185,721	185,721	(151,663)					153,942	188,319	0.980
NI1180-92-3	AP TUNDRA HOLDINGS LLC		Purchase	NY	AP Tundra Manager LLC		12/16/2020		8,150,088	9,299,508	9,299,508	806,952					254,071		2.240
NI1180-62-3	BLACKROCK SEC LIQUID SOL LP		New York	NY	BlackRock Secondaries & Liquidity Solutions (GenPar) LLC		12/31/2020	3	57,440,792	88,671,156	88,671,156	15,007,263						42,561,374	9.580
NI1180-63-3	BLACKROCK SEC LIQUID SOL C LP		New York	NY	BlackRock Secondaries & Liquidity Solutions (GenPar) LLC		12/31/2020	3	64,489,952	95,685,374	95,685,374	15,084,056						35,457,985	17.600
NI1184-10-3	SILVERPOINT SPEC CREDIT FND II		Greenwich	CT	Silver Point Specialty Credit Fund II General Partner LLC		03/05/2021		38,271,708	38,271,708	38,271,708	(1,050,619)					2,239,866	8,676,338	3.620
NI1190-19-3	PTNRS GRP DIRECT EQ 2019 A LP		New York	NY	Partners Group Cayman Management I Limited		08/12/2021		52,760,513	56,532,462	56,532,462	708,721						22,125,000	12.960
NI1190-71-3	FLEXPAK HOLDINGS		Woods Cross	UT	Board of Managers		07/28/2021	3	375,000	679,125	679,125	304,125							1.790
NI1191-29-3	CRANE 1 ACQUISITION		Newport Beach	CA	Crane 1 GP, LLC		08/13/2021	3	500,000	663,463	663,463	163,463							0.540
NI1193-43-3	AEP PASSION INTERMEDIATE		San Francisco	CA	APCT GP, LLC		10/04/2021	3	500,000	500,000	500,000								0.400
NI1194-34-3	IPC PATH SPV, L.P. EQ		Nashville	TN	IPC Path SPV GP LLC		10/29/2021	3	251,027	250,000	250,000							250,000	3.330
NI1195-13-3	VE HOLDINGS, LLC		Shaker Heights	OH	ACP GP I, LP		11/29/2021	3	500,000	732,413	732,413	231,949							0.910
NI1196-35-3	CEV GROUP HOLDING COMPANY LLC		New York	NY	RCAF VII GP, LLC		12/21/2021	3	1,000,000	1,162,820	1,162,820	162,820							0.520
NI1196-45-3	DL VISTRIA ESS HOLDINGS LLC EQ		Chicago	IL	Vistria GP III, LP		12/23/2021	3	200,000	200,000	200,000								10.000
NI1197-22-3	WE ARE ROSIE LLC		Dallas	TX	ACP GP II, LP		01/14/2022	3	1,000,000	1,000,000	1,000,000								1.050
NI1199-76-3	METLIFE PE PARTNERS LP		Wilmington	DE	MetLife Investment Private Equity Partners GP, LP		03/31/2022	3	19,169,187	20,628,740	20,628,740	1,459,553					973,140	9,850,489	2.500
NI1201-28-3	CERTIFIED COLLISION GROUP HOLD		Reno	NV	Incline Management, L.P.		05/16/2022	3	500,000	500,000	500,000								1.500
NI1201-18-3	DRIVE ASSURANCE HOLDINGS, LLC		Wilmington	DE	Milestone Partners Management Co., LP		05/17/2022	3	656,600	656,600	656,600								0.600
NI1201-17-3	DRIVE ASSURANCE HOLDINGS, LLC		Wilmington	DE	Milestone Partners Management Co., LP		05/17/2022	3	13,400	13,400	13,400								0.600
NI1201-36-3	IPC PAIN CO-INVEST, L.P.		Nashville	TN	IPC Pain Co-Invest GP, LLC		05/17/2022	3	250,000	250,000	250,000								0.500
NI1201-27-3	Certified Collision Group Hold		Reno	NV	Incline Management, L.P.		05/17/2022	3	11	11	11	0							1.500
NI1201-51-3	CATAPULT HOLDCO, LLC		Charlottesville	VA	Quad-C Partners X, L.P.		05/20/2022	3	500,000	500,000	500,000								0.780
NI1203-22-3	GS AMP TOPCO LLC		San Francisco	CA	GS AMP Management LLC		07/06/2022	3	500,000	500,000	500,000								0.180
NI1204-23-3	MDME ULTIMATE HOLDINGS, LP		Wilmington	DE	MDME Holdings GP, Inc.,		07/29/2022	3	0										0.000
NI1203-99-3	MDME ULTIMATE HOLDINGS, LP		Wilmington	DE	MDME Holdings GP, Inc.,		07/29/2022	3	1,000,000	1,000,000	1,000,000								2.510
NI1204-03-3	MOONRAKER HOLDCO LLC		Ft. Lauderdale	FL	Board of Managers		08/03/2022	3	1,000,000	1,000,000	1,000,000								0.220
NI1204-86-3	GC CHAMPION HOLDINGS LLC		San Francisco	CA	Board of Managers		08/18/2022	3	500,000	500,000	500,000								0.180
NI1205-14-3	GRIDHAWK HOLDINGS LLC		Dallas	TX	Board of Managers		08/30/2022	3	500,001	500,001	500,001								5.000
NI1203-81-3	INVICTUS OPPORTUNITY FEEDER II		Washington	DC	Invictus Capital Partners		09/08/2022		19,493,502	19,493,502	19,493,502							34,125,000	66.670
72203D-20-4	PIMCO PIF FEEDER II LLC		Newport Beach	CA	PIF CE Ltd		08/01/2022		23,700,000	26,729,467	26,729,467	3,029,467					61,637	6,300,000	20.980
NI1203-83-3	PIMCO COMMERCIAL REAL ESTATE D		Newport Beach	CA	PIMCO GP XLIX, LLC		08/25/2022		6,812,148	6,929,587	6,929,587	117,439						23,250,000	20.300
NI1206-22-3	CEV GROUP HOLDING COMPANY, LL		New York	NY	RCAF VII GP, LLC		10/07/2022	3	88,723	88,723	88,723	0							0.520
NI1205-48-3	SIXTH STREET CMS DYNAMIC CREDI		Wilmington	DE	Sixth Street CMS Dynamic Credit Management, LLC		11/08/2022		9,759,530	9,759,530	9,759,530							17,339,391	90.000
NI1207-57-3	KLC FUND 1022-CI LP		Wilmington	DE	KLC Fund I GP LP		12/01/2022	3	250,000	250,000	250,000								0.080
NI1207-82-3	FAMILY BAKERY HOLDINGS LLC		Wilmington	DE	Board of Managers		12/15/2022	3	0										0.000

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 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
NI1207-81-3	FAMILY BAKERY HOLDINGS LLC		Wilmington	DE	Board of Managers		12/15/2022	3	500,000	500,000	500,000								0.830
NI1207-84-3	KL STOCKTON INTERMEDIATE LLC		Wilmington	DE	Board of Managers		12/20/2022	3	500,000	500,000	500,000								0.090
1999999. Joint Venture Interests - Common Stock - Unaffiliated									855,177,341	1,079,675,375	1,079,675,375	40,100,859		929,585			69,631,871	398,055,818	XXX
	AIR LORRAINE, LLC		Des Moines	IA			03/01/2001		53,267,809	53,271,282	53,271,282								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		1,239,747,291	1,081,636,270	1,081,636,270	(485,531,882)					267,850,000	108,678,506	100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									1,293,015,100	1,134,907,552	1,134,907,552	(485,531,882)					267,850,000	108,678,506	XXX
74260*-10-0	PRINCIPAL REAL ESTATE HOLDING COMPANY LLC		Des Moines	IA			09/30/2005		388,923,011	939,629,147	465,524,539	65,172,879					35,000,000		100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									388,923,011	939,629,147	465,524,539	65,172,879					35,000,000		XXX
NI1071-07-3	RICHMAN MORTGAGE ASSETS COMPANY I LLC		Greenwich	CT	Richard Paul Richman		11/26/2008		24,869,847	24,869,847	24,869,847						1,937,796		49.360
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									24,869,847	24,869,847	24,869,847						1,937,796		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		3,788,817	3,975,404	3,975,404	(217,198)					296,980	2,122,093	1.870
NI1141-72-3	PRINCIPAL REAL ESTATE PARTICIPATING LOAN FUND LLC		Des Moines	IA			12/17/2018		5,389,410	5,841,848	5,841,848	704,597						7,353,750	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		11,002,224	11,002,224	11,002,224	(88,340)					374,268	3,576,910	2.580
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									20,180,451	20,819,476	20,819,476	399,059					671,248	13,052,753	XXX
NI1072-90-3	AIMS SENIOR LOAN ACCESS LP		New York	NY	AIM Senior Loans Access Advisors LLC		03/21/2014		1	1	1						(36,612)		22.220
2599999. Joint Venture Interests - Other - Unaffiliated									1	1	1						(36,612)		XXX
036734-AA-9	ANTHEM INSURANCE		Indianapolis	IN		1.G FE	03/20/2006		24,813,424	22,372,803	21,895,263		(284,004)				1,556,046		
309588-AC-5	FARMERS EXCHANGE CAPITAL		Wilmington	DE		2.A FE	03/20/2006		22,785,255	23,826,009	23,026,426		23,591				1,675,183		
309601-AA-0	FARMERS INSURANCE EXCHANGE		Wilmington	DE		2.A FE	03/20/2006		4,053,176	3,802,221	3,731,941		(32,369)				285,462		
401378-AC-8	GUARDIAN LIFE INSURANCE CO OF		New York	NY		1.D FE	03/03/2022		11,734,900	8,227,820	11,728,152		(6,748)				177,822		
401378-AD-6	GUARDIAN LIFE INSURANCE CO OF		New York	NY		1.D FE	01/14/2020		36,432,870	24,864,145	36,438,896		5,546				1,036,672		
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE COMPANY		Wilmington	DE		2.A FE	03/20/2006		18,036,845	17,119,704	16,577,308		(153,976)				1,309,224		
41020V-AA-9	JOHN HANCOCK MUTUAL LIFE INSURANCE SURPLUS NOTES		Boston	MA		1.F FE	11/12/1996		22,419,934	21,751,069	21,441,839		(85,041)				1,488,784		
53079Q-AC-1	LIBERTY MUTUAL INSURANCE		Wilmington	DE		2.A FE	03/20/2006		6,132,241	5,970,075	5,782,595		(34,084)				409,279		
575767-AK-4	MASSACHUSETTS MUTUAL LIFE INSURANCE		Springfield	MA		1.D FE	04/08/2015		17,059,763	13,467,774	17,074,183		2,089				782,839		
575767-AN-8	MASSACHUSETTS MUTUAL LIFE INSURANCE		Springfield	MA		1.D FE	10/12/2019		2,085,171	1,619,446	2,091,565		2,079				93,439		
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE		Springfield	MA		1.D FE	11/18/2021		9,921,700	6,160,330	9,922,843		1,047				328,158		
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSURANCE		Springfield	MA		1.D FE	11/29/2022		20,000,000	19,944,973	20,000,000								
592173-AE-8	METROPOLITAN LIFE INSURANCE COMPANY		Wilmington	DE		1.F FE	03/20/2006		1,420,529	1,330,199	1,293,591		(12,030)				85,860		
604074-AA-2	MINNESOTA LIFE INSURANCE		Wilmington	DE		1.F FE	03/20/2006		12,231,640	10,561,059	10,489,163		(161,519)				663,481		
638671-AC-1	NATIONWIDE MUTUAL INSURANCE COMPANY		Columbus	OH		1.G FE	03/20/2006		51,343,847	56,999,751	50,625,636		(82,496)				4,249,728		
638671-AE-7	NATIONWIDE MUTUAL INSURANCE COMPANY		Columbus	OH		1.G FE	06/05/2019		199,679	156,577	187,135		(3,686)				7,339		
638671-AJ-6	NATIONWIDE MUTUAL INSURANCE COMPANY		Columbus	OH		1.G FE	12/31/2008		10,000,000	9,973,673	10,000,000						388,325		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE COMPANY		Columbus	OH		1.G FE	06/05/2019		779,676	626,478	745,477		(10,167)				35,302		
638671-AL-1	NATIONWIDE MUTUAL INSURANCE COMPANY		Columbus	OH		1.G FE	09/17/2019		230,676	171,883	228,550		(679)				9,469		
644162-AB-5	NEW ENGLAND MUTUTAL LIFE INSURANCE COMPANY		Wilmington	DE		1.F FE	03/20/2006		4,618,394	4,060,913	4,039,680		(54,004)				259,028		
64952G-AE-8	NEW YORK LIFE INSURANCE		Wilmington	DE		1.C FE	03/20/2006		9,880,249	10,328,651	9,920,919		5,315				906,251		
64952G-AF-5	NEW YORK LIFE INSURANCE		Wilmington	DE		1.C FE	12/12/2016		2,407,269	1,981,588	2,305,757		(21,500)				97,975		
64952G-AQ-1	NEW YORK LIFE INSURANCE		Wilmington	DE		1.C FE	09/22/2021		65,544	41,526	65,359		(147)				2,078		
64952G-AT-5	NEW YORK LIFE INSURANCE		Wilmington	DE		1.C FE	06/03/2020		810,086	554,838	805,076		(2,005)				24,995		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSUR		Milwaukee	WI		1.C FE	09/21/2017		15,253,001	11,733,148	15,255,248		325				588,220		
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSUR		Milwaukee	WI		1.C FE	09/22/2021		80,213	48,580	80,019		(152)				2,385		
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSUR		Milwaukee	WI		1.C FE	03/15/2021		14,449,540	10,242,165	14,450,808		1,024				501,274		
694475-AA-2	PACIFIC LIFE INSURANCE COMPANY		NewPort Beach	CA		1.F FE	12/12/2016		979,605	860,824	926,214		(10,349)				49,776		

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP 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
69448F-AA-9	PACIFIC LIFE INSURANCE COMPANY		NewPort Beach	CA		1.F FE	09/17/2019		210,303	156,182	209,956		(113)				8,702		
707567-AE-3	PENN MUTUAL LIFE INSURANCE CO		Philadelphia	PA		1.F FE	04/22/2021		20,161,550	13,297,240	20,158,034		(1,823)				758,177		
743917-AH-9	PRUDENTIAL FINANCIAL		Newark	NJ		1.F FE	03/20/2006		46,099,233	43,773,023	42,342,180		(339,660)				3,158,253		
814120-AC-5	SECURITY BENEFIT LIFE INSURANCE COMPANY		Wilmington	DE		2.B FE	03/20/2006		10,094,858	9,673,774	10,056,772		(3,592)				741,408		
878091-BC-0	TEACHERS INSURANCE & ANNUITY ASSOCIATION		New York	NY		1.D FE	12/12/2016		977,757	814,116	941,484		(8,001)				42,415		
878091-BD-8	TEACHERS INSURANCE & ANNUITY ASSOCIATION		New York	NY		1.D FE	09/15/2014		32,864,923	29,250,664	32,719,036		(24,242)				1,575,087		
878091-BF-3	TEACHERS INSURANCE & ANNUITY ASSOCIATION		New York	NY		1.D FE	05/03/2017		32,287,544	25,802,417	32,265,571		(19,553)				1,185,607		
878091-BG-1	TEACHERS INSURANCE & ANNUITY ASSOCIATION		New York	NY		1.D FE	05/04/2020		21,246,260	16,026,128	21,269,732		23,070				586,820		
95765P-AA-7	WESTERN & SOUTHERN LIFE INSURANCE		Cincinnati	OH		1.F FE	01/17/2019		25,866,620	23,417,671	25,874,477		2,244				1,341,244		
95765P-AE-9	WESTERN & SOUTHERN LIFE INSURANCE		Cincinnati	OH		1.F FE	04/21/2021		7,962,160	5,381,598	7,962,869		427				300,427		
2799999. Surplus Debentures, etc - Unaffiliated									517,996,434	456,391,039	504,929,755		(1,285,180)				26,712,534		XXX
	IOWA FUND VI, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		08/31/2011		10,000,000	960,000	833,599	(561,206)					(561,206)		25.654
	IOWA EQUITY FUND II, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		4,045,537	(50,000)	125,417	2,307					2,307		43.372
	OKLAHOMA EQUITY FUND I, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		4,555,669	70,000									33.787
	KANSAS FUND VI, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		4,468,882	220,000	222,292	(46,206)					(46,206)		44.882
	IOWA EQUITY FUND III, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		7,305,790	450,000	434,446	(70,088)					(70,088)		39.600
	IOWA EQUITY FUND IV, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		6,498,029	320,000	298,980	(47,331)					(47,331)		37.732
	OKLAHOMA EQUITY FUND II, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		8,827,859	730,000	681,886	(67,307)					(67,307)		24.998
	EQUITY FUND OF NEBRASKA XII, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		7,131,441	260,000	253,311	(51,483)					(51,483)		24.512
	NEBRASKA FUND XIII, L.P.		Omaha	NE	Midwest Housing Equity Group, Inc.		10/01/2011		4,958,355	340,000	305,646	(31,136)					(31,136)		32.605
	GARNET LIHTC FUND XXIV, LLC		Cedar Rapids	IA	Garnet Community Investments XXVI, LLC		02/28/2012		18,946,490	1,050,000	843,561	(1,437,924)					(1,437,924)	911,862	31.492
	COMMUNITY EQUITY FUND XIX, L.P.		Raleigh	NC	CAHEC Fund GP, LLC		07/02/2014		14,644,784	4,930,000	4,605,766	(1,284,665)					(1,284,665)	254,188	13.888
	USA INSTITUTIONAL TAX CREDIT FUND XCVIII		Greenwich	CT	Richman USA Tax Credit XCVIII LLC		12/12/2014		24,932,471	9,170,000	8,685,037	(2,336,029)					(2,336,029)	1	9.888
	GARNET LIHTC FUND XLI, LLC		Cedar Rapids	IA	Garnet Community Investments XLI, LLC		04/13/2015		14,032,632	5,070,000	4,969,487	(1,284,833)					(1,284,833)	902,118	18.748
	CREA CORPORATE TAX CREDIT FUND 43, LLC		Boston	MA	City Real Estate Advisors Inc		07/01/2015		19,232,648	7,230,000	7,355,481	(1,729,330)					(1,729,330)	686,043	8.531
	RAYMOND JAMES TAX CREDIT FUND 41 LLC		St. Petersburg	FL	Raymond James Tax Credit Funds, Inc.		09/01/2015		23,896,276	9,970,000	11,369,056	(2,265,961)					(2,265,961)	1,303,724	8.758
	RAYMOND JAMES TAX CREDIT FUND 42 LLC		St. Petersburg	FL	Raymond James Tax Credit Funds, Inc.		09/27/2016		23,391,129	10,480,000	11,882,528	(2,104,121)					(2,104,121)	1,108,871	11.681
	MIDWEST HOUSING EQUITY GROUP 48		Omaha	NE	Midwest Housing Equity Group, Inc.		11/08/2017		24,516,281	13,470,000	14,664,792	(2,229,621)					(2,229,621)	483,719	18.160
	CREA CORPORATE TAX CREDIT FUND 74, LLC		Indianapolis	IN	CREA, LLC.		01/06/2020		25,224,231	17,770,000	19,612,367	(2,609,556)					(2,609,556)	4,775,769	8.652
	CREA CORPORATE TAX CREDIT FUND 79, LP		Indianapolis	IN	CREA, LLC.		06/03/2020		23,256,346	16,970,000	20,289,906	(2,897,685)					(2,897,685)	6,743,654	16.933
	MIDWEST HOUSING EQUITY GROUP 53		Omaha	NE	Midwest Housing Equity Group, Inc.		09/10/2021		327,832	(1,150,000)	373,114	64,371					64,371	29,672,168	17.889
	RAYMOND JAMES TAX CREDIT FUND 48 LLC		St. Petersburg	FL	Raymond James Tax Credit Funds, Inc.		09/23/2021		1,511,000	170,000	668,105	(748,168)					(748,168)	28,489,000	12.887
	ENTERPRISE HOUSING PARTNERS XXXVII, LP		Columbia	MD	Enterprise Housing Partners XXXVII LP		11/17/2021		5,964,521	3,400,000	5,435,899	(483,915)					(483,915)	33,635,479	18.729
	BOSTON FINANCIAL ITC 56		Columbia	MD	Boston Financial Investment Management		03/24/2022		968,838	490,000	774,155	(194,683)					(194,683)	29,031,162	10.681
	RED STONE EQUITY FUND 95 LP		Columbia	MD	Red Stone Equity Manager LLC		06/13/2022		2,192,213	2,190,000	2,058,144	(134,069)					(134,069)	27,807,787	12.917
	MIDWEST HOUSING EQUITY GROUP 56		Omaha	NE	Midwest Housing Equity Group, Inc.		11/09/2022		256,990	(30,000)	256,203	(787)					(787)	24,743,010	13.879
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									281,086,244	104,480,000	116,999,179	(22,549,426)					(22,549,426)	190,548,555	XXX
40166L-83-6	GUGG 2014 E2		Wilmington	DE			01/01/2022		171,769	359,407	171,769						70,069		
40166L-88-5	GUGG FLT4 0724		Wilmington	DE			01/01/2022		325,372	718,993	325,372						129,610		
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									497,141	1,078,400	497,141						199,679		XXX
NI1198-66-3	NB SELECT OPP PE BACKED NOTES		Dallas	TX	NB Alternatives Advisers LLC		03/03/2022	3	7,289,310	4,892,301	4,892,301	(2,397,009)						27,576,106	6.800
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated									7,289,310	4,892,301	4,892,301	(2,397,009)						27,576,106	XXX
6099999. Total - Unaffiliated									1,686,927,441	1,671,398,086	1,731,874,722	15,154,424	(1,285,180)	929,585			75,896,584	616,180,480	XXX
6199999. Total - Affiliated									1,891,119,549	2,279,400,507	1,805,295,900	(433,673,256)					306,363,248	121,731,259	XXX
6299999 - Totals									3,578,046,990	3,950,798,593	3,537,170,622	(418,518,832)	(1,285,180)	929,585			382,259,832	737,911,739	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$ 42,883,187	1D ..$ 184,451,462	1E ..$ 184,044,332	1F ..$ 134,738,004	1G ..$ 83,682,061
1B	2A ...$ 49,118,270	2B ..$ 10,056,772	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 3	Location 4	5	6	7	8	9	10	11
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			269,891		1.290
NI1073-03-3	PINEBRIDGE SECONDARY PARTNERS III LP	New York	NY	Pinebridge Secondary Partners GP, L.P.	06/13/2014	3		157,613		7.540
NI1075-87-3	STRATEGIC PARTNERS FUND VI LP	New York	NY	Strategic Partners Fund Solutions Associates VI L.P.	06/24/2014	3		527,759		1.040
NI1073-02-3	NORTH HAVEN INFRASTRUCTURE PARTNERS II LP	New York	NY	Morgan Stanley Infrastructure Partners II GP, LP	09/29/2014			266,647		1.330
NI1072-86-3	MACQUARIE INFRASTRUCTURE PARTNERS III LP	New York	NY	Macquarie Infrastructure Partners III GP LLC	02/13/2015			219,452		0.710
NI1086-87-3	KKR LENDING PARTNERS II LP	New York	NY	KKR Associates Lending II L.P.	04/27/2015			66,251		1.840
NI1086-56-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS V LLC	New York	NY	Board of Managers	05/06/2015	3		1,187,210		12.050
NI1090-94-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND II LP	New York	NY	Blackstone Tactical Opportunities Associates II, L.L.C.	08/20/2015	3		212,117		0.620
NI1093-09-3	GLOBAL INFRASTRUTURE PARTNERS CAPITAL SOLUTIONS FUND LP	George Town	CYM	Global Infrastructure Partners Capital Solutions GP, L.P.	11/19/2015			450,964		4.830
NI1089-23-3	CARLYLE US EQUITY OPPORTUNITY FUND II LP	George Town	CYM	CEOF II GP, L.P.	11/27/2015	3		3,433,632		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		1,436,131		0.350
NI1103-28-3	HPS CREDIT VALUE FUND IV LP	New York	NY	HPS GP, LLC	08/01/2016			273,660		0.000
NI1105-09-3	INCUS CAPITAL IBERIA CREDIT FUND II FEEDER LP	Grand Cayman	CYM	Incus SC GP Limited	08/01/2016			9,089		1.630
NI1088-37-3	BLACKSTONE CAPITAL PARTNERS VII LP	New York	NY	Blackstone Management Associates VII L.L.C.	10/17/2016	3		536,577		0.140
NI1110-49-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS VI LLC	New York	NY	Board of Managers	11/02/2016	3		1,542,432		4.280
NI1110-23-3	SPECIALTY LOAN FUND 2016-L LP	Grand Cayman	CYM	HPS GP, Ltd	05/17/2017			823,462		10.050
NI1101-99-3	KKR AMERICAS FUND XII LP	George Town	CYM	KKR Associates Americas XII L.P.	10/31/2017	3		958,336		0.200
NI1131-76-3	KKR REVOLVING CREDIT FEEDER II LP	Grand Cayman	CYM	KKR Revolving Credit Partners II Limited	03/16/2018			212,232		0.000
NI1121-32-3	MACQAURIE INFRASTRUCTURE PARTNERS IV LP	New York	NY	Macquarie Infrastructure Partners IV GP LLC	05/17/2018			816,832		0.550
NI1115-96-3	STARWOOD ENERGY INFRASTRUCTURE FUND III GLOBAL LP	Greenwhich	CT	SEI Management-III, LP	12/03/2018			3,437,500		18.890
NI1122-62-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	New York	NY	Blackstone Tactical Opportunities Associates III, L.L.C.	02/08/2019	3		3,673,659		0.700
NI1154-22-3	MILLENNIUM USA LP GG	New York	NY	Millennium Management LLC	01/01/2019	13		34,216,539		0.550
NI1174-53-3	JPM ASIAN INFRASTRUCTURE FUND	New York	NY	JP Morgan Investment Management, Inc	09/30/2020	3		43,812		2.050
NI1174-54-3	JPM VENTURE CAPITAL III	New York	NY	LLC Board of Managers	07/01/2020	3		21,052		0.330
NI1174-55-3	JPM US CORPORATE FINANCE III	New York	NY	LLC Board of Managers	07/01/2020	3		18,326		0.330
NI1174-56-3	JPM EUR CORPORATE FINANCE III	New York	NY	LLC Board of Managers	07/01/2020	3		16,798		0.980
NI1180-62-3	BLACKROCK SEC LIQUID SOL LP	New York	NY	BlackRock Secondaries & Liquidity Solutions (GenPar) LLC	12/31/2020	3		28,438,626		9.580
NI1180-63-3	BLACKROCK SEC LIQUID SOL C LP	New York	NY	BlackRock Secondaries & Liquidity Solutions (GenPar) LLC	12/31/2020	3		32,542,015		17.600
NI1184-10-3	SILVERPOINT SPEC CREDIT FND II	Greenwich	CT	Silver Point Specialty Credit Fund II General Partner LLC	03/05/2021			7,491,424		3.620
NI1190-19-3	PTNRS GRP DIRECT EQ 2019 A LP	New York	NY	Partners Group Cayman Management I Limited	08/12/2021			19,500,000		12.960
NI1197-22-3	WE ARE ROSIE LLC	Dallas	TX	ACP GP II, LP	01/14/2022	3	1,000,000			1.050
NI1199-76-3	METLIFE PE PARTNERS LP	Wilmington	DE	MetLife Investment Private Equity Partners GP, LP	03/31/2022	3	19,674,384	2,138,515		2.500
NI1201-28-3	CERTIFIED COLLISION GROUP HOLD	Reno	NV	Incline Management, L.P.	05/16/2022	3	500,000			1.500
NI1201-18-3	DRIVE ASSURANCE HOLDINGS, LLC	Wilmington	DE	Milestone Partners Management Co., LP	05/17/2022	3	656,600			0.600
NI1201-17-3	DRIVE ASSURANCE HOLDINGS, LLC	Wilmington	DE	Milestone Partners Management Co., LP	05/17/2022	3	13,400			0.600
NI1201-36-3	IPC PAIN CO-INVEST, L.P.	Nashville	TN	IPC Pain Co-Invest GP, LLC	05/17/2022	3	250,000			0.500
NI1201-27-3	Certified Collision Group Hold	Reno	NV	Incline Management, L.P.	05/17/2022	3	11			1.500
NI1201-51-3	CATAPULT HOLDCO, LLC	Charlottesville	VA	Quad-C Partners X, L.P.	05/20/2022	3	500,000			0.780
NI1203-22-3	GS AMP TOPCO LLC	San Francisco	CA	GS AMP Management LLC	07/06/2022	3	500,000			0.180
NI1204-23-3	MDME ULTIMATE HOLDINGS, LP	Wilmington	DE	MDME Holdings GP, Inc.,	07/29/2022	3	0			0.000
NI1203-99-3	MDME ULTIMATE HOLDINGS, LP	Wilmington	DE	MDME Holdings GP, Inc.,	07/29/2022	3	1,000,000			2.510
NI1204-03-3	MOONRAKER HOLDCO LLC	Ft. Lauderdale	FL	Board of Managers	08/03/2022	3	1,000,000			0.220
NI1204-86-3	GC CHAMPION HOLDINGS LLC	San Francisco	CA	Board of Managers	08/18/2022	3	500,000			0.180
NI1205-14-3	GRIDHAWK HOLDINGS LLC	Dallas	TX	Board of Managers	08/30/2022	3	500,001			5.000
NI1203-81-3	INVICTUS OPPORTUNITY FEEDER II	Washington		Invictus Capital Partners	09/08/2022		19,493,502			66.670
72203D-20-4	PIMCO PIF FEEDER II LLC	Newport Beach	CA	PIF CE Ltd	08/01/2022		2,400,000	21,300,000		20.980
NI1203-83-3	PIMCO COMMERCIAL REAL ESTATE D	Newport Beach	CA	PIMCO GP XLIX, LLC	08/25/2022		4,562,148	2,250,000		20.300
NI1206-22-3	CEV GROUP HOLDING COMPANY, LL	New York	NY	RCAF VII GP, LLC	10/07/2022	3	88,723			0.520
NI1205-48-3	SIXTH STREET CMS DYNAMIC CREDI	Wilmington	DE	Sixth Street CMS Dynamic Credit Management, LLC	11/08/2022		9,759,530			90.000
NI1207-57-3	KLC FUND 1022-CI LP	Wilmington	DE	KLC Fund I GP LP	12/01/2022	3	250,000			0.080
NI1207-82-3	FAMILY BAKERY HOLDINGS LLC	Wilmington	DE	Board of Managers	12/15/2022	3	0			0.000
NI1207-81-3	FAMILY BAKERY HOLDINGS LLC	Wilmington	DE	Board of Managers	12/15/2022	3	500,000			0.830
NI1207-84-3	KL STOCKTON INTERMEDIATE LLC	Wilmington	DE	Board of Managers	12/20/2022	3	500,000			0.090
1999999. Joint Venture Interests - Common Stock - Unaffiliated							63,648,299	168,488,552		XXX
74255#-10-3	PRINCIPAL HOLDING COMPANY, LLC	Des Moines	IA		09/04/1969			255,000,000		100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								255,000,000		XXX
74260*-10-0	PRINCIPAL REAL ESTATE HOLDING COMPANY LLC	Des Moines	IA		09/30/2005			17,723,840		100.000
2299999. Joint Venture Interests - Real Estate - Affiliated								17,723,840		XXX
NI1141-72-3	PRINCIPAL REAL ESTATE PARTICIPATING LOAN FUND LLC	Des Moines	IA		12/17/2018			2,238,750		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			5,318,763		2.580

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
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
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								7,557,513		XXX
401378-AC-8	GUARDIAN LIFE INSURANCE CO OF	New York	NY		03/03/2022		11,734,900			0.000
401378-AD-6	GUARDIAN LIFE INSURANCE CO OF	New York	NY		01/14/2020			13,436,884		0.000
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSURANCE	Springfield	MA		11/29/2022		20,000,000			0.000
878091-BF-3	TEACHERS INSURANCE & ANNUITY ASSOCIATION	New York	NY		05/03/2017			10,880,400		0.000
878091-BG-1	TEACHERS INSURANCE & ANNUITY ASSOCIATION	New York	NY		05/04/2020			13,256,900		0.000
2799999. Surplus Debentures, etc - Unaffiliated							31,734,900	37,574,184		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			11,075		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			88,524		8.531
	RAYMOND JAMES TAX CREDIT FUND 41 LLC	St. Petersburg	FL	Raymond James Tax Credit Funds, Inc.	09/01/2015			389,260		8.758
	RAYMOND JAMES TAX CREDIT FUND 42 LLC	St. Petersburg	FL	Raymond James Tax Credit Funds, Inc.	09/27/2016			56,866		11.681
	MIDWEST HOUSING EQUITY GROUP 48	Omaha	NE	Midwest Housing Equity Group, Inc.	11/08/2017			263,067		18.160
	CREA CORPORATE TAX CREDIT FUND 74, LLC	Indianapolis	IN	CREA, LLC.	01/06/2020			10,503,586		8.652
	CREA CORPORATE TAX CREDIT FUND 79, LP	Indianapolis	IN	CREA, LLC.	06/03/2020			22,582,980		16.933
	MIDWEST HOUSING EQUITY GROUP 53	Omaha	NE	Midwest Housing Equity Group, Inc.	09/10/2021			27,832		17.889
	ENTERPRISE HOUSING PARTNERS XXXVII, LP	Columbia	MD	Enterprise Housing Partners XXXVII LP	11/17/2021			2,300,042		18.729
	BOSTON FINANCIAL ITC 56	Columbia	MD	Boston Financial Investment Management	03/24/2022		493,810	475,028		10.681
	RED STONE EQUITY FUND 95 LP	Columbia	MD	Red Stone Equity Manager LLC	06/13/2022		2,192,213			12.917
	MIDWEST HOUSING EQUITY GROUP 56	Omaha	NE	Midwest Housing Equity Group, Inc.	11/09/2022		256,990			13.879
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							2,943,013	36,836,772		XXX
40166L-83-6	GUGG 2014 E2	Wilmington	DE		01/01/2022		171,769			0.000
40166L-88-5	GUGG FLT4 0724	Wilmington	DE		01/01/2022		325,372			0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							497,141			XXX
NI1198-66-3	NB SELECT OPP PE BACKED NOTES	Dallas	TX	NB Alternatives Advisers LLC	03/03/2022	3	2,434,211	4,989,683		6.800
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated							2,434,211	4,989,683		XXX
6099999. Total - Unaffiliated							101,257,564	247,889,191		XXX
6199999. Total - Affiliated								280,281,353		XXX
6299999 - Totals							101,257,564	528,170,544		XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
	NEIGHBORHOOD FINANCE CORPORATION	Des Moines	IA	Return of Principal	07/20/1995	12/31/2022	5,810							5,810	5,810				
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							5,810							5,810	5,810				
NI1068-96-3	BROOKFIELD INFRASTRUCTURE FUND II-B LP	New York	NY	Return of Capital	11/19/2013	12/31/2022	910,194							910,194	910,194				
NI1072-85-3	HANCOCK TIMBERLAND FUND XII LP	Boston	MA	Return of Capital	04/07/2014	12/31/2022	337,042							337,042	337,042				
NI1073-03-3	PINEBRIDGE SECONDARY PARTNERS III LP	New York	NY	Return of Capital	06/13/2014	07/31/2022	2,067,369							2,067,369	2,067,369				
NI1073-02-3	NORTH HAVEN INFRASTRUCTURE PARTNERS II LP	New York	NY	Return of Capital	09/29/2014	12/31/2022	4,727,843							4,727,843	4,727,843				
NI1082-13-3	VIRAGE CAPITAL PARTNERS LP-SERIES 2	Houston	TX	Partial Sale	11/01/2014	11/30/2022	52,671							52,671	52,671		0	0	
NI1083-58-3	MILLENNIUM USA LP	New York	NY	Partial Sale	02/02/2015	12/31/2022	16,382,430							16,382,430	16,382,430				
NI1086-87-3	KKR LENDING PARTNERS II LP	New York	NY	Return of Capital	04/27/2015	12/31/2022	527,629							527,629	527,629				
NI1085-79-3	CRESCENT DIRECT LENDING LEVERED FUND LP	Boston	MA	Return of Capital	05/06/2015	10/31/2022	2,270,694							2,270,694	2,270,694				
NI1086-56-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS V LLC	New York	NY	Return of Capital	05/06/2015	12/31/2022	2,670,299							2,670,299	2,670,299				
NI1083-57-3	ARCLIGHT ENERGY PARTNERS FUND VI LP	Wilmington	DE	Return of Capital	08/14/2015	09/30/2022	9,024,665							9,024,665	9,024,665				
NI1090-94-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND II LP	New York	NY	Return of Capital	08/20/2015	12/31/2022	3,202,338							3,202,338	3,202,338				
NI1078-60-3	MOLPUS WOODLANDS FUND IV LP	Jackson	MS	Return of Capital	09/04/2015	12/31/2022	288,997							288,997	288,997				
NI1093-09-3	GLOBAL INFRASTRUTURE PARTNERS CAPITAL SOLUTIONS FUND LP	George Town	CYM	Return of Capital	11/19/2015	12/31/2022	2,635,487							2,635,487	2,635,487				
NI1089-23-3	CARLYLE US EQUITY OPPORTUNITY FUND II LP	George Town	CYM	Return of Capital	11/27/2015	12/31/2022	4,070,013							4,070,013	4,070,013				
NI1104-13-3	VIRAGE CAPITAL PARTNERS LP-SERIES 4	Houston	TX	Partial Sale	06/01/2016	11/30/2022	11,435							11,435	11,435		0	0	
NI1097-08-3	STRATEGIC PARTNERS FUND VII LP	New York	NY	Return of Capital	06/27/2016	12/31/2022	4,865,253							4,865,253	4,865,253				
NI1103-28-3	HPS CREDIT VALUE FUND IV LP	New York	NY	Sale	08/01/2016	03/31/2022	3,333,134	(796,302)				(796,302)		2,810,492	2,810,492		0	0	760,811
NI1105-09-3	INCUS CAPITAL IBERIA CREDIT FUND II FEEDER LP	Grand Cayman	CYM	Partial Sale	08/01/2016	12/31/2022	138,134							138,134	138,134		0	0	
NI1088-37-3	BLACKSTONE CAPITAL PARTNERS VII LP	New York	NY	Return of Capital	10/17/2016	12/31/2022	1,340,846							1,340,846	1,340,846				
NI1110-49-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS VI LLC	New York	NY	Return of Capital	11/02/2016	12/31/2022	2,067,863							2,067,863	2,067,863				
NI1110-23-3	SPECIALTY LOAN FUND 2016-L LP	Grand Cayman	CYM	Return of Capital	05/17/2017	11/30/2022	1,097,074							1,097,074	1,097,074				
NI1101-99-3	KKR AMERICAS FUND XII LP	George Town	CYM	Return of Capital	10/31/2017	12/31/2022	360,735							360,735	360,735				
NI1131-76-3	KKR REVOLVING CREDIT FEEDER II LP	Grand Cayman	CYM	Sale	03/16/2018	06/30/2022								212,232	212,232				
NI1125-01-3	CRESCENT DIRECT LENDING LEVERED FUND II LP	Boston	MA	Return of Capital	03/13/2018	12/31/2022	2,257,428							2,257,428	2,257,428				
NI1121-32-3	MACQAURIE INFRASTRUCTURE PARTNERS IV LP	New York	NY	Return of Capital	05/17/2018	11/30/2022	509,345							509,345	509,345				
NI1115-96-3	STARWOOD ENERGY INFRASTRUCTURE FUND III GLOBAL LP	Greenwhich	CT	Return of Capital	12/03/2018	12/31/2022	2,912,500							2,912,500	2,912,500				
NI1122-62-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	New York	NY	Return of Capital	02/08/2019	12/31/2022	1,608,148							1,608,148	1,608,148				
NI1174-54-3	JPM VENTURE CAPITAL III	New York	NY	Return of Capital	07/01/2020	11/30/2022	105,629							105,629	105,629				
NI1174-55-3	JPM US CORPORATE FINANCE III	New York	NY	Return of Capital	07/01/2020	11/30/2022	15,366							15,366	15,366				
NI1174-56-3	JPM EUR CORPORATE FINANCE III	New York	NY	Return of Capital	07/01/2020	10/31/2022	64,769							64,769	64,769				
NI1180-92-3	AP TUNDRA HOLDINGS LLC	Purchase	NY	Return of Capital	12/16/2020	08/31/2022	249,929							249,929	249,929				
NI1180-62-3	BLACKROCK SEC LIQUID SOL LP	New York	NY	Return of Capital	12/31/2020	12/31/2022	7,500,000							7,500,000	7,500,000				
NI1180-63-3	BLACKROCK SEC LIQUID SOL C LP	New York	NY	Return of Capital	12/31/2020	12/31/2022	7,500,000							7,500,000	7,500,000				
NI1184-10-3	SILVERPOINT SPEC CREDIT FND II	Greenwich	CT	Return of Capital	03/05/2021	12/31/2022	2,698,724							2,698,724	2,698,724				
NI1190-19-3	PTNRS GRP DIRECT EQ 2019 A LP	New York	NY	Return of Capital	08/12/2021	12/31/2022	743,478							743,478	743,478				
NI1199-76-3	METLIFE PE PARTNERS LP	Wilmington	DE	Return of Capital	03/31/2022	12/31/2022	2,643,712							2,643,712	2,643,712				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							91,191,174	(796,302)				(796,302)		90,880,764	90,880,764		0	0	760,811
	AIR LORRAINE, LLC	Des Moines	IA	Return of Capital	03/01/2001	12/31/2022	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	12/31/2022	501,800,000							501,800,000	501,800,000				
2099999. Joint Venture Interests - Common Stock - Affiliated							505,303,213							505,303,213	505,303,213				
74262*-10-8	PRINCIPAL REAL ESTATE FUND INVESTORS LLC	Des Moines	IA	Sale	04/13/2004	06/30/2022	642,291	1,738				1,738		580,141	580,141				
74261#-10-5	PRINCIPAL DEVELOPMENT INVESTORS LLC	Des Moines	IA	Sale	07/15/1998	06/30/2022	214,967	(153,448)				(153,448)		17,112,036	17,112,036				
2299999. Joint Venture Interests - Real Estate - Affiliated							857,259	(151,709)				(151,709)		17,692,177	17,692,177				
NI1071-07-3	RICHMAN MORTGAGE ASSETS COMPANY I LLC	Greenwich	CT	Return of Capital	11/26/2008	12/31/2022	7,009,167							7,009,167	7,009,167				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							7,009,167							7,009,167	7,009,167				
NI1074-22-3	PRINCIPAL REAL ESTATE DEBT FUND LP	Des Moines	IA	Sale	05/07/2014	01/31/2022	32,004	(729)				(729)		31,275			(31,275)	(31,275)	

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
NI1113-70-3	PRINCIPAL REAL ESTATE DEBT FUND II LP	Des Moines	IA	Return of Capital	08/21/2017	12/31/2022	867,253							867,253	867,253				
NI1158-03-3	PRINCIPAL REAL ESTATE DEBT FUND III LP	Des Moines	IA	Return of Capital	05/28/2020	12/31/2022	349,957							349,957	349,957				
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							1,249,214	(729)				(729)		1,248,485	1,217,210		(31,275)	(31,275)	
309588-AC-5	FARMERS EXCHANGE CAPITAL	Wilmington	DE	Partial Sale	03/20/2006	12/31/2022	389,394							389,394	426,610		37,216	37,216	
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE COMPANY	Wilmington	DE	Partial Sale	03/20/2006	09/30/2022	2,095,020							2,095,020	2,174,147		79,127	79,127	
638671-AC-1	NATIONWIDE MUTUAL INSURANCE COMPANY	Columbus	OH	Partial Sale	03/20/2006	12/31/2022	3,456,526							3,456,526	3,676,990		220,464	220,464	
64952G-AE-8	NEW YORK LIFE INSURANCE	Wilmington	DE	Partial Sale	03/20/2006	12/31/2022	4,999,132							4,999,132	5,331,128		331,997	331,997	
743917-AH-9	PRUDENTIAL FINANCIAL	Newark	NJ	Partial Sale	03/20/2006	12/31/2022	857,913							857,913	940,542		82,628	82,628	
878091-BD-8	TEACHERS INSURANCE & ANNUITY ASSOCIATION	New York	NY	Partial Sale	09/15/2014	12/31/2022	800,360							800,360	714,452		(85,908)	(85,908)	
2799999. Surplus Debentures, etc - Unaffiliated							12,598,345							12,598,345	13,263,869		665,524	665,524	
	GARNET LIHTC FUND XXIV, LLC	Cedar Rapids	IA	Return of Capital	02/28/2012	04/21/2022	16,841							16,841	16,841				
	USA INSTITUTIONAL TAX CREDIT FUND XCVIII	Greenwich	CT	Return of Capital	12/12/2014	12/09/2022	67,528							67,528	67,528				
	GARNET LIHTC FUND XLI, LLC	Cedar Rapids	IA	Return of Capital	04/13/2015	07/21/2022	17,054							17,054	17,054				
	CREA CORPORATE TAX CREDIT FUND 43, LLC	Boston	MA	Return of Capital	07/01/2015	10/19/2022	18,162							18,162	18,162				
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							119,585							119,585	119,585				
NI1198-66-3	NB SELECT OPP PE BACKED NOTES	Dallas	TX	Return of Capital	03/03/2022	11/30/2022	134,583							134,583	134,583				
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated							134,583							134,583	134,583				
6099999. Total - Unaffiliated							111,058,665	(796,302)				(796,302)		110,748,255	111,413,779		665,524	665,524	760,811
6199999. Total - Affiliated							507,409,686	(152,438)				(152,438)		524,243,876	524,212,600		(31,275)	(31,275)	
6299999 - Totals							618,468,351	(948,740)				(948,740)		634,992,131	635,626,379		634,248	634,248	760,811

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 Put Option, Periodically, 01/20/2023	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	3,504,600	637,200		705,489	^	705,489	(775,448)						0013
S&P 500 Put Option, Periodically, 02/17/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/17/2016	05/18/2026	19,437	39,999,999	2057.9	7,339,196	1,334,399		1,394,605	^	1,394,605	(1,606,078)						0013
S&P 500 Put Option, Periodically, 03/01/2023	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	7,233,596	1,315,199		1,450,628	^	1,450,628	(1,581,771)						0013
S&P 500 Put Option, Periodically, 03/07/2023	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	4,617,258	839,501		923,419	^	923,419	(1,004,684)						0013
S&P 500 Put Option, Periodically, 03/21/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2016	06/19/2026	19,167	40,000,009	2086.9	7,552,596	1,373,199		1,458,900	^	1,458,900	(1,636,179)						0013
S&P 500 Put Option, Periodically, 02/16/2023	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	9,229,904	1,758,077		2,032,518	^	2,032,518	(2,061,132)						0013
S&P 500 Put Option, Periodically, 02/07/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/17/2017	05/07/2023	9,391	19,549,977	2081.86	1,932,900	454,800		34,155	^	34,155	(690,015)						0013
S&P 500 Put Option, Periodically, 01/20/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/17/2017	10/20/2023	7,871	16,404,988	2084.2	1,601,264	376,768		121,791	^	121,791	(581,609)						0013
S&P 500 Put Option, Periodically, 02/02/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/17/2017	02/02/2024	13,866	28,899,997	2084.2	2,549,150	599,800		304,623	^	304,623	(966,051)						0013
S&P 500 Put Option, Periodically, 03/24/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2017	09/25/2023	9,244	19,125,030	2068.98	2,000,700	444,600		123,615	^	123,615	(681,139)						0013
S&P 500 Put Option, Periodically, 03/31/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2017	09/29/2023	9,244	19,125,030	2068.98	2,008,800	446,400		126,613	^	126,613	(682,573)						0013
S&P 500 Put Option, Periodically, 01/27/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2017	10/27/2023	14,050	29,070,059	2068.98	2,901,186	682,632		218,640	^	218,640	(1,042,919)						0013
S&P 500 Put Option, Periodically, 02/17/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2017	11/17/2023	11,791	24,395,033	2068.98	2,459,016	578,592		200,131	^	200,131	(881,562)						0013
S&P 500 Put Option, Periodically, 01/13/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/18/2017	01/13/2023	8,215	17,000,043	2069.33	1,681,785	395,714		26	^	26	(551,977)						0013
S&P 500 Put Option, Periodically, 01/03/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/18/2017	03/31/2023	8,708	18,020,036	2069.33	1,773,202	417,224		17,557	^	17,557	(619,273)						0013
S&P 500 Put Option, Periodically, 01/06/2023	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	2,909,380	684,560		286,259	^	286,259	(1,051,325)						0013
S&P 500 Put Option, Periodically, 01/20/2023	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	2,931,521	689,770		297,015	^	297,015	(1,062,593)						0013
S&P 500 Put Option, Periodically, 03/06/2023	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	16,816,230	3,956,760		8,588,291	^	8,588,291	(4,666,619)						0013
S&P 500 Put Option, Periodically, 03/24/2023	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	3,289,500	774,000		1,827,097	^	1,827,097	(922,154)						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)
S&P 500 Put Option, Periodically, 01/05/2023	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	2,976,000	744,000		1,887,648	^	1,887,648	(892,083)						0013
S&P 500 Put Option, Periodically, 01/17/2023	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	2,526,400	631,600		1,586,741	^	1,586,741	(756,276)						0013
S&P 500 Put Option, Periodically, 02/08/2023	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	3,027,200	756,800		1,961,715	^	1,961,715	(909,804)						0013
S&P 500 Put Option, Periodically, 03/06/2023	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	5,041,120	1,260,280		3,365,052	^	3,365,052	(1,524,100)						0013
S&P 500 Put Option, Periodically, 03/17/2023	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	1,980,000	495,000		1,393,943	^	1,393,943	(600,539)						0013
S&P 500 Put Option, Periodically, 03/28/2023	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	2,001,600	500,400		1,399,095	^	1,399,095	(608,047)						0013
S&P 500 Put Option, Periodically, 01/09/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/09/2018	01/10/2028	7,267	19,999,995	2752.25	1,800,000	480,000		1,459,417	^	1,459,417	(587,329)						0013
S&P 500 Put Option, Periodically, 01/17/2023	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	3,577,500	954,000		2,985,127	^	2,985,127	(1,166,391)						0013
S&P 500 Put Option, Periodically, 01/10/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/10/2018	07/10/2028	10,753	30,000,005	2790	2,163,395	665,660		2,326,620	^	2,326,620	(899,527)						0013
S&P 500 Put Option, Periodically, 02/24/2023	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	1,072,500	330,000		1,225,394	^	1,225,394	(456,796)						0013
S&P 500 Put Option, Periodically, 03/03/2023	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	3,517,605	1,563,380		1,817,885	^	1,817,885	(1,959,711)						0013
S&P 500 Put Option, Periodically, 03/17/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/17/2019	12/17/2024	9,389	30,000,011	3195.25	1,895,462	947,731		1,742,504	^	1,742,504	(1,072,235)						0013
S&P 500 Put Option, Periodically, 01/20/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/22/2020	01/22/2025	12,012	40,002,362	3330.2	2,199,965	1,257,123		2,682,029	^	2,682,029	(1,322,980)						0013
S&P 500 Put Option, Periodically, 01/21/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/21/2020	07/21/2025	15,307	49,999,993	3266.56	2,610,000	2,088,000		3,601,025	^	3,601,025	(2,106,832)						0013
S&P 500 Put Option, Periodically, 02/04/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/04/2020	08/04/2025	12,118	40,000,000	3301	2,123,750	1,699,000		2,977,007	^	2,977,007	(1,690,427)						0013
S&P 500 Put Option, Periodically, 03/03/2023	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	1,575,600	1,575,600		3,973,605	^	3,973,605	(1,355,646)						0013
S&P 500 Put Option, Periodically, 01/20/2023	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	826,560	1,653,120		5,882,763	^	5,882,763	(1,206,972)						0013
S&P 500 Put Option, Periodically, 02/14/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/12/2021	05/12/2026	9,751	39,999,987	4102.1	742,000	1,484,000		5,185,929	^	5,185,929	(1,105,538)						0013
S&P 500 Put Option, Periodically, 02/17/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/17/2021	08/17/2026	15,768	70,000,021	4439.33	641,025	2,564,102		10,642,187	^	10,642,187	(1,756,676)						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)
S&P 500 Put Option, Periodically, 01/04/2023	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		5,270,172	^	5,270,172	4,514,172						0013
S&P 500 Put Option, Periodically, 03/03/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/05/2022	12/04/2027	12,432	50,000,016	4022				6,680,798	^	6,680,798	6,680,798						0013
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										126,629,466	40,164,992		90,158,030	XXX	90,158,030	(33,848,042)					XXX	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		100,000,000				545,064				(1,921,538)						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		100,000,000				545,064				(1,921,538)						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		100,000,000				545,064				(1,921,538)						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		200,000,000				1,090,128				(3,843,076)						0001
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		290,000,000		1,867,600		250,608	211,284		211,284	(1,251,520)						0001
0189999999. Subtotal - Purchased Options - Hedging Other - Floors										1,867,600		2,975,928	211,284	XXX	211,284	(10,859,211)					XXX	XXX
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	6,712	31,725,294	4726.35 (5208.55)		1,555,807		39		39	(1,555,768)				28,759		0011
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	976	9,673,566	9907.38 (11257.9)		416,415					(416,415)				8,769		0011
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	5,901	26,074,041	4418.64 (4849.92)		1,305,343		6,909		6,909	(1,298,433)				43,700		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	748	6,939,479	9271.8 (10562.6)		348,606					(348,606)				11,631		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	586	5,179,311	8835.4 (10059.7)		290,181		0		0	(290,180)				11,260		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/10/2023	5,414	22,762,050	4204.31 (4628.81)		1,161,136		120,173		120,173	(1,040,964)				49,485		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/13/2022	04/12/2023	4,298	18,899,932	4397.45 (4835.26)		1,021,188		61,225		61,225	(959,964)				49,953		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	945	8,741,521	9251.07 (10535.7)		501,015		0		0	(501,015)				23,104		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/12/2023	2,800	11,005,285	3930.08 (4326.14)		597,354		399,972		399,972	(197,381)				33,093		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	746	6,171,776	8278.04 (9403.44)		406,666		66,292		66,292	(340,374)				18,559		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	743	3,473,022	4677.03 (4817.34)		61,232		0		0	(61,232)				2,226		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	538	2,514,979	4677.03 (4871.13)		59,715		0		0	(59,715)				1,612		0003
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	612	2,853,991	4662.85 (4802.74)		48,182		4		4	(48,178)				2,693		0003
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	545	2,541,999	4662.85 (4884.34)		64,869		4		4	(64,864)				2,398		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	453	1,992,003	4397.94 (4532.08)		33,853		51		51	(33,802)				2,332		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	678	2,981,012	4397.94 (4578.26)		65,762		88		88	(65,674)				3,489		0003

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 Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	02/01/2023	618	2,809,989	4546.54 (4682.94)		48,777		93		93	(48,684)				4,160		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	638	2,900,011	4546.54 (4732.95)		67,274		114		114	(67,160)				4,293		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	504	2,278,992	4521.54 (4657.19)		40,685		146		146	(40,539)				3,725		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	905	4,091,994	4521.54 (4718.23)		103,514		318		318	(103,196)				6,688		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	576	2,573,995	4471.07 (4605.2)		44,162		431		431	(43,731)				4,569		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	845	3,775,997	4471.07 (4663.33)		89,175		758		758	(88,417)				6,702		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	499	2,148,979	4304.76 (4433.9)		34,755		2,017		2,017	(32,738)				4,095		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	992	4,271,011	4304.76 (4479.1)		91,259		4,682		4,682	(86,577)				8,138		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	457	1,968,004	4306.26 (4435.45)		36,172		2,272		2,272	(33,900)				3,989		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	1,688	7,270,000	4306.26 (4502.19)		198,875		10,345		10,345	(188,529)				14,736		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	556	2,318,993	4170.7 (4295.82)		41,601		8,876		8,876	(32,725)				4,967		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	834	3,478,989	4170.7 (4345.87)		85,917		16,238		16,238	(69,679)				7,452		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	362	1,541,984	4262.45 (4390.32)		29,172		3,922		3,922	(25,251)				3,472		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	1,353	5,765,987	4262.45 (4452.13)		158,582		18,293		18,293	(140,289)				12,982		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	461	2,080,980	4511.61 (4646.96)		37,412		1,144		1,144	(36,268)				4,902		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	833	3,756,998	4511.61 (4696.59)		90,327		2,465		2,465	(87,863)				8,850		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	955	4,341,978	4545.86 (4682.24)		79,688		2,435		2,435	(77,253)				10,781		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	1,391	6,325,019	4545.86 (4727.69)		152,273		4,174		4,174	(148,099)				15,705		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	563	2,526,991	4488.28 (4622.93)		44,346		2,449		2,449	(41,897)				6,479		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	1,138	5,106,989	4488.28 (4690.25)		130,053		6,178		6,178	(123,875)				13,094		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	628	2,758,986	4392.59 (4524.37)		49,563		5,764		5,764	(43,800)				7,364		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	1,228	5,394,979	4392.59 (4590.26)		141,808		14,270		14,270	(127,538)				14,399		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	688	2,938,985	4271.78 (4399.93)		51,265		13,018		13,018	(38,247)				8,104		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	1,196	5,109,006	4271.78 (4476.83)		136,585		30,600		30,600	(105,985)				14,088		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	1,152	4,762,008	4131.93 (4255.89)		86,523		40,390		40,390	(46,134)				13,710		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	1,378	5,694,998	4131.93 (4322)		154,589		66,473		66,473	(88,116)				16,396		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	620	2,557,007	4123.34 (4247.04)		40,873		23,195		23,195	(17,678)				7,571		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	1,035	4,266,997	4123.34 (4308.89)		99,603		52,830		52,830	(46,774)				12,635		0003

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 Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	05/15/2023	557	2,242,997	4023.89 (4144.61)		39,984		27,167		27,167	(12,816)				6,821		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	946	3,804,990	4023.89 (4182.83)		87,912		58,068		58,068	(29,845)				11,571		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	885	3,450,987	3901.36 (4020.35)		60,592		53,727		53,727	(6,866)				10,762		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	1,168	4,554,994	3901.36 (4076.92)		115,423		100,045		100,045	(15,378)				14,205		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	518	2,123,002	4101.23 (4226.32)		37,198		22,707		22,707	(14,491)				6,850		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	1,118	4,585,995	4101.23 (4283.73)		114,604		66,630		66,630	(47,975)				14,797		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	446	1,833,987	4115.77 (4239.24)		26,736		19,164		19,164	(7,572)				6,052		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	1,817	7,479,013	4115.77 (4292.75)		152,478		104,956		104,956	(47,522)				24,681		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/13/2022	06/12/2023	4,386	17,110,030	3900.86 (4288.6)		764,430		708,741		708,741	(55,689)				57,173		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/13/2022	06/12/2023	959	7,888,073	8229.43 (9391.46)		386,629		134,992		134,992	(251,637)				26,358		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/17/2022	06/15/2023	860	3,259,998	3789.99 (3945.38)		67,763		76,848		76,848	9,084				10,993		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/17/2022	06/15/2023	729	2,764,002	3789.99 (3903.69)		42,941		48,663		48,663	5,722				9,320		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/24/2022	06/22/2023	726	2,729,003	3759.89 (3872.69)		50,372		49,426		49,426	(945)				9,395		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/24/2022	06/22/2023	1,647	6,192,990	3759.89 (3919.69)		158,931		155,619		155,619	(3,312)				21,319		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2022	06/30/2023	767	2,933,990	3825.33 (3940.09)		47,668		50,230		50,230	2,562				10,331		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2022	06/30/2023	1,058	4,046,013	3825.33 (4003.21)		98,154		103,954		103,954	5,800				14,246		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/11/2022	07/07/2023	318	1,238,989	3899.38 (4016.36)		20,647		19,697		19,697	(950)				4,446		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/11/2022	07/07/2023	762	2,971,990	3899.38 (4063.15)		67,795		64,322		64,322	(3,473)				10,665		0011
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	4,342	16,580,848	3818.8 (4200.04)		844,673		819,706		819,706	(24,967)				60,288		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/13/2022	07/12/2023	701	5,652,052	8067.56 (9148.14)		319,651		217,170		217,170	(102,481)				20,551		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/18/2022	07/14/2023	727	2,808,981	3863.16 (3979.05)		49,153		46,568		46,568	(2,585)				10,265		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/18/2022	07/14/2023	477	1,841,993	3863.16 (4060.18)		52,864		49,682		49,682	(3,181)				6,732		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/25/2022	07/21/2023	866	3,428,989	3961.63 (4163.67)		97,591		82,088		82,088	(15,503)				12,754		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	07/25/2022	07/21/2023	348	1,379,994	3961.63 (4080.48)		24,035		20,564		20,564	(3,472)				5,133		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/03/2022	08/01/2023	894	3,682,014	4118.63 (4242.19)		66,182		43,937		43,937	(22,245)				14,063		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/03/2022	08/01/2023	890	3,665,004	4118.63 (4283.38)		86,281		56,177		56,177	(30,104)				13,998		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/10/2022	08/08/2023	450	1,861,992	4140.06 (4264.26)		34,046		21,664		21,664	(12,382)				7,228		0011

SCHEDULE DB - PART A - SECTION 1

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

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Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/10/2022	08/08/2023	453	1,874,992	4140.06 (4297.38)		42,789		26,809		26,809	(15,980)				7,279		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/11/2023	4,769	20,411,907	4280.15 (4703.64)		1,051,033		406,574		406,574	(644,460)				79,770		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	793	7,182,921	9054.14 (10300.3)		406,106		5,701		5,701	(400,404)				28,071		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/17/2022	08/15/2023	630	2,708,015	4297.14 (4426.05)		48,165		23,017		23,017	(25,149)				10,678		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/17/2022	08/15/2023	421	1,810,987	4297.14 (4469.03)		42,056		19,492		19,492	(22,564)				7,141		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/24/2022	08/22/2023	566	2,344,006	4137.99 (4262.13)		41,564		28,029		28,029	(13,535)				9,384		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/24/2022	08/22/2023	846	3,499,002	4137.99 (4342.82)		98,015		64,333		64,333	(33,683)				14,008		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2022	09/08/2023	1,352	5,415,995	4006.18 (4126.37)		99,467		79,218		79,218	(20,249)				22,457		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/12/2022	09/08/2023	2,176	8,716,005	4006.18 (4154.41)		194,437		154,674		154,674	(39,763)				36,141		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/13/2022	09/12/2023	4,678	19,227,265	4110.41 (4525.74)		887,547		651,061		651,061	(236,486)				80,351		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	822	7,161,686	8708.17 (9895.64)		337,994		47,909		47,909	(290,085)				29,929		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/26/2022	09/22/2023	1,575	5,918,985	3757.99 (3870.73)		93,400		107,380		107,380	13,980				25,218		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/26/2022	09/22/2023	2,036	7,652,996	3757.99 (3913.95)		163,182		189,351		189,351	26,170				32,606		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2022	10/06/2023	1,801	6,554,991	3639.66 (3748.85)		108,312		127,040		127,040	18,728				28,655		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2022	10/06/2023	2,066	7,520,993	3639.66 (3838.02)		217,075		258,583		258,583	41,507				32,878		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	1,347	10,224,980	7588.9 (8631.95)		677,803		875,072		875,072	197,270				45,174		0011
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	6,288	22,491,613	3577.03 (3937.78)		1,206,753		1,413,838		1,413,838	207,085				99,368		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/24/2022	10/20/2023	1,417	5,317,985	3752.75 (3865.33)		91,728		96,849		96,849	5,121				23,825		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/24/2022	10/20/2023	605	2,271,014	3752.75 (3925.38)		58,616		62,271		62,271	3,655				10,174		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/10/2022	11/08/2023	2,170	8,306,999	3828.11 (3942.95)		150,945		144,266		144,266	(6,679)				38,403		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/10/2022	11/08/2023	1,328	5,084,993	3828.11 (4023.34)		151,562		146,075		146,075	(5,488)				23,508		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/14/2022	11/10/2023	4,550	18,167,193	3992.93 (4387.71)		933,491		790,218		790,218	(143,273)				84,250		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	1,020	8,648,887	8481.13 (9658.8)		484,365		238,472		238,472	(245,893)				40,109		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/28/2022	11/22/2023	1,276	5,110,009	4003.58 (4123.69)		87,903		77,722		77,722	(10,181)				24,147		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/28/2022	11/22/2023	1,614	6,463,019	4003.58 (4219.77)		192,636		168,935		168,935	(23,700)				30,541		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/12/2022	12/08/2023	1,658	6,571,500	3963.51 (4082.42)		115,438		103,591		103,591	(11,848)				31,806		0011

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 Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/12/2022	12/08/2023	1,069	4,236,992	3963.51 (4161.69)		120,711		107,712		107,712	(12,999)				20,507		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/13/2022	12/12/2023	1,102	9,361,342	8491.86 (9642.7)		601,795		295,820		295,820	(305,975)				45,571		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/12/2023	6,273	25,033,342	3990.56 (4392.65)		1,352,991		1,128,265		1,128,265	(224,726)				121,862		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2022	12/22/2023	1,299	4,963,985	3822.39 (3937.06)		86,702		86,044		86,044	(658)				24,512		0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/27/2022	12/22/2023	2,071	7,917,011	3822.39 (3998.22)		205,776		206,569		206,569	793				39,094		0011
0199999999. Subtotal - Purchased Options - Hedging Other - Collars											24,567,242		12,342,046	XXX	12,342,046	(12,225,196)				2,105,523	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										128,497,066	64,732,234	2,975,928	102,711,360	XXX	102,711,360	(56,932,449)				2,105,523	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options										126,629,466	40,164,992		90,158,030	XXX	90,158,030	(33,848,042)					XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors										1,867,600		2,975,928	211,284	XXX	211,284	(10,859,211)					XXX	XXX
0479999999. Total Purchased Options - Collars											24,567,242		12,342,046	XXX	12,342,046	(12,225,196)				2,105,523	XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										128,497,066	64,732,234	2,975,928	102,711,360	XXX	102,711,360	(56,932,449)				2,105,523	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
Interest Rate Swap 3M LIB (4.7000)	032165AD4/893939AE8/893939AE8/40621PAA7/40621PAA7/032165AD4/6745991DN2/	D-1	Interest Rate	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/18/2008	01/23/2026		22,500,000	3M LIB (4.7000)			(628,876)	(34,604)		(239,695)	(21,285)				196,976		92/97
Interest Rate Swap 3M LIB (4.6975)	032165AD4/254687DH6/032165AD4/254687DH6/87942UAC5/158525AR6	D-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2008	01/22/2026		25,000,000	3M LIB (4.6975)			(697,380)	(923)		(263,774)	10,922				218,763		103/90
Interest Rate Swap 3M LIB (4.7360)	29444GAJ6	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2008	01/22/2028		25,000,000	3M LIB (4.7360)			(707,005)	(555,350)		(816,691)	2,750,697				281,263		95/104
Interest Rate Swap 3M LIB (4.7360)	294429AC9	D-1	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/18/2008	01/22/2028		25,000,000	3M LIB (4.7360)			(707,005)	(682,748)		(853,435)	1,069,908				281,263		102/96
Interest Rate Swap 3M LIB (4.7610)	25156PAC7/195869AD4/03746AAA8/26439XAC7/92344GAM8/195869AD4/539830AK5/03746AAA8/195869AD4	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2008	01/22/2030		50,000,000	3M LIB (4.7610)			(1,426,510)	(305,890)		(2,639,259)	1,139,409				664,525		100/97
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)			3,745,727			20,002,082					1,924,800		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(421,048)	(1,579,515)	XXX	15,189,228	4,949,651				3,567,589	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)
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)			(13,381)	1,566,900		1,368,226		293,404			72,527		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)			95,553	760,375		1,108,827		606,154			65,134		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)			99,162	760,375		1,383,294		606,154			90,141		100/99
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)			222,071	2,945,325		362,036		1,768,052			235,215		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)			136,310	939,317		1,370,680		419,738			118,649		100/100
Currency Swap USD 2.301 (GBP 1.98)	N5269@AC2	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/11/2021	08/20/2026		36,023,000	USD 2.301 (GBP 1.98)			156,569	4,747,438		4,744,000		3,939,998			343,551		100/100
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)			164,680	873,475		1,725,657		629,607			195,522		96/95
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)			203,935	971,528		1,545,394		699,564			173,886		100/100
Currency Swap USD 3.718 (GBP 2.9)	G9369*AA7	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/16/2021	03/31/2043		33,439,285	USD 3.718 (GBP 2.9)			328,030	3,465,869		5,538,987		3,776,984			752,568		101/100
Currency Swap USD 3.252 (AUD 4.22)	Q8059@AB9	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/18/2021	03/15/2047		13,788,300	USD 3.252 (AUD 4.22)			(91,103)	903,450		164,883		929,112			339,282		100/99
Currency Swap USD 3.359 (AUD 4.18)	Q8059@AC7	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/18/2021	03/15/2052		19,593,900	USD 3.359 (AUD 4.18)			(106,781)	1,283,850		(23,280)		1,320,317			529,623		100/99
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)			297,041	2,609,876		5,041,081		3,030,768			666,913		100/100
Currency Swap USD 5.99 (GBP 5.225)	B3CPYN4	D-1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/01/2022	02/15/2023		3,555,000	USD 5.99 (GBP 5.225)	924,494		67,445	1,149,188		1,137,461		303,077			6,310		99/100
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)			628,445	1,393,846		8,837,128		11,062,302			1,839,606		100/100
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)			567,459	1,293,819		2,274,075		1,748,909			300,983		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)			672,612	3,423,751		3,839,562		6,061,536			332,871		100/100
Currency Swap USD 3.1175 (EUR 0.98)	038336E#6	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/01/2022	07/19/2023		11,425,000	USD 3.1175 (EUR 0.98)			247,734	752,528		707,262		699,564			42,284		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)			365,556	1,128,791		1,144,883		1,049,346			106,707		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)			17,193	1,120,105		896,698		911,829			191,047		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)			17,324	1,120,105		884,815		911,829			214,130		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)			152,020	498,764		905,263		349,782			70,180		100/99
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)			221,962	798,022		1,835,957		559,651			153,330		100/100
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)			180,383	774,856		2,806,408		1,060,769			184,267		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)			300,519	728,528		1,651,012		699,564			140,460		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 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)			719,359	1,821,319		4,712,027		1,748,909			404,878		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)			509,915	2,645,210		2,291,035		1,878,553			262,167		99/100
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)			491,832	2,645,210		2,089,779		1,878,553			225,005		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)			1,098,611	8,076,445		5,250,454		4,751,635			597,136		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)			(79,103)	468,121		(334,988)		1,072,740			269,756		100/100
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)			(18,423)	117,030		(1,500)		268,185			42,776		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)			(39,448)	234,060		(155,674)		536,370			129,392		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)			(26,161)	(75,050)		1,137,836		929,112			267,718		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)			170,746	1,469,907		2,364,242		2,273,076			298,742		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)			144,756	99,769		566,115		489,695			102,876		100/100
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)			203,799	137,528		989,778		699,564			165,620		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)			317,072	1,644,561		2,182,724		1,539,040			393,643		100/102
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)			75,287	372,264		604,330		349,782			120,504		102/100
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)			100,395	523,269		756,308		489,695			143,109		100/100
Currency Swap USD 3.754 (AUD 4.07)	Q8806@AA7	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/01/2022	06/30/2042		21,097,901	USD 3.754 (AUD 4.07)			(51,170)	1,101,337		2,074,738		1,447,856	0		465,947		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)			918,615	5,127,638		6,860,733		3,497,818			828,452		100/100
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)			203,449	3,119,876		3,812,323		3,030,768			385,860		100/100
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)			2,967	2,130,960		3,182,976		1,173,615			335,616		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)			146,974	2,429,619		2,750,863		1,969,999			208,534		100/101
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)			150,587	2,429,619		2,774,376		1,969,999			211,145		100/101
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)			1,252,918	7,827,638		14,546,487		3,497,818			1,314,147		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)			789,907	5,322,794		8,490,843		2,378,516			762,905		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)			(2,726)	2,226,250		2,372,892		1,222,516			227,216		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)			46,918	1,290,938		1,460,172		1,290,938			169,277		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)			158,285	545,528		748,154		545,528			114,839		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 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 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)			266,010	827,055		1,777,162		827,055			342,258		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)			131,721	2,726,738		3,886,912		2,726,738			572,605		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)			136,270	367,528		700,285		367,528			138,022		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)			27,168	98,258		236,972		98,258			50,706		100/100
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)			159,921	621,950		1,592,143		621,950			335,455		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)			87,298	338,528		952,017		338,528			209,259		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)			72,833	82,517		410,954		82,517			81,707		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)			133,131	(475,348)		(28,868)		(475,348)			608,073		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)			138,001	(272,926)		135,223		(272,926)			290,597		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)			(34,434)	(81,250)		(1,498,085)		(81,250)			460,552		100/100
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)			63,643	(50,531)		845,951		(50,531)			325,039		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)			524,746	(3,052,410)		(2,735,872)		(3,052,410)			1,362,975		99/100
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)			(9,830)	(4,032,187)		(6,640,775)		(4,032,187)			505,443		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)			127,010	(1,621,452)		(1,405,945)		(1,621,452)			148,365		101/100
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)			307,226	(4,864,356)		(4,524,439)		(4,864,358)			1,108,873		94/100
Currency Swap USD 5.88 (JPY 1.49)	BZ6906607	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/14/2022	10/20/2032		20,304,568	USD 5.88 (JPY 1.49)			175,798	(2,432,179)		(1,750,456)		(2,432,179)			317,990		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)				(1,501,181)		768,016		(1,501,181)			334,403		100/100
Currency Swap USD 5.6625 (JPY 2)	NI1207693	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	12/08/2022	03/08/2035		25,222,985	USD 5.6625 (JPY 2)				(924,273)		(218,480)		(924,273)			440,355		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										924,494		14,522,615	75,496,395	XXX	115,280,051		70,122,766	0		23,245,122	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										924,494		14,101,567	73,916,879	XXX	130,469,280	4,949,651	70,122,766	0		26,812,710	XXX	XXX
Interest Rate Swap 4.5900 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2005	06/03/2025		4,182,000	4.5900 (3M LIB)			119,901	6,029	$	6,029	(468,350)				32,559		0006
Interest Rate Swap 4.9025 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/17/2005	08/19/2025		2,600,000	4.9025 (3M LIB)			80,224	29,068	$	29,068	(310,232)				21,106		0006
Interest Rate Swap 4.8110 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXX036O1TB7DW3U69	09/08/2005	09/12/2025		5,400,000	4.8110 (3M LIB)			164,797	51,266	$	51,266	(645,685)				44,377		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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap 5.2000 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/30/2005	12/02/2025		9,300,000	5.2000 (3M LIB)			321,888	208,733	$	208,733	(1,192,964)				79,506		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		8,610,000	5.3280 (3M LIB)			308,726	262,025	$	262,025	(1,158,977)				76,879		0006
Interest Rate Swap 5.6125 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/09/2006	06/13/2026		4,100,000	5.6125 (3M LIB)			158,232	179,423	$	179,423	(585,875)				38,089		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		8,000,000	5.4260 (3M LIB)			294,151	334,200	$	334,200	(1,161,626)				76,928		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		5,500,000	5.0650 (3M LIB)			183,651	179,771	$	179,771	(798,394)				54,508		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		16,900,000	5.2325 (3M LIB)			590,430	715,269	$	715,269	(2,565,303)				172,549		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		4,700,000	5.6525 (3M LIB)			183,960	295,829	$	295,829	(761,786)				49,463		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		29,000,000	5.4625 (3M LIB)			1,077,203	1,756,200	$	1,756,200	(4,742,000)				313,302		0006
Interest Rate Swap 4.9620 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2007	11/30/2027		35,000,000	4.9620 (3M LIB)			1,120,520	1,432,716	$	1,432,716	(5,685,883)				388,080		0006
Interest Rate Swap 5.0250 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/27/2008	02/29/2028		3,800,000	5.0250 (3M LIB)			123,874	183,471	$	183,471	(633,034)				43,189		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		48,600,000	5.0100 (3M LIB)			1,579,251	2,465,972	$	2,465,972	(8,298,498)				565,534		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		30,900,000	4.7530 (3M LIB)			923,242	1,186,058	$	1,186,058	(5,329,047)				367,756		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		10,000,000	4.0800 (3M LIB)			217,501	60,823	$	60,823	(1,655,159)				120,615		0006
Interest Rate Swap 4.3120 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2008	10/30/2028		25,000,000	4.3120 (3M LIB)			608,515	453,306	$	453,306	(4,229,806)				301,963		0006
Interest Rate Swap 4.1800 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/06/2008	11/10/2028		18,000,000	4.1800 (3M LIB)			415,378	203,177	$	203,177	(3,020,516)				217,971		0006
Interest Rate Swap 3.2575 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/20/2008	11/24/2028		37,500,000	3.2575 (3M LIB)			550,413	(1,311,831)	$	(1,311,831)	(5,787,040)				455,588		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		25,000,000	3.1975 (3M LIB)			355,303	(1,017,565)	$	(1,017,565)	(3,961,523)				310,288		0006
Interest Rate Swap 3.1950 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/24/2009	02/26/2029		25,000,000	3.1950 (3M LIB)			354,678	(1,020,951)	$	(1,020,951)	(3,960,622)				310,288		0006
Interest Rate Swap 3M LIB (3.7275)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/20/2009	05/22/2029		11,000,000	3M LIB (3.7275)			(211,558)	125,265	$	125,265	1,869,803				139,079		0006
Interest Rate Swap 4.0075 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/24/2009	11/27/2029		20,000,000	4.0075 (3M LIB)			447,435	117,387	$	117,387	(3,652,733)				262,910		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		50,000,000	4.4538 (3M LIB)			1,279,638	4,348,280	$	4,348,280	(17,593,703)				1,040,775		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		35,000,000	3.2125 (3M LIB)			502,674	(2,482,752)	$	(2,482,752)	(10,986,478)				735,543		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		60,000,000	3.9090 (3M LIB)			1,279,626	207,543	$	207,543	(12,321,096)				869,760		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		72,000,000	3.0640 (3M LIB)			913,833	(6,772,768)	$	(6,772,768)	(22,993,076)				1,555,236		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		89,000,000	2.6120 (3M LIB)			727,319	(13,904,232)	$	(13,904,232)	(27,154,210)				1,935,350		0006
Interest Rate Swap 2.3163 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/30/2012	06/01/2032		38,000,000	2.3163 (3M LIB)			213,433	(4,577,671)	$	(4,577,671)	(7,270,552)				583,300		0006
Interest Rate Swap 2.7550 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2013	02/28/2033		18,000,000	2.7550 (3M LIB)			177,284	(1,647,179)	$	(1,647,179)	(3,775,894)				287,010		0006
Interest Rate Swap 2.9337 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2013	02/28/2043		14,000,000	2.9337 (3M LIB)			162,913	(1,628,354)	$	(1,628,354)	(4,627,707)				314,419		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 3.0313 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2013	05/31/2033		31,000,000	3.0313 (3M LIB)			393,102	(2,135,585)	$	(2,135,585)	(6,786,300)				500,387		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		23,000,000	3.1930 (3M LIB)			328,859	(1,784,846)	$	(1,784,846)	(7,900,426)				519,766		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		26,000,000	3.3720 (3M LIB)			388,922	(1,007,066)	$	(1,007,066)	(6,167,621)				437,775		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		36,000,000	3.4860 (3M LIB)			579,547	(1,047,022)	$	(1,047,022)	(13,051,338)				831,672		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		53,000,000	3.1170 (3M LIB)			650,354	(3,344,865)	$	(3,344,865)	(12,462,066)				902,140		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		47,000,000	3.2195 (3M LIB)			624,904	(3,203,820)	$	(3,203,820)	(16,617,502)				1,092,116		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		81,000,000	2.6664 (3M LIB)			638,637	(12,304,010)	$	(12,304,010)	(26,956,328)				1,898,802		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		111,000,000	2.5710 (3M LIB)			769,275	(13,044,976)	$	(13,044,976)	(25,285,268)				1,920,356		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		51,000,000	2.4240 (3M LIB)			284,246	(6,823,326)	$	(6,823,326)	(11,606,463)				891,480		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		61,000,000	2.4753 (3M LIB)			371,273	(11,060,871)	$	(11,060,871)	(19,903,461)				1,438,045		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		75,000,000	1.7775 (3M LIB)			(39,485)	(22,044,126)	$	(22,044,126)	(22,664,042)				1,819,200		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		30,000,000	2.5570 (3M LIB)			214,579	(5,107,536)	$	(5,107,536)	(10,354,512)				740,865		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		226,000,000	2.4810 (3M LIB)			1,441,678	(41,300,226)	$	(41,300,226)	(77,638,402)				5,622,654		0006
Interest Rate Swap 2.7860 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/22/2018	02/26/2023		15,000,000	2.7860 (3M LIB)			151,452	(50,487)	$	(50,487)	(429,403)				29,640		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		30,000,000	3.0835 (3M LIB)			392,163	(2,435,507)	$	(2,435,507)	(8,436,753)				584,175		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		90,000,000	3.0119 (3M LIB)			1,126,221	(1,697,010)	$	(1,697,010)	(5,342,383)				430,470		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		10,000,000	3.1205 (3M LIB)			135,999	(421,502)	$	(421,502)	(1,526,993)				121,660		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		65,000,000	2.6648 (3M LIB)			581,563	(4,398,034)	$	(4,398,034)	(9,742,142)				807,105		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		5,000,000	2.8179 (3M LIB)			52,391	(582,319)	$	(582,319)	(1,424,310)				100,538		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		70,000,000	2.8295 (3M LIB)			741,589	(8,670,332)	$	(8,670,332)	(25,991,305)				1,790,845		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		15,000,000	2.5134 (3M LIB)			111,497	(434,408)	$	(434,408)	(932,322)				80,835		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		55,000,000	2.6111 (3M LIB)			427,491	(8,865,015)	$	(8,865,015)	(19,850,465)				1,412,758		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		75,000,000	1.3254 (3M LIB)			(329,821)	(4,216,908)	$	(4,216,908)	(4,685,892)				483,600		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		45,000,000	3M LIB (0.3710)			626,909	4,212,405	$	4,212,405	2,935,520				349,358		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		140,000,000	3M LIB (0.3609)			1,973,193	14,091,011	$	14,091,011	9,639,884				1,141,140		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		116,000,000	3M LIB (0.4695)			1,508,955	12,133,610	$	12,133,610	8,567,640				989,364		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		45,000,000	3M LIB (0.8872)			397,405	9,006,079	$	9,006,079	6,545,976				632,903		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		49,000,000	3M LIB (1.2274)			266,028	16,278,088	$	16,278,088	12,130,970				1,037,159		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		30,000,000	3M LIB (1.2967)			142,093	11,863,362	$	11,863,362	8,856,702				792,675		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 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 3M LIB (0.3075)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/08/2021	09/10/2023		100,000,000	3M LIB (0.3075)			1,431,687	3,257,439	$	3,257,439	2,410,490				416,300		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		250,000,000	3M LIB (0.9100)			2,072,966	27,472,383	$	27,472,383	22,600,778				2,403,125		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		340,000,000	3M LIB (1.6955)			148,534	94,336,675	$	94,336,675	91,648,224				7,352,670		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		340,000,000	3M LIB (1.6945)			151,934	94,382,799	$	94,382,799	91,635,827				7,352,670		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		480,000,000	3M LIB (1.3995)			1,630,495	85,567,911	$	85,567,911	78,493,366				7,078,320		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		300,000,000	3M LIB (1.7415)			(6,940)	95,466,043	$	95,466,043	97,275,513				8,037,600		0006
1059999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												35,604,129	292,526,516	XXX	292,526,516	(68,472,774)				73,804,077	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												35,604,129	292,526,516	XXX	292,526,516	(68,472,774)				73,804,077	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)			31,328								70,710		0002
Interest Rate Swap 6.0060 (3M LIB)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/13/2007	06/15/2037		13,000,000	6.0060 (3M LIB)			549,761	3,179,383		3,179,383	(4,616,623)				247,221		0002
Interest Rate Swap 5.9340 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2028		1,000,000	5.9340 (3M LIB)			40,874	88,003		88,003	(178,925)				11,324		0002
Interest Rate Swap 5.9080 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2038		2,000,000	5.9080 (3M LIB)			81,227	492,627		492,627	(725,412)				38,906		0002
Interest Rate Swap 5.9460 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2028		1,000,000	5.9460 (3M LIB)			40,994	93,565		93,565	(183,669)				11,593		0002
Interest Rate Swap 5.9170 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2038		2,000,000	5.9170 (3M LIB)			81,407	501,768		501,768	(734,738)				39,218		0002
Interest Rate Swap 5.9580 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2028		1,000,000	5.9580 (3M LIB)			41,114	98,940		98,940	(188,509)				11,861		0002
Interest Rate Swap 5.9262 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2038		2,000,000	5.9262 (3M LIB)			81,591	510,331		510,331	(744,016)				39,538		0002
Interest Rate Swap 5.9700 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	11/15/2028		1,000,000	5.9700 (3M LIB)			41,234	104,360		104,360	(193,340)				12,124		0002
Interest Rate Swap 5.9350 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/17/2038		2,000,000	5.9350 (3M LIB)			81,931	519,129		519,129	(753,404)				39,863		0002
Interest Rate Swap 5.9448 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/17/2039		2,000,000	5.9448 (3M LIB)			82,127	528,020		528,020	(762,752)				40,178		0002
Interest Rate Swap 5.9551 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2039		2,000,000	5.9551 (3M LIB)			82,169	537,613		537,613	(771,763)				40,473		0002
Interest Rate Swap 6.0070 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2029		1,000,000	6.0070 (3M LIB)			41,604	120,812		120,812	(207,927)				12,872		0002
Interest Rate Swap 5.9638 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/17/2039		2,000,000	5.9638 (3M LIB)			82,507	546,383		546,383	(781,132)				40,790		0002
Interest Rate Swap 6.0160 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	11/15/2029		1,000,000	6.0160 (3M LIB)			41,694	126,060		126,060	(212,781)				13,115		0002
Interest Rate Swap 5.9793 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/16/2039		2,000,000	5.9793 (3M LIB)			82,909	557,011		557,011	(790,599)				41,095		0002
Interest Rate Swap 6.0250 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2030		1,000,000	6.0250 (3M LIB)			41,784	131,235		131,235	(217,701)				13,353		0002
Interest Rate Swap 5.9775 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/16/2040		2,000,000	5.9775 (3M LIB)			82,873	563,244		563,244	(799,059)				41,400		0002
Interest Rate Swap 6.0360 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2030		1,000,000	6.0360 (3M LIB)			41,894	136,777		136,777	(222,585)				13,579		0002
Interest Rate Swap 5.9850 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/17/2040		2,000,000	5.9850 (3M LIB)			82,931	572,392		572,392	(808,016)				41,700		0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2030		1,000,000	6.0440 (3M LIB)			41,974	141,850		141,850	(227,550)				13,809		0002
Interest Rate Swap 5.9920 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/16/2040		2,000,000	5.9920 (3M LIB)			83,163	580,857		580,857	(816,933)				41,998		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 6.0500 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	11/15/2030		1,000,000	6.0500 (3M LIB)			42,034	146,829		146,829	(232,460)				14,035		0002
Interest Rate Swap 5.9960 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2040		2,000,000	5.9960 (3M LIB)			82,987	588,908		588,908	(825,394)				42,294		0002
Interest Rate Swap 6.0570 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2031		1,000,000	6.0570 (3M LIB)			42,104	151,915		151,915	(237,531)				14,258		0002
Interest Rate Swap 6.0014 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2041		2,000,000	6.0014 (3M LIB)			83,095	597,182		597,182	(834,196)				42,591		0002
Interest Rate Swap 6.0650 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2031		1,000,000	6.0650 (3M LIB)			42,184	156,981		156,981	(242,141)				14,470		0002
Interest Rate Swap 6.0070 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/16/2041		2,000,000	6.0070 (3M LIB)			83,463	606,061		606,061	(843,025)				42,879		0002
Interest Rate Swap 6.0710 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2031		1,000,000	6.0710 (3M LIB)			42,244	161,762		161,762	(246,991)				14,686		0002
Interest Rate Swap 6.0119 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2041		2,000,000	6.0119 (3M LIB)			83,305	614,323		614,323	(851,554)				43,169		0002
Interest Rate Swap 6.0750 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	11/15/2031		1,000,000	6.0750 (3M LIB)			42,284	166,532		166,532	(251,884)				14,899		0002
Interest Rate Swap 6.0143 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2041		2,000,000	6.0143 (3M LIB)			83,353	622,168		622,168	(859,974)				43,460		0002
Interest Rate Swap 6.0800 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2032		1,000,000	6.0800 (3M LIB)			42,334	171,146		171,146	(256,776)				15,109		0002
Interest Rate Swap 6.0169 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2042		2,000,000	6.0169 (3M LIB)			83,405	630,160		630,160	(868,741)				43,749		0002
Interest Rate Swap 6.0850 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2032		1,000,000	6.0850 (3M LIB)			42,384	175,885		175,885	(261,645)				15,312		0002
Interest Rate Swap 6.0190 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2042		2,000,000	6.0190 (3M LIB)			83,447	638,069		638,069	(876,753)				44,027		0002
Interest Rate Swap 6.0890 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2032		1,000,000	6.0890 (3M LIB)			42,424	180,272		180,272	(266,532)				15,516		0002
Interest Rate Swap 6.0210 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2042		2,000,000	6.0210 (3M LIB)			83,487	645,763		645,763	(885,137)				44,312		0002
Interest Rate Swap 6.0920 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	11/15/2032		1,000,000	6.0920 (3M LIB)			42,454	184,617		184,617	(271,372)				15,718		0002
Interest Rate Swap 6.0212 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2042		2,000,000	6.0212 (3M LIB)			83,491	653,381		653,381	(893,430)				44,596		0002
Interest Rate Swap 6.0940 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2033		1,000,000	6.0940 (3M LIB)			42,474	188,845		188,845	(276,168)				15,917		0002
Interest Rate Swap 6.0227 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2043		2,000,000	6.0227 (3M LIB)			83,521	661,051		661,051	(901,682)				44,877		0002
Interest Rate Swap 6.0990 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2033		1,000,000	6.0990 (3M LIB)			42,524	193,630		193,630	(280,840)				16,108		0002
Interest Rate Swap 6.0250 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2043		2,000,000	6.0250 (3M LIB)			83,567	669,311		669,311	(909,638)				45,148		0002
Interest Rate Swap 6.1020 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2033		1,000,000	6.1020 (3M LIB)			42,554	197,854		197,854	(285,472)				16,302		0002
Interest Rate Swap 6.0270 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2043		2,000,000	6.0270 (3M LIB)			83,607	677,403		677,403	(918,011)				45,426		0002
Interest Rate Swap 6.1030 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	11/15/2033		1,000,000	6.1030 (3M LIB)			42,564	201,987		201,987	(290,076)				16,494		0002
Interest Rate Swap 6.0400 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2043		3,000,000	6.0400 (3M LIB)			125,801	1,033,116		1,033,116	(1,390,335)				68,555		0002
Interest Rate Swap 6.1040 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2034		1,000,000	6.1040 (3M LIB)			42,574	205,979		205,979	(294,793)				16,684		0002
Interest Rate Swap 6.0410 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/18/2044		2,000,000	6.0410 (3M LIB)			83,985	696,546		696,546	(935,212)				45,987		0002
Interest Rate Swap 6.1070 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2034		1,000,000	6.1070 (3M LIB)			42,604	210,351		210,351	(299,543)				16,866		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 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2044		3,000,000	6.0440 (3M LIB)			125,921	1,057,905		1,057,905	(1,414,445)				69,368		0002
Interest Rate Swap 6.1090 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2034		1,000,000	6.1090 (3M LIB)			42,624	214,326		214,326	(304,378)				17,052		0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2044		3,000,000	6.0440 (3M LIB)			125,921	1,069,072		1,069,072	(1,426,101)				69,776		0002
Interest Rate Swap 6.1080 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2034		1,000,000	6.1080 (3M LIB)			42,614	218,060		218,060	(309,106)				17,236		0002
Interest Rate Swap 6.0430 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/17/2044		3,000,000	6.0430 (3M LIB)			126,136	1,080,464		1,080,464	(1,437,896)				70,190		0002
Interest Rate Swap 6.1090 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2035		1,000,000	6.1090 (3M LIB)			42,624	221,894		221,894	(313,899)				17,417		0002
Interest Rate Swap 6.0430 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/17/2045		3,000,000	6.0430 (3M LIB)			126,136	1,091,812		1,091,812	(1,449,557)				70,593		0002
Interest Rate Swap 6.1110 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2035		1,000,000	6.1110 (3M LIB)			42,644	226,088		226,088	(318,594)				17,591		0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2045		4,000,000	6.0440 (3M LIB)			167,895	1,472,220		1,472,220	(1,947,651)				94,628		0002
Interest Rate Swap 6.1110 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2035		1,000,000	6.1110 (3M LIB)			42,644	229,778		229,778	(323,344)				17,770		0002
Interest Rate Swap 6.0430 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/17/2045		2,000,000	6.0430 (3M LIB)			84,091	743,514		743,514	(981,652)				47,586		0002
Interest Rate Swap 6.1090 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2035		1,000,000	6.1090 (3M LIB)			42,624	233,310		233,310	(328,002)				17,946		0002
Interest Rate Swap 6.0400 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/16/2045		3,000,000	6.0400 (3M LIB)			126,185	1,125,466		1,125,466	(1,483,293)				71,771		0002
Interest Rate Swap 6.1080 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2036		1,000,000	6.1080 (3M LIB)			42,614	236,829		236,829	(332,718)				18,121		0002
Interest Rate Swap 6.0380 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/16/2046		2,000,000	6.0380 (3M LIB)			84,083	757,286		757,286	(996,271)				48,109		0002
Interest Rate Swap 6.1080 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2036		1,000,000	6.1080 (3M LIB)			42,614	240,628		240,628	(337,375)				18,290		0002
Interest Rate Swap 6.0370 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/16/2046		2,000,000	6.0370 (3M LIB)			84,063	765,017		765,017	(1,003,611)				48,362		0002
Interest Rate Swap 6.1070 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2036		1,000,000	6.1070 (3M LIB)			42,604	244,078		244,078	(342,083)				18,462		0002
Interest Rate Swap 6.0350 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2046		2,000,000	6.0350 (3M LIB)			83,767	771,971		771,971	(1,010,753)				48,619		0002
Interest Rate Swap 6.1050 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2036		1,000,000	6.1050 (3M LIB)			42,584	247,547		247,547	(346,823)				18,631		0002
Interest Rate Swap 6.0320 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2046		2,000,000	6.0320 (3M LIB)			83,707	778,828		778,828	(1,017,839)				48,878		0002
Interest Rate Swap 6.1030 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2037		1,000,000	6.1030 (3M LIB)			42,564	250,817		250,817	(351,513)				18,800		0002
Interest Rate Swap 6.0290 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2047		2,000,000	6.0290 (3M LIB)			83,647	785,427		785,427	(1,024,972)				49,135		0002
Interest Rate Swap 6.1010 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	05/15/2037		1,000,000	6.1010 (3M LIB)			42,544	254,244		254,244	(356,016)				18,961		0002
Interest Rate Swap 6.0290 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2047		2,000,000	6.0290 (3M LIB)			83,647	793,413		793,413	(1,032,255)				49,382		0002
Interest Rate Swap 6.0930 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	08/15/2037		1,000,000	6.0930 (3M LIB)			42,464	256,842		256,842	(360,654)				19,127		0002
Interest Rate Swap 6.0250 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2047		2,000,000	6.0250 (3M LIB)			83,567	799,631		799,631	(1,039,217)				49,637		0002
Interest Rate Swap 6.0210 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2047		1,000,000	6.0210 (3M LIB)			41,744	403,025		403,025	(523,027)				24,945		0002
Interest Rate Swap 5.9820 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	02/15/2029		1,000,000	5.9820 (3M LIB)			41,354	109,737		109,737	(198,215)				12,381		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 3M LIB (4.7550)	PORTFOLIO	All	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/04/2008	01/08/2023		25,000,000	3M LIB (4.7550)			(731,213)	(2,153)		(2,153)	1,072,852				18,500		0002
Interest Rate Swap 3M LIB (2.4425)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/17/2008	11/15/2038		2,000,000	3M LIB (2.4425)			(11,917)	320,655		320,655	540,101				39,856		0002
Interest Rate Swap 3M LIB (2.5020)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/17/2008	11/15/2028		1,000,000	3M LIB (2.5020)			(6,554)	74,078		74,078	143,140				12,124		0002
Interest Rate Swap 3M LIB (3.2040)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/17/2009	02/15/2029		1,000,000	3M LIB (3.2040)			(13,574)	38,262		38,262	156,943				12,381		0002
Interest Rate Swap 3.7500 (3M LIB)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/30/2009	10/02/2024		12,000,000	3.7500 (3M LIB)			232,879	(216,285)		(216,285)	(1,074,821)				79,512		0002
Interest Rate Swap 3.8525 (3M LIB)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/30/2009	10/02/2029		8,000,000	3.8525 (3M LIB)			163,452	(29,748)		(29,748)	(1,421,429)				103,992		0002
Interest Rate Swap 3.8950 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/30/2009	10/02/2034		5,000,000	3.8950 (3M LIB)			104,283	32,798		32,798	(1,282,461)				85,738		0002
Interest Rate Swap 4.4630 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/05/2010	01/07/2040		5,000,000	4.4630 (3M LIB)			132,807	443,434		443,434	(1,738,312)				103,170		0002
Interest Rate Swap 3.7690 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/16/2010	06/18/2026		5,000,000	3.7690 (3M LIB)			94,552	(67,396)		(67,396)	(602,432)				46,543		0002
Interest Rate Swap 3.7020 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/30/2011	07/05/2025		5,000,000	3.7020 (3M LIB)			95,143	(91,885)		(91,885)	(518,458)				39,625		0002
Interest Rate Swap 3.9380 (3M LIB)	PORTFOLIO	All	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/30/2011	07/05/2031		10,000,000	3.9380 (3M LIB)			213,886	58,648		58,648	(2,074,404)				145,905		0002
Interest Rate Swap 3.5150 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/08/2011	07/12/2024		12,000,000	3.5150 (3M LIB)			203,427	(246,597)		(246,597)	(980,108)				74,250		0002
Interest Rate Swap 2.3800 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/30/2011	12/02/2023		5,000,000	2.3800 (3M LIB)			32,058	(123,487)		(123,487)	(264,787)				23,988		0002
Interest Rate Swap 2.5000 (3M LIB)	PORTFOLIO	All	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/30/2011	12/02/2025		5,000,000	2.5000 (3M LIB)			38,058	(253,995)		(253,995)	(488,432)				42,745		0002
Interest Rate Swap 2.8141 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	05/15/2025		28,000,000	2.8141 (3M LIB)	1,326,288		270,888	(1,071,876)		(1,071,876)	(2,419,925)		(138,903)		215,642		0002
Interest Rate Swap 2.4000 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/20/2011	12/22/2025		10,000,000	2.4000 (3M LIB)			52,860	(528,636)		(528,636)	(966,530)				86,285		0002
Interest Rate Swap 2.4425 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/20/2011	12/22/2026		10,000,000	2.4425 (3M LIB)			57,110	(605,195)		(605,195)	(1,132,631)				99,725		0002
Interest Rate Swap 2.9700 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/30/2012	04/03/2042		25,000,000	2.9700 (3M LIB)			290,164	(2,703,933)		(2,703,933)	(8,054,716)				548,700		0002
Interest Rate Swap 2.8375 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/30/2012	04/03/2032		95,000,000	2.8375 (3M LIB)			976,748	(7,441,258)		(7,441,258)	(18,885,046)				1,445,663		0002
Interest Rate Swap 2.4380 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2012	08/23/2029		10,000,000	2.4380 (3M LIB)			65,046	(860,455)		(860,455)	(1,546,746)				128,930		0002
Interest Rate Swap 2.5488 (3M LIB)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/21/2012	08/23/2033		10,000,000	2.5488 (3M LIB)			76,121	(1,120,223)		(1,120,223)	(2,117,765)				163,185		0002
Interest Rate Swap 3M LIB (2.0900)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/13/2013	02/15/2023		5,000,000	3M LIB (2.0900)			(12,168)	16,967		16,967	101,405				8,875		0002
Interest Rate Swap 2.7513 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/09/2013	05/13/2033		15,000,000	2.7513 (3M LIB)			136,512	(1,386,422)		(1,386,422)	(3,185,607)				241,553		0002
Interest Rate Swap 2.8010 (3M LIB)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2013	06/07/2028		60,000,000	2.8010 (3M LIB)			647,759	(3,460,823)		(3,460,823)	(8,519,987)				699,600		0002
Interest Rate Swap 3.0130 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2013	06/07/2033		20,000,000	3.0130 (3M LIB)			258,320	(1,410,353)		(1,410,353)	(4,373,463)				323,130		0002
Interest Rate Swap 3.6060 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/12/2013	09/16/2030		20,000,000	3.6060 (3M LIB)			346,715	(315,707)		(315,707)	(3,753,013)				277,760		0002
Interest Rate Swap 2.9275 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/12/2013	12/31/2023		13,300,000	2.9275 (3M LIB)			144,672	(278,488)		(278,488)	(809,638)				66,500		0002
Interest Rate Swap 3.1120 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/19/2014	03/21/2026		50,000,000	3.1120 (3M LIB)			623,302	(1,685,274)		(1,685,274)	(5,442,203)				448,750		0002
Interest Rate Swap 3.1975 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/26/2014	06/30/2034		10,000,000	3.1975 (3M LIB)			135,951	(552,953)		(552,953)	(2,356,684)				169,590		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 3M LIB (2.7300)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/15/2014	11/15/2034		1,000,000	3M LIB (2.7300)			(8,834)	101,636		101,636	230,339				17,236		0002
Interest Rate Swap 2.8310 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/04/2014	12/08/2034		15,000,000	2.8310 (3M LIB)			164,751	(1,386,096)		(1,386,096)	(3,503,026)				259,215		0002
Interest Rate Swap 2.7595 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/10/2014	12/12/2039		12,000,000	2.7595 (3M LIB)			120,036	(1,524,439)		(1,524,439)	(3,493,120)				247,086		0002
Interest Rate Swap 2.6320 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/30/2014	01/02/2035		10,000,000	2.6320 (3M LIB)			82,266	(1,118,134)		(1,118,134)	(2,295,781)				173,305		0002
Interest Rate Swap 3M LIB (2.0235)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/22/2015	01/26/2025		20,000,000	3M LIB (2.0235)			(25,805)	1,030,220		1,030,220	1,549,575				144,010		0002
Interest Rate Swap 3M LIB (2.2130)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/27/2015	02/15/2035		1,000,000	3M LIB (2.2130)			(3,664)	153,674		153,674	221,591				17,417		0002
Interest Rate Swap 2.5580 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/19/2015	02/23/2035		10,000,000	2.5580 (3M LIB)			77,046	(1,203,376)		(1,203,376)	(2,299,840)				174,330		0002
Interest Rate Swap 2.3725 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/26/2015	03/30/2035		6,500,000	2.3725 (3M LIB)			34,743	(903,528)		(903,528)	(1,473,749)				113,760		0002
Interest Rate Swap 2.3000 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/16/2015	04/20/2035		10,000,000	2.3000 (3M LIB)			40,811	(1,466,195)		(1,466,195)	(2,256,458)				175,425		0002
Interest Rate Swap 2.3785 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/28/2015	04/30/2035		10,000,000	2.3785 (3M LIB)			49,519	(1,391,118)		(1,391,118)	(2,279,666)				175,620		0002
Interest Rate Swap 3M LIB (2.6240)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/07/2015	05/15/2035		1,000,000	3M LIB (2.6240)			(7,774)	115,341		115,341	234,329				17,591		0002
Interest Rate Swap 2.5770 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/14/2015	05/18/2030		10,000,000	2.5770 (3M LIB)			73,526	(814,765)		(814,765)	(1,662,381)				135,865		0002
Interest Rate Swap 2.7735 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/14/2015	05/18/2040		10,000,000	2.7735 (3M LIB)			93,176	(1,269,476)		(1,269,476)	(2,960,368)				208,515		0002
Interest Rate Swap 2.8095 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/14/2015	05/18/2045		10,000,000	2.8095 (3M LIB)			96,776	(1,301,328)		(1,301,328)	(3,424,932)				236,615		0002
Interest Rate Swap 2.8840 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2035		58,000,000	2.8840 (3M LIB)			658,235	(5,226,402)		(5,226,402)	(14,005,143)				1,023,323		0002
Interest Rate Swap 2.9388 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2040		46,000,000	2.9388 (3M LIB)			547,256	(4,870,364)		(4,870,364)	(13,901,593)				960,986		0002
Interest Rate Swap 2.9645 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2045		57,000,000	2.9645 (3M LIB)			692,771	(6,053,535)		(6,053,535)	(19,944,968)				1,350,672		0002
Interest Rate Swap 2.9015 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/11/2015	06/15/2045		20,000,000	2.9015 (3M LIB)			224,886	(2,319,355)		(2,319,355)	(6,944,182)				474,040		0002
Interest Rate Swap 2.7700 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/25/2015	06/29/2030		10,000,000	2.7700 (3M LIB)			93,546	(696,067)		(696,067)	(1,706,481)				136,920		0002
Interest Rate Swap 2.8845 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/25/2015	06/29/2035		10,000,000	2.8845 (3M LIB)			104,996	(901,069)		(901,069)	(2,419,818)				176,785		0002
Interest Rate Swap 2.8990 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/02/2015	07/06/2035		15,000,000	2.8990 (3M LIB)			165,145	(1,331,425)		(1,331,425)	(3,638,518)				265,380		0002
Interest Rate Swap 2.7750 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/02/2015	07/06/2030		15,000,000	2.7750 (3M LIB)			146,545	(1,041,542)		(1,041,542)	(2,566,613)				205,643		0002
Interest Rate Swap 2.7410 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/07/2015	07/09/2035		30,000,000	2.7410 (3M LIB)			275,655	(3,137,501)		(3,137,501)	(7,166,126)				530,940		0002
Interest Rate Swap 2.8300 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/16/2015	07/20/2035		18,000,000	2.8300 (3M LIB)			168,860	(1,725,765)		(1,725,765)	(4,345,816)				318,951		0002
Interest Rate Swap 2.9235 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/16/2015	07/20/2045		16,000,000	2.9235 (3M LIB)			165,058	(1,795,535)		(1,795,535)	(5,580,398)				380,040		0002
Interest Rate Swap 3M LIB (2.6940)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/05/2015	08/15/2035		1,000,000	3M LIB (2.6940)			(8,474)	110,183		110,183	239,234				17,770		0002
Interest Rate Swap 3M LIB (2.7650)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/05/2015	08/17/2045		2,000,000	3M LIB (2.7650)			(18,531)	274,010		274,010	684,829				47,586		0002
Interest Rate Swap 2.6930 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/05/2015	08/07/2035		30,000,000	2.6930 (3M LIB)			250,785	(3,303,176)		(3,303,176)	(7,166,662)				532,620		0002
Interest Rate Swap 2.5535 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/06/2015	08/10/2030		10,000,000	2.5535 (3M LIB)			68,115	(847,547)		(847,547)	(1,690,637)				137,965		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 2.6540 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/06/2015	08/10/2035		15,000,000	2.6540 (3M LIB)			117,248	(1,711,599)		(1,711,599)	(3,571,361)				266,400		0002
Interest Rate Swap 2.6500 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2040		8,000,000	2.6500 (3M LIB)			67,068	(1,151,882)		(1,151,882)	(2,355,174)				168,044		0002
Interest Rate Swap 2.6773 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2045		28,500,000	2.6773 (3M LIB)			246,712	(4,293,460)		(4,293,460)	(9,648,610)				678,215		0002
Interest Rate Swap 2.4810 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/04/2015	09/08/2030		15,000,000	2.4810 (3M LIB)			112,251	(1,353,932)		(1,353,932)	(2,535,035)				208,028		0002
Interest Rate Swap 3M LIB (2.5390)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/30/2015	10/02/2045		53,000,000	3M LIB (2.5390)			(386,718)	9,116,589		9,116,589	17,640,864				1,264,527		0002
Interest Rate Swap 3M LIB (2.1010)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/08/2015	10/13/2025		35,000,000	3M LIB (2.1010)			(96,075)	2,055,734		2,055,734	3,153,030				292,110		0002
Interest Rate Swap 3M LIB (2.2365)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/14/2015	10/16/2030		76,000,000	3M LIB (2.2365)			(269,667)	8,144,295		8,144,295	12,625,472				1,061,112		0002
Interest Rate Swap 3M LIB (2.3815)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/29/2015	11/02/2030		100,000,000	3M LIB (2.3815)			(511,513)	9,809,018		9,809,018	16,936,222				1,400,350		0002
Interest Rate Swap 3M LIB (2.5684)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/29/2015	11/02/2040		50,000,000	3M LIB (2.5684)			(349,206)	7,770,020		7,770,020	14,669,353				1,056,300		0002
Interest Rate Swap 3M LIB (2.6190)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/10/2015	11/15/2035		1,000,000	3M LIB (2.6190)			(7,724)	119,560		119,560	240,582				17,946		0002
Interest Rate Swap 3M LIB (2.5634)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/19/2015	11/23/2045		30,000,000	3M LIB (2.5634)			(232,758)	5,056,233		5,056,233	10,057,401				718,005		0002
Interest Rate Swap 3M LIB (2.3435)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/02/2015	12/04/2030		40,000,000	3M LIB (2.3435)			(247,042)	4,064,766		4,064,766	6,801,989				563,260		0002
Interest Rate Swap 2.4965 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/03/2015	12/07/2030		25,000,000	2.4965 (3M LIB)			193,774	(2,281,271)		(2,281,271)	(4,317,690)				352,225		0002
Interest Rate Swap 2.5331 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2015	12/22/2035		20,000,000	2.5331 (3M LIB)			132,340	(2,582,878)		(2,582,878)	(4,794,819)				360,330		0002
Interest Rate Swap 2.6262 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2015	12/22/2045		11,000,000	2.6262 (3M LIB)			83,028	(1,745,495)		(1,745,495)	(3,724,376)				263,725		0002
Interest Rate Swap 2.4922 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/07/2016	01/11/2036		25,000,000	2.4922 (3M LIB)			167,286	(3,338,910)		(3,338,910)	(5,979,054)				451,363		0002
Interest Rate Swap 3M LIB (2.2030)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/13/2016	01/15/2031		50,000,000	3M LIB (2.2030)			(183,365)	5,601,123		5,601,123	8,444,755				709,150		0002
Interest Rate Swap 3M LIB (2.3124)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/15/2016	02/15/2036		1,000,000	3M LIB (2.3124)			(4,658)	153,201		153,201	236,024				18,121		0002
Interest Rate Swap 3M LIB (2.2825)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/20/2016	01/22/2041		5,000,000	3M LIB (2.2825)			(18,726)	970,635		970,635	1,426,825				106,283		0002
Interest Rate Swap 3M LIB (2.1530)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2036		50,000,000	3M LIB (2.1530)			(141,125)	8,471,787		8,471,787	11,582,745				905,075		0002
Interest Rate Swap 3M LIB (2.0250)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2031		35,000,000	3M LIB (2.0250)			(53,987)	4,380,894		4,380,894	5,839,293				498,190		0002
Interest Rate Swap 3M LIB (2.2170)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2041		30,000,000	3M LIB (2.2170)			(103,875)	6,095,367		6,095,367	8,504,676				638,385		0002
Interest Rate Swap 3M LIB (1.6980)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/04/2016	02/08/2025		30,000,000	3M LIB (1.6980)			48,824	1,760,866		1,760,866	2,242,452				217,860		0002
Interest Rate Swap 3M LIB (1.5800)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2026		25,000,000	3M LIB (1.5800)			68,787	1,946,591		1,946,591	2,239,319				220,813		0002
Interest Rate Swap 3M LIB (1.6470)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2027		20,000,000	3M LIB (1.6470)			41,630	1,835,040		1,835,040	2,116,904				202,990		0002
Interest Rate Swap 3M LIB (2.0620)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2046		20,000,000	3M LIB (2.0620)			(41,370)	4,954,372		4,954,372	6,270,498				480,980		0002
Interest Rate Swap 3M LIB (2.0805)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/24/2016	02/26/2041		25,000,000	3M LIB (2.0805)			(76,053)	5,545,247		5,545,247	6,982,342				532,825		0002
Interest Rate Swap 3M LIB (1.6715)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/24/2016	02/26/2027		35,000,000	3M LIB (1.6715)			36,676	3,202,078		3,202,078	3,736,977				356,878		0002
Interest Rate Swap 3M LIB (1.7400)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/09/2016	03/11/2026		20,000,000	3M LIB (1.7400)			1,823	1,484,204		1,484,204	1,850,178				178,730		0002

SCHEDULE DB - PART A - SECTION 1

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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)
Interest Rate Swap 3M LIB (2.0970)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/30/2016	04/01/2036		32,000,000	3M LIB (2.0970)			(86,208)	5,653,066		5,653,066	7,419,302				582,640		0002
Interest Rate Swap 3M LIB (2.0610)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/14/2016	04/18/2036		1,000,000	3M LIB (2.0610)			(1,592)	180,902		180,902	231,517				18,240		0002
Interest Rate Swap 3M LIB (2.1485)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/12/2016	05/16/2046		25,000,000	3M LIB (2.1485)			(78,664)	5,865,780		5,865,780	7,977,611				604,525		0002
Interest Rate Swap 3M LIB (2.1455)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/16/2016	05/18/2046		15,000,000	3M LIB (2.1455)			(45,564)	3,527,107		3,527,107	4,785,056				362,760		0002
Interest Rate Swap 3M LIB (1.9865)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/18/2016	05/20/2031		25,000,000	3M LIB (1.9865)			(43,714)	3,281,323		3,281,323	4,250,271				362,050		0002
Interest Rate Swap 3M LIB (1.7255)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/19/2016	05/23/2026		17,000,000	3M LIB (1.7255)			10,547	1,321,463		1,321,463	1,625,328				156,604		0002
Interest Rate Swap 3M LIB (1.5665)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/09/2016	06/13/2026		30,000,000	3M LIB (1.5665)			56,005	2,509,093		2,509,093	2,835,865				278,700		0002
Interest Rate Swap 3M LIB (1.8435)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2031		63,000,000	3M LIB (1.8435)			18,641	8,982,901		8,982,901	10,618,217				917,406		0002
Interest Rate Swap 3M LIB (1.9985)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/23/2016	06/27/2036		5,000,000	3M LIB (1.9985)			(8,032)	948,037		948,037	1,160,231				91,850		0002
Interest Rate Swap 3M LIB (2.0685)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/23/2016	06/27/2041		10,000,000	3M LIB (2.0685)			(23,065)	2,253,445		2,253,445	2,813,411				215,065		0002
Interest Rate Swap 3M LIB (2.1065)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/23/2016	06/27/2046		20,000,000	3M LIB (2.1065)			(53,729)	4,829,749		4,829,749	6,351,929				484,810		0002
Interest Rate Swap 3M LIB (1.5950)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2031		20,000,000	3M LIB (1.5950)			48,599	3,213,952		3,213,952	3,289,152				291,570		0002
Interest Rate Swap 3M LIB (1.6700)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2036		10,000,000	3M LIB (1.6700)			16,627	2,249,206		2,249,206	2,240,108				184,040		0002
Interest Rate Swap 3M LIB (1.4520)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2028		40,000,000	3M LIB (1.4520)			153,708	4,916,909		4,916,909	4,944,414				470,840		0002
Interest Rate Swap 3M LIB (1.7600)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2046		15,000,000	3M LIB (1.7600)			11,440	4,451,174		4,451,174	4,521,320				363,990		0002
Interest Rate Swap 3M LIB (1.3530)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/14/2016	07/18/2025		50,000,000	3M LIB (1.3530)			274,412	3,685,880		3,685,880	3,896,775				399,050		0002
Interest Rate Swap 3M LIB (1.7945)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/25/2016	07/27/2036		1,000,000	3M LIB (1.7945)			984	212,185		212,185	227,711				18,426		0002
Interest Rate Swap 3M LIB (1.8066)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/04/2016	08/08/2046		25,000,000	3M LIB (1.8066)			13,537	7,244,720		7,244,720	7,604,019				607,500		0002
Interest Rate Swap 3M LIB (1.7120)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/24/2016	08/26/2046		20,000,000	3M LIB (1.7120)			12,858	6,105,859		6,105,859	6,000,813				486,500		0002
Interest Rate Swap 3M LIB (1.5065)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/13/2016	09/15/2025		25,000,000	3M LIB (1.5065)			67,642	1,828,826		1,828,826	2,060,746				205,763		0002
Interest Rate Swap 3M LIB (1.9200)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046		30,000,000	3M LIB (1.9200)			(14,579)	8,164,774		8,164,774	9,306,669				730,890		0002
Interest Rate Swap 3M LIB (1.8460)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2036		30,000,000	3M LIB (1.8460)			7,621	6,261,018		6,261,018	6,923,302				555,945		0002
Interest Rate Swap 3M LIB (1.9197)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046		21,000,000	3M LIB (1.9197)			(10,142)	5,716,352		5,716,352	6,514,367				511,623		0002
Interest Rate Swap 3M LIB (1.5600)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2026		15,000,000	3M LIB (1.5600)			46,710	1,325,883		1,325,883	1,479,682				144,825		0002
Interest Rate Swap 3M LIB (1.9815)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/20/2016	10/24/2046		30,000,000	3M LIB (1.9815)			(22,952)	7,871,500		7,871,500	9,405,859				732,240		0002
Interest Rate Swap 3M LIB (2.2980)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/10/2016	11/14/2036		1,000,000	3M LIB (2.2980)			(4,681)	161,451		161,451	244,384				18,630		0002
Interest Rate Swap 3M LIB (2.5120)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/30/2016	12/02/2041		14,000,000	3M LIB (2.5120)			(108,250)	2,347,668		2,347,668	4,220,879				304,591		0002
Interest Rate Swap 3M LIB (2.6100)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/08/2016	12/12/2041		115,000,000	3M LIB (2.6100)			(978,415)	17,737,171		17,737,171	35,097,530				2,503,838		0002
Interest Rate Swap 2.5014 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	12/22/2026		20,000,000	2.5014 (3M LIB)			126,000	(1,167,637)		(1,167,637)	(2,279,629)				199,450		0002

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap 2.2865 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2023		25,000,000	2.2865 (3M LIB)			110,853	(676,184)		(676,184)	(1,354,728)				124,488		0002
Interest Rate Swap 2.6445 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2031		40,000,000	2.6445 (3M LIB)			320,564	(3,543,870)		(3,543,870)	(7,585,241)				599,900		0002
Interest Rate Swap 2.7124 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2036		60,000,000	2.7124 (3M LIB)			521,586	(7,026,998)		(7,026,998)	(15,399,122)				1,122,600		0002
Interest Rate Swap 2.7170 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2036		135,000,000	2.7170 (3M LIB)			1,179,779	(15,742,981)		(15,742,981)	(34,664,646)				2,525,850		0002
Interest Rate Swap 3M LIB (2.6800)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	01/25/2017	02/15/2037		1,000,000	3M LIB (2.6800)			(8,334)	121,701		121,701	257,581				18,800		0002
Interest Rate Swap 3M LIB (2.6839)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	01/31/2017	02/02/2047		25,000,000	3M LIB (2.6839)			(203,478)	3,739,076		3,739,076	8,731,249				613,738		0002
Interest Rate Swap 2.6470 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	02/07/2017	02/09/2042		85,000,000	2.6470 (3M LIB)			669,888	(12,721,692)		(12,721,692)	(26,183,556)				1,858,525		0002
Interest Rate Swap 3M LIB (2.6920)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	02/16/2017	02/21/2047		20,000,000	3M LIB (2.6920)			(176,377)	2,967,578		2,967,578	7,002,315				491,520		0002
Interest Rate Swap 3M LIB (2.4210)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	02/22/2017	02/24/2027		100,000,000	3M LIB (2.4210)			(631,267)	6,313,637		6,313,637	11,600,528				1,019,000		0002
Interest Rate Swap 3M LIB (2.5920)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	03/14/2017	03/16/2027		15,000,000	3M LIB (2.5920)			(107,936)	852,643		852,643	1,782,840				153,855		0002
Interest Rate Swap 2.6165 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/06/2017	04/10/2037		10,000,000	2.6165 (3M LIB)			79,435	(1,293,717)		(1,293,717)	(2,573,827)				188,975		0002
Interest Rate Swap 3M LIB (2.5515)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/12/2017	04/18/2047		30,000,000	3M LIB (2.5515)			(194,903)	5,127,564		5,127,564	10,322,702				739,620		0002
Interest Rate Swap 3M LIB (2.2770)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2027		20,000,000	3M LIB (2.2770)			(80,338)	1,404,289		1,404,289	2,340,475				208,390		0002
Interest Rate Swap 3M LIB (2.5575)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2047		20,000,000	3M LIB (2.5575)			(136,438)	3,401,194		3,401,194	6,896,546				493,520		0002
Interest Rate Swap 3M LIB (2.5573)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2047		30,000,000	3M LIB (2.5573)			(204,592)	5,102,868		5,102,868	10,344,494				740,280		0002
Interest Rate Swap 2.5475 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2042		50,000,000	2.5475 (3M LIB)			336,096	(8,202,747)		(8,202,747)	(15,318,121)				1,099,825		0002
Interest Rate Swap 2.2800 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2027		20,000,000	2.2800 (3M LIB)			80,938	(1,401,926)		(1,401,926)	(2,341,228)				208,390		0002
Interest Rate Swap 2.2815 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2027		10,000,000	2.2815 (3M LIB)			40,619	(700,372)		(700,372)	(1,170,802)				104,195		0002
Interest Rate Swap 3M LIB (2.0930)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/16/2017	05/18/2024		25,000,000	3M LIB (2.0930)			(62,816)	967,731		967,731	1,598,878				146,888		0002
Interest Rate Swap 3M LIB (2.1657)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/17/2017	05/19/2027		35,000,000	3M LIB (2.1657)			(122,054)	2,630,815		2,630,815	4,073,308				366,398		0002
Interest Rate Swap 3M LIB (2.4660)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/17/2017	05/19/2047		10,000,000	3M LIB (2.4660)			(64,906)	1,851,151		1,851,151	3,406,601				246,970		0002
Interest Rate Swap 3M LIB (2.2212)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/25/2017	05/30/2027		40,000,000	3M LIB (2.2212)			(184,275)	2,930,928		2,930,928	4,703,115				420,180		0002
Interest Rate Swap 3M LIB (2.2245)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/25/2017	05/30/2027		120,000,000	3M LIB (2.2245)			(556,784)	8,776,960		8,776,960	14,114,344				1,260,540		0002
Interest Rate Swap 3M LIB (2.5080)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	05/25/2017	05/30/2042		45,000,000	3M LIB (2.5080)			(336,369)	7,646,185		7,646,185	13,754,835				991,643		0002
Interest Rate Swap 2.4335 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	06/08/2017	06/12/2037		10,000,000	2.4335 (3M LIB)			67,430	(1,511,880)		(1,511,880)	(2,544,888)				190,115		0002
Interest Rate Swap 2.1897 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	06/08/2017	06/12/2027		13,000,000	2.1897 (3M LIB)			55,962	(975,169)		(975,169)	(1,530,451)				137,105		0002
Interest Rate Swap 3M LIB (2.0140)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	06/13/2017	06/15/2024		23,000,000	3M LIB (2.0140)			(54,494)	953,558		953,558	1,496,204				138,840		0002
Interest Rate Swap 2.4600 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	06/13/2017	06/15/2037		20,000,000	2.4600 (3M LIB)			136,586	(2,966,678)		(2,966,678)	(5,107,411)				380,340		0002
Interest Rate Swap 2.1345 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	06/22/2017	06/26/2027		37,000,000	2.1345 (3M LIB)			107,046	(2,868,777)		(2,868,777)	(4,346,034)				391,904		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 2.3755 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/22/2017	06/26/2037		13,000,000	2.3755 (3M LIB)			68,941	(2,051,939)		(2,051,939)	(3,290,967)				247,475		0002
Interest Rate Swap 3M LIB (2.2203)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2017	06/30/2027		30,000,000	3M LIB (2.2203)			(114,677)	2,222,756		2,222,756	3,561,040				318,150		0002
Interest Rate Swap 3M LIB (2.4865)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2017	06/30/2042		30,000,000	3M LIB (2.4865)			(194,552)	5,186,445		5,186,445	9,160,062				662,550		0002
Interest Rate Swap 2.6325 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/10/2017	07/12/2047		150,000,000	2.6325 (3M LIB)			1,219,086	(23,645,995)		(23,645,995)	(52,436,256)				3,715,725		0002
Interest Rate Swap 3M LIB (2.2275)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/18/2017	07/20/2027		80,000,000	3M LIB (2.2275)			(268,489)	5,943,999		5,943,999	9,566,219				853,560		0002
Interest Rate Swap 3M LIB (2.2592)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/20/2017	07/24/2027		40,000,000	3M LIB (2.2592)			(141,682)	2,927,489		2,927,489	4,810,695				427,280		0002
Interest Rate Swap 2.4535 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/26/2017	07/28/2032		12,000,000	2.4535 (3M LIB)			66,898	(1,296,551)		(1,296,551)	(2,327,162)				185,718		0002
Interest Rate Swap 2.5905 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/26/2017	07/28/2047		16,000,000	2.5905 (3M LIB)			111,118	(2,633,314)		(2,633,314)	(5,565,946)				396,696		0002
Interest Rate Swap 3M LIB (2.5303)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/02/2017	08/04/2042		13,000,000	3M LIB (2.5303)			(85,149)	2,174,868		2,174,868	4,001,859				287,807		0002
Interest Rate Swap 2.5285 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/03/2017	08/07/2047		11,000,000	2.5285 (3M LIB)			73,860	(1,924,472)		(1,924,472)	(3,795,625)				272,883		0002
Interest Rate Swap 2.4450 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/10/2017	08/14/2037		15,000,000	2.4450 (3M LIB)			92,259	(2,268,604)		(2,268,604)	(3,852,063)				286,868		0002
Interest Rate Swap 2.1935 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/10/2017	08/14/2027		15,000,000	2.1935 (3M LIB)			54,534	(1,151,514)		(1,151,514)	(1,807,421)				161,243		0002
Interest Rate Swap 3M LIB (2.1403)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/18/2017	08/22/2027		123,000,000	3M LIB (2.1403)			(413,353)	9,739,321		9,739,321	14,772,021				1,325,325		0002
Interest Rate Swap 3M LIB (2.4440)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/18/2017	08/22/2047		18,000,000	3M LIB (2.4440)			(115,157)	3,400,875		3,400,875	6,141,541				446,904		0002
Interest Rate Swap 3M LIB (2.1056)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/30/2017	09/01/2027		30,000,000	3M LIB (2.1056)			(105,290)	2,432,358		2,432,358	3,603,869				324,195		0002
Interest Rate Swap 2.0330 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/07/2017	09/11/2027		15,000,000	2.0330 (3M LIB)			42,583	(1,266,351)		(1,266,351)	(1,793,116)				162,570		0002
Interest Rate Swap 3M LIB (2.3520)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/08/2017	09/12/2042		22,000,000	3M LIB (2.3520)			(130,415)	4,242,767		4,242,767	6,642,121				488,389		0002
Interest Rate Swap 3M LIB (2.3700)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/08/2017	09/12/2047		74,000,000	3M LIB (2.3700)			(451,989)	14,887,391		14,887,391	24,996,772				1,839,418		0002
Interest Rate Swap 3M LIB (2.3480)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/13/2017	09/15/2032		9,000,000	3M LIB (2.3480)			(51,384)	1,062,704		1,062,704	1,744,952				140,261		0002
Interest Rate Swap 3M LIB (2.4670)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/13/2017	09/15/2042		11,000,000	3M LIB (2.4670)			(75,892)	1,944,062		1,944,062	3,371,383				244,244		0002
Interest Rate Swap 2.0602 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/28/2017	10/02/2023		20,000,000	2.0602 (3M LIB)			50,171	(444,427)		(444,427)	(873,291)				86,800		0002
Interest Rate Swap 2.2980 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/28/2017	10/02/2027		3,000,000	2.2980 (3M LIB)			14,660	(220,597)		(220,597)	(370,906)				32,714		0002
Interest Rate Swap 2.3267 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/12/2017	10/16/2027		14,000,000	2.3267 (3M LIB)			62,304	(1,016,597)		(1,016,597)	(1,744,191)				153,272		0002
Interest Rate Swap 2.5486 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/12/2017	10/16/2037		20,000,000	2.5486 (3M LIB)			133,385	(2,808,766)		(2,808,766)	(5,227,570)				384,740		0002
Interest Rate Swap 2.3261 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/12/2017	10/16/2027		10,000,000	2.3261 (3M LIB)			44,446	(726,387)		(726,387)	(1,245,777)				109,480		0002
Interest Rate Swap 3M LIB (2.5650)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/12/2017	10/16/2047		27,000,000	3M LIB (2.5650)			(184,498)	4,557,593		4,557,593	9,394,907				672,408		0002
Interest Rate Swap 3M LIB (2.4458)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/25/2017	10/27/2027		117,000,000	3M LIB (2.4458)			(646,895)	7,925,722		7,925,722	14,810,528				1,284,953		0002
Interest Rate Swap 2.5937 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/30/2017	11/01/2037		22,000,000	2.5937 (3M LIB)			157,862	(2,986,634)		(2,986,634)	(5,792,419)				423,841		0002
Interest Rate Swap 2.3442 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/09/2017	11/13/2027		36,000,000	2.3442 (3M LIB)			181,092	(2,623,728)		(2,623,728)	(4,543,972)				397,278		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 2.3439 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/09/2017	11/13/2027		42,000,000	2.3439 (3M LIB)			211,148	(3,061,568)		(3,061,568)	(5,301,137)				463,491		0002
Interest Rate Swap 2.3440 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/09/2017	11/13/2027		6,000,000	2.3440 (3M LIB)			30,170	(437,341)		(437,341)	(757,313)				66,213		0002
Interest Rate Swap 2.5775 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/09/2017	11/13/2042		13,000,000	2.5775 (3M LIB)			95,723	(2,100,462)		(2,100,462)	(4,057,756)				289,829		0002
Interest Rate Swap 2.2155 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2017	11/15/2023		12,000,000	2.2155 (3M LIB)			44,264	(296,002)		(296,002)	(596,091)				56,094		0002
Interest Rate Swap 2.4798 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/28/2017	11/30/2032		22,000,000	2.4798 (3M LIB)			158,243	(2,401,798)		(2,401,798)	(4,384,455)				346,511		0002
Interest Rate Swap 2.5405 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/28/2017	11/30/2037		21,000,000	2.5405 (3M LIB)			163,797	(2,992,821)		(2,992,821)	(5,520,615)				405,657		0002
Interest Rate Swap 3M LIB (2.5160)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/12/2017	12/14/2029		53,000,000	3M LIB (2.5160)			(403,357)	4,345,420		4,345,420	8,431,714				699,070		0002
Interest Rate Swap 2.6695 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/28/2037		109,000,000	2.6695 (3M LIB)			900,788	(13,948,685)		(13,948,685)	(29,117,979)				2,110,949		0002
Interest Rate Swap 2.6695 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/28/2037		30,000,000	2.6695 (3M LIB)			247,923	(3,839,088)		(3,839,088)	(8,014,123)				580,995		0002
Interest Rate Swap 2.6165 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2032		116,000,000	2.6165 (3M LIB)			903,231	(11,401,612)		(11,401,612)	(23,515,096)				1,833,844		0002
Interest Rate Swap 2.6885 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2047		123,000,000	2.6885 (3M LIB)			1,046,296	(18,257,319)		(18,257,319)	(43,731,939)				3,075,308		0002
Interest Rate Swap 2.3510 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2023		100,000,000	2.3510 (3M LIB)			513,147	(2,636,899)		(2,636,899)	(5,475,868)				497,250		0002
Interest Rate Swap 3M LIB (2.5030)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2027		77,000,000	3M LIB (2.5030)			(1,055,000)	5,137,246		5,137,246	16,514,948				860,167		0002
Interest Rate Swap 2.6885 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2047		41,000,000	2.6885 (3M LIB)			348,765	(6,085,773)		(6,085,773)	(14,577,313)				1,025,103		0002
Interest Rate Swap 2.6165 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2032		10,000,000	2.6165 (3M LIB)			77,865	(982,898)		(982,898)	(2,027,163)				158,090		0002
Interest Rate Swap 2.6350 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2017	12/28/2037		26,000,000	2.6350 (3M LIB)			205,897	(3,430,473)		(3,430,473)	(6,919,810)				503,529		0002
Interest Rate Swap 2.2725 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/28/2017	01/02/2023		13,000,000	2.2725 (3M LIB)			60,210	(2,955)		(2,955)	(230,780)				4,810		0002
Interest Rate Swap 2.5667 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/28/2017	01/02/2038		10,000,000	2.5667 (3M LIB)			75,736	(1,398,773)		(1,398,773)	(2,643,024)				193,755		0002
Interest Rate Swap 2.4351 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/29/2017	01/03/2028		34,000,000	2.4351 (3M LIB)			212,757	(2,375,568)		(2,375,568)	(4,393,486)				380,545		0002
Interest Rate Swap 2.2956 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/03/2018	01/05/2023		120,000,000	2.2956 (3M LIB)			595,757	(36,866)		(36,866)	(2,179,088)				70,200		0002
Interest Rate Swap 2.3312 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/03/2018	01/05/2024		60,000,000	2.3312 (3M LIB)			319,239	(1,630,089)		(1,630,089)	(3,320,941)				302,040		0002
Interest Rate Swap 3M LIB (2.5502)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/11/2018	01/16/2028		22,000,000	3M LIB (2.5502)			(147,082)	1,428,589		1,428,589	2,889,004				247,115		0002
Interest Rate Swap 2.5608 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/11/2018	01/16/2028		24,000,000	2.5608 (3M LIB)			162,978	(1,547,027)		(1,547,027)	(3,154,981)				269,580		0002
Interest Rate Swap 3M LIB (2.6085)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/24/2018	01/26/2025		10,000,000	3M LIB (2.6085)			(71,403)	400,692		400,692	837,715				72,005		0002
Interest Rate Swap 3M LIB (2.8332)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/24/2018	01/26/2043		13,000,000	3M LIB (2.8332)			(122,034)	1,629,892		1,629,892	4,208,951				291,304		0002
Interest Rate Swap 3M LIB (2.6785)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/26/2018	01/30/2027		5,000,000	3M LIB (2.6785)			(39,429)	262,981		262,981	589,332				50,528		0002
Interest Rate Swap 3M LIB (2.7420)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/26/2018	01/30/2030		15,000,000	3M LIB (2.7420)			(127,812)	1,034,283		1,034,283	2,465,984				199,673		0002
Interest Rate Swap 2.7090 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/26/2018	01/30/2028		31,000,000	2.7090 (3M LIB)			253,916	(1,801,894)		(1,801,894)	(4,158,708)				349,525		0002
Interest Rate Swap 2.7102 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/26/2018	01/30/2028		10,000,000	2.7102 (3M LIB)			82,031	(580,696)		(580,696)	(1,341,682)				112,750		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 3M LIB (2.6820)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/30/2018	02/01/2025		20,000,000	3M LIB (2.6820)			(161,171)	778,247		778,247	1,698,982				144,580		0002
Interest Rate Swap 2.8574 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/09/2018	02/13/2028		10,000,000	2.8574 (3M LIB)			101,623	(517,427)		(517,427)	(1,367,924)				113,175		0002
Interest Rate Swap 2.6534 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/13/2018	02/15/2023		46,000,000	2.6534 (3M LIB)			371,095	(124,447)		(124,447)	(1,193,961)				81,650		0002
Interest Rate Swap 2.7516 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/01/2018	03/05/2023		34,000,000	2.7516 (3M LIB)			344,476	(125,974)		(125,974)	(988,062)				71,179		0002
Interest Rate Swap 3M LIB (3.0031)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/01/2018	03/05/2038		10,000,000	3M LIB (3.0031)			(126,464)	904,834		904,834	2,791,941				194,850		0002
Interest Rate Swap 2.8490 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/20/2018	03/22/2023		28,000,000	2.8490 (3M LIB)			273,727	(122,083)		(122,083)	(884,134)				65,954		0002
Interest Rate Swap 3M LIB (3.0230)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/21/2018	03/23/2033		53,000,000	3M LIB (3.0230)			(609,453)	3,478,657		3,478,657	11,345,256				847,709		0002
Interest Rate Swap 2.9880 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/22/2018	03/26/2038		25,000,000	2.9880 (3M LIB)			285,703	(2,305,822)		(2,305,822)	(6,979,106)				488,038		0002
Interest Rate Swap 3M LIB (2.8379)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/28/2018	04/03/2028		77,000,000	3M LIB (2.8379)			(791,980)	4,088,570		4,088,570	10,653,762				882,998		0002
Interest Rate Swap 3M LIB (2.9120)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/28/2018	04/03/2043		17,000,000	3M LIB (2.9120)			(187,452)	1,942,165		1,942,165	5,585,146				382,679		0002
Interest Rate Swap 3M LIB (2.9192)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/05/2018	04/09/2030		23,000,000	3M LIB (2.9192)			(252,321)	1,354,499		1,354,499	3,906,078				310,213		0002
Interest Rate Swap 3M LIB (2.8549)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/11/2018	04/13/2028		107,000,000	3M LIB (2.8549)			(1,100,389)	5,603,346		5,603,346	14,871,471				1,230,233		0002
Interest Rate Swap 2.9085 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/12/2018	04/16/2028		11,000,000	2.9085 (3M LIB)			112,956	(548,994)		(548,994)	(1,539,229)				126,572		0002
Interest Rate Swap 2.8204 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/13/2018	04/17/2023		12,000,000	2.8204 (3M LIB)			112,647	(70,170)		(70,170)	(406,633)				32,484		0002
Interest Rate Swap 2.8360 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/13/2018	04/17/2024		13,000,000	2.8360 (3M LIB)			124,062	(354,368)		(354,368)	(896,648)				73,996		0002
Interest Rate Swap 2.8235 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/17/2018	04/19/2023		18,000,000	2.8235 (3M LIB)			166,131	(108,293)		(108,293)	(615,443)				49,185		0002
Interest Rate Swap 2.9395 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/17/2018	04/19/2033		17,000,000	2.9395 (3M LIB)			176,621	(1,241,326)		(1,241,326)	(3,627,277)				272,884		0002
Interest Rate Swap 2.9625 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/17/2018	04/19/2038		13,000,000	2.9625 (3M LIB)			138,053	(1,240,427)		(1,240,427)	(3,629,340)				254,326		0002
Interest Rate Swap 3.0369 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/19/2018	04/23/2038		7,000,000	3.0369 (3M LIB)			79,233	(607,708)		(607,708)	(1,971,510)				136,994		0002
Interest Rate Swap 2.9689 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/19/2018	04/23/2028		5,000,000	2.9689 (3M LIB)			53,193	(235,992)		(235,992)	(705,409)				57,635		0002
Interest Rate Swap 3.1590 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/25/2018	04/27/2038		16,000,000	3.1590 (3M LIB)			202,576	(1,160,204)		(1,160,204)	(4,563,577)				313,240		0002
Interest Rate Swap 3.0006 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/25/2018	04/27/2024		17,000,000	3.0006 (3M LIB)			188,309	(437,516)		(437,516)	(1,218,176)				97,776		0002
Interest Rate Swap 3M LIB (3.0284)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/26/2018	04/30/2027		190,000,000	3M LIB (3.0284)			(2,179,101)	7,698,671		7,698,671	24,000,479				1,977,140		0002
Interest Rate Swap 3M LIB (3.1082)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/26/2018	04/30/2043		27,000,000	3M LIB (3.1082)			(331,268)	2,320,062		2,320,062	9,106,733				608,891		0002
Interest Rate Swap 3M LIB (3.0485)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/26/2018	04/30/2028		10,000,000	3M LIB (3.0485)			(116,705)	434,600		434,600	1,424,338				115,480		0002
Interest Rate Swap 3M LIB (2.9840)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/01/2018	05/03/2025		52,000,000	3M LIB (2.9840)			(582,715)	1,770,365		1,770,365	4,816,262				397,696		0002
Interest Rate Swap 3M LIB (3.0893)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/02/2018	05/04/2043		45,000,000	3M LIB (3.0893)			(546,297)	3,997,331		3,997,331	15,146,312				1,015,088		0002
Interest Rate Swap 3M LIB (3.0673)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/09/2018	05/11/2028		106,000,000	3M LIB (3.0673)			(1,280,709)	4,542,635		4,542,635	15,189,961				1,227,533		0002
Interest Rate Swap 3.0819 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/15/2018	05/17/2025		13,000,000	3.0819 (3M LIB)			161,647	(417,830)		(417,830)	(1,227,743)				100,237		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 3M LIB (3.1698)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/17/2018	05/21/2028		47,000,000	3M LIB (3.1698)			(639,053)	1,786,813		1,786,813	6,822,976				545,670		0002
Interest Rate Swap 3M LIB (3.2215)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/17/2018	05/21/2043		22,000,000	3M LIB (3.2215)			(310,505)	1,536,245		1,536,245	7,533,513				496,826		0002
Interest Rate Swap 3M LIB (LIB1M +0.101243)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/24/2018	05/29/2023		825,000,000	3M LIB (LIB1M +0.101243)			(627,689)	248,640		248,640	633,916				2,635,463		0002
Interest Rate Swap 2.9077 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/01/2018	06/05/2024		60,000,000	2.9077 (3M LIB)			701,541	(1,716,827)		(1,716,827)	(4,415,766)				358,770		0002
Interest Rate Swap 2.9265 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/01/2018	06/05/2025		60,000,000	2.9265 (3M LIB)			712,821	(2,160,901)		(2,160,901)	(5,617,582)				467,670		0002
Interest Rate Swap 3M LIB (3.0178)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/07/2018	06/11/2028		63,000,000	3M LIB (3.0178)			(799,273)	2,871,422		2,871,422	9,066,133				735,336		0002
Interest Rate Swap 3M LIB (3.0322)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/14/2018	06/18/2028		61,000,000	3M LIB (3.0322)			(704,087)	2,739,235		2,739,235	8,806,632				713,243		0002
Interest Rate Swap 3.0310 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/26/2018	06/28/2038		17,000,000	3.0310 (3M LIB)			201,945	(1,498,154)		(1,498,154)	(4,817,882)				334,662		0002
Interest Rate Swap 3M LIB (2.9835)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2018	07/02/2043		30,000,000	3M LIB (2.9835)			(352,247)	3,119,477		3,119,477	10,008,833				679,410		0002
Interest Rate Swap 3.0143 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/10/2018	07/12/2033		10,000,000	3.0143 (3M LIB)			119,448	(676,710)		(676,710)	(2,180,166)				162,305		0002
Interest Rate Swap 3.0082 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/10/2018	07/12/2038		21,000,000	3.0082 (3M LIB)			249,569	(1,907,518)		(1,907,518)	(5,945,639)				413,910		0002
Interest Rate Swap 2.9636 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/11/2018	07/13/2028		28,000,000	2.9636 (3M LIB)			318,402	(1,351,553)		(1,351,553)	(4,038,770)				329,434		0002
Interest Rate Swap 2.9705 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/17/2018	07/19/2048		22,000,000	2.9705 (3M LIB)			235,389	(2,212,907)		(2,212,907)	(8,228,802)				556,204		0002
Interest Rate Swap 3M LIB (3.0361)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/24/2018	07/26/2028		34,000,000	3M LIB (3.0361)			(388,153)	1,526,575		1,526,575	4,959,718				401,302		0002
Interest Rate Swap 3M LIB (3.0675)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/24/2018	07/26/2043		7,000,000	3M LIB (3.0675)			(82,112)	642,525		642,525	2,364,230				158,781		0002
Interest Rate Swap 3M LIB (3.0850)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/25/2018	07/27/2043		14,000,000	3M LIB (3.0850)			(166,901)	1,249,544		1,249,544	4,738,545				317,583		0002
Interest Rate Swap 3M LIB (3.0293)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/09/2018	08/13/2028		73,000,000	3M LIB (3.0293)			(867,307)	3,337,412		3,337,412	10,713,940				865,452		0002
Interest Rate Swap 3M LIB (3.0137)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/13/2018	08/15/2048		7,000,000	3M LIB (3.0137)			(81,695)	653,603		653,603	2,639,104				177,230		0002
Interest Rate Swap 3M LIB (2.9747)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/17/2018	08/21/2028		68,000,000	3M LIB (2.9747)			(791,919)	3,299,670		3,299,670	9,949,997				807,738		0002
Interest Rate Swap 2.9570 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	02/22/2030		125,000,000	2.9570 (3M LIB)			1,440,949	(7,029,999)		(7,029,999)	(21,095,168)				1,671,313		0002
Interest Rate Swap 2.9400 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	11/22/2028		125,000,000	2.9400 (3M LIB)			1,419,699	(6,428,424)		(6,428,424)	(18,707,857)				1,517,938		0002
Interest Rate Swap 2.9450 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	02/22/2029		125,000,000	2.9450 (3M LIB)			1,425,949	(6,546,190)		(6,546,190)	(19,193,581)				1,550,063		0002
Interest Rate Swap 2.9287 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	05/22/2030		125,000,000	2.9287 (3M LIB)			1,405,511	(7,378,347)		(7,378,347)	(21,490,864)				1,699,563		0002
Interest Rate Swap 2.9070 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	11/22/2026		125,000,000	2.9070 (3M LIB)			1,378,449	(5,413,139)		(5,413,139)	(14,712,274)				1,233,625		0002
Interest Rate Swap 2.9120 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	02/22/2027		125,000,000	2.9120 (3M LIB)			1,384,699	(5,558,752)		(5,558,752)	(15,237,420)				1,272,938		0002
Interest Rate Swap 2.9140 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	05/22/2027		125,000,000	2.9140 (3M LIB)			1,387,199	(5,683,063)		(5,683,063)	(15,750,945)				1,309,813		0002
Interest Rate Swap 3M LIB (2.8740)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	02/22/2024		81,000,000	3M LIB (2.8740)			(866,505)	1,990,414		1,990,414	5,284,112				433,391		0002
Interest Rate Swap 3M LIB (2.8800)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	11/22/2024		125,000,000	3M LIB (2.8800)			(1,344,699)	4,208,285		4,208,285	10,440,228				860,563		0002
Interest Rate Swap 2.9050 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	08/22/2026		125,000,000	2.9050 (3M LIB)			1,375,949	(5,253,892)		(5,253,892)	(14,189,936)				1,193,063		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 2.9220 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	08/22/2027		125,000,000	2.9220 (3M LIB)			1,397,199	(5,800,348)		(5,800,348)	(16,266,013)				1,346,875		0002
Interest Rate Swap 2.9230 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	11/22/2027		125,000,000	2.9230 (3M LIB)			1,398,449	(5,946,223)		(5,946,223)	(16,759,482)				1,382,938		0002
Interest Rate Swap 2.9280 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	02/22/2028		125,000,000	2.9280 (3M LIB)			1,404,699	(6,072,517)		(6,072,517)	(17,259,383)				1,418,063		0002
Interest Rate Swap 2.9310 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	05/22/2028		125,000,000	2.9310 (3M LIB)			1,408,449	(6,184,705)		(6,184,705)	(17,737,948)				1,451,625		0002
Interest Rate Swap 2.9460 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	05/22/2029		125,000,000	2.9460 (3M LIB)			1,427,199	(6,657,678)		(6,657,678)	(19,657,373)				1,580,438		0002
Interest Rate Swap 2.9364 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	08/22/2028		125,000,000	2.9364 (3M LIB)			1,415,224	(6,303,659)		(6,303,659)	(18,227,076)				1,485,188		0002
Interest Rate Swap 2.9492 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	08/22/2029		125,000,000	2.9492 (3M LIB)			1,431,199	(6,786,786)		(6,786,786)	(20,139,105)				1,611,313		0002
Interest Rate Swap 2.9530 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	11/22/2029		125,000,000	2.9530 (3M LIB)			1,435,949	(6,908,602)		(6,908,602)	(20,622,187)				1,641,563		0002
Interest Rate Swap 3M LIB (2.8740)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	05/22/2024		125,000,000	3M LIB (2.8740)			(1,337,199)	3,548,574		3,548,574	9,022,479				737,313		0002
Interest Rate Swap 3M LIB (2.8798)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	08/22/2024		104,000,000	3M LIB (2.8798)			(1,118,581)	3,264,697		3,264,697	8,144,559				666,692		0002
Interest Rate Swap 3M LIB (2.8840)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	05/22/2025		77,000,000	3M LIB (2.8840)			(831,415)	2,819,119		2,819,119	7,116,636				595,403		0002
Interest Rate Swap 3M LIB (2.9502)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/21/2018	08/23/2028		30,000,000	3M LIB (2.9502)			(348,792)	1,493,108		1,493,108	4,381,944				356,520		0002
Interest Rate Swap 3.0037 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/21/2018	08/23/2038		43,000,000	3.0037 (3M LIB)			522,949	(3,960,831)		(3,960,831)	(12,238,621)				850,669		0002
Interest Rate Swap 3M LIB (2.9453)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/29/2018	08/31/2025		120,000,000	3M LIB (2.9453)			(1,428,398)	4,384,932		4,384,932	11,756,320				980,160		0002
Interest Rate Swap 3M LIB (2.9591)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/29/2018	08/31/2026		40,000,000	3M LIB (2.9591)			(481,656)	1,610,995		1,610,995	4,583,570				383,060		0002
Interest Rate Swap 3.0501 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/04/2018	09/06/2033		21,000,000	3.0501 (3M LIB)			276,873	(1,378,726)		(1,378,726)	(4,645,155)				343,308		0002
Interest Rate Swap 3M LIB (2.9942)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/05/2018	09/07/2028		44,000,000	3M LIB (2.9942)			(560,031)	2,102,416		2,102,416	6,479,921				524,810		0002
Interest Rate Swap 3.0335 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/11/2018	09/13/2025		21,000,000	3.0335 (3M LIB)			268,869	(725,917)		(725,917)	(2,088,524)				172,662		0002
Interest Rate Swap 3.1216 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/11/2018	09/13/2033		20,000,000	3.1216 (3M LIB)			273,685	(1,188,318)		(1,188,318)	(4,457,832)				327,260		0002
Interest Rate Swap 3.1114 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/12/2018	09/14/2038		10,000,000	3.1114 (3M LIB)			135,645	(795,111)		(795,111)	(2,885,234)				198,210		0002
Interest Rate Swap 3.1772 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/18/2018	09/20/2038		4,000,000	3.1772 (3M LIB)			52,545	(286,614)		(286,614)	(1,162,514)				79,326		0002
Interest Rate Swap 3.1538 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/25/2018	09/27/2026		9,000,000	3.1538 (3M LIB)			118,435	(305,370)		(305,370)	(1,061,319)				87,053		0002
Interest Rate Swap 3.2163 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/09/2018	10/11/2024		8,000,000	3.2163 (3M LIB)			111,463	(214,425)		(214,425)	(676,578)				53,380		0002
Interest Rate Swap 3M LIB (3.2444)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/23/2018	10/25/2027		17,000,000	3M LIB (3.2444)			(227,452)	562,371		562,371	2,327,495				186,601		0002
Interest Rate Swap 3M LIB (3.3207)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/07/2018	11/09/2028		61,000,000	3M LIB (3.3207)			(1,668,434)	1,919,731		1,919,731	15,568,956				738,527		0002
Interest Rate Swap 3.3950 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/07/2018	11/09/2038		30,000,000	3.3950 (3M LIB)			460,831	(1,373,687)		(1,373,687)	(8,966,647)				597,525		0002
Interest Rate Swap 3.2210 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2018	11/15/2028		27,000,000	3.2210 (3M LIB)			371,093	(990,787)		(990,787)	(4,139,106)				327,348		0002
Interest Rate Swap 3.2982 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2018	11/15/2043		36,000,000	3.2982 (3M LIB)			522,564	(2,088,484)		(2,088,484)	(12,608,091)				822,654		0002
Interest Rate Swap 3.0958 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/14/2018	11/16/2023		136,000,000	3.0958 (3M LIB)			1,716,262	(2,355,512)		(2,355,512)	(7,990,602)				636,684		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 3.2535 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/16/2018	11/20/2038		56,000,000	3.2535 (3M LIB)			807,428	(3,523,909)		(3,523,909)	(16,523,646)				1,116,444		0002
Interest Rate Swap 3.0960 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/16/2018	11/20/2026		37,000,000	3.0960 (3M LIB)			475,230	(1,352,931)		(1,352,931)	(4,434,737)				364,894		0002
Interest Rate Swap 3.2271 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/27/2018	11/29/2043		22,000,000	3.2271 (3M LIB)			323,599	(1,504,269)		(1,504,269)	(7,653,077)				503,195		0002
Interest Rate Swap 2.9849 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/03/2018	12/05/2023		60,000,000	2.9849 (3M LIB)			747,861	(1,163,281)		(1,163,281)	(3,569,324)				289,110		0002
Interest Rate Swap 2.9935 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/03/2018	12/05/2024		60,000,000	2.9935 (3M LIB)			753,009	(1,917,319)		(1,917,319)	(5,129,840)				416,940		0002
Interest Rate Swap 3.0074 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/03/2018	12/05/2025		60,000,000	3.0074 (3M LIB)			761,361	(2,164,862)		(2,164,862)	(6,178,316)				513,660		0002
Interest Rate Swap 3.1004 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/04/2018	12/06/2038		20,000,000	3.1004 (3M LIB)			273,748	(1,629,503)		(1,629,503)	(5,817,128)				399,280		0002
Interest Rate Swap 2.9528 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/04/2018	12/06/2024		25,000,000	2.9528 (3M LIB)			305,285	(816,347)		(816,347)	(2,126,483)				173,850		0002
Interest Rate Swap 2.7453 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/18/2018	12/20/2023		13,000,000	2.7453 (3M LIB)			114,626	(289,861)		(289,861)	(757,332)				64,012		0002
Interest Rate Swap 2.9611 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/18/2018	12/20/2038		10,000,000	2.9611 (3M LIB)			109,749	(983,303)		(983,303)	(2,869,054)				199,880		0002
Interest Rate Swap 3M LIB (2.6959)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/26/2018	12/28/2025		41,000,000	3M LIB (2.6959)			(349,652)	1,832,117		1,832,117	4,108,617				354,753		0002
Interest Rate Swap 3M LIB (2.8909)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/26/2018	12/28/2043		25,000,000	3M LIB (2.8909)			(261,953)	2,942,250		2,942,250	8,356,809				572,900		0002
Interest Rate Swap 2.8775 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/27/2018	12/31/2038		20,000,000	2.8775 (3M LIB)			207,552	(2,164,163)		(2,164,163)	(5,692,979)				400,140		0002
Interest Rate Swap 3M LIB (2.8903)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/15/2019	01/17/2044		63,000,000	3M LIB (2.8903)			(635,434)	7,415,896		7,415,896	21,085,453				1,445,567		0002
Interest Rate Swap 3M LIB (2.7521)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/15/2019	01/17/2029		29,000,000	3M LIB (2.7521)			(252,423)	1,795,543		1,795,543	4,321,795				356,715		0002
Interest Rate Swap 3M LIB (2.7645)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/29/2019	01/31/2029		18,000,000	3M LIB (2.7645)			(157,425)	1,108,013		1,108,013	2,699,435				222,111		0002
Interest Rate Swap 2.5927 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/30/2019	02/01/2024		70,000,000	2.5927 (3M LIB)			501,608	(1,843,347)		(1,843,347)	(4,230,897)				365,015		0002
Interest Rate Swap 2.8650 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/30/2019	02/01/2039		80,000,000	2.8650 (3M LIB)			791,083	(8,831,940)		(8,831,940)	(22,816,391)				1,604,920		0002
Interest Rate Swap 2.8711 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/30/2019	02/01/2049		30,000,000	2.8711 (3M LIB)			298,474	(3,504,479)		(3,504,479)	(11,181,849)				766,425		0002
Interest Rate Swap 3M LIB (2.7559)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/05/2019	02/07/2029		23,000,000	3M LIB (2.7559)			(206,736)	1,432,657		1,432,657	3,452,619				284,257		0002
Interest Rate Swap 3M LIB (2.8839)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/05/2019	02/07/2039		10,000,000	3M LIB (2.8839)			(102,685)	1,082,216		1,082,216	2,860,234				200,720		0002
Interest Rate Swap 3M LIB (2.6934)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/20/2019	02/22/2029		85,000,000	3M LIB (2.6934)			(755,785)	5,609,205		5,609,205	12,742,775				1,054,043		0002
Interest Rate Swap 2.5036 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/26/2019	02/28/2023		20,000,000	2.5036 (3M LIB)			146,703	(77,245)		(77,245)	(519,899)				40,200		0002
Interest Rate Swap 2.8151 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/26/2019	02/28/2039		22,000,000	2.8151 (3M LIB)			229,898	(2,569,767)		(2,569,767)	(6,265,031)				442,365		0002
Interest Rate Swap 2.8724 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/05/2019	03/07/2034		24,000,000	2.8724 (3M LIB)			276,239	(2,016,186)		(2,016,186)	(5,382,984)				401,400		0002
Interest Rate Swap 3M LIB (2.6615)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/06/2019	03/08/2027		28,000,000	3M LIB (2.6615)			(260,075)	1,514,315		1,514,315	3,344,462				286,440		0002
Interest Rate Swap 2.8878 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/06/2019	03/08/2039		32,000,000	2.8878 (3M LIB)			369,645	(3,457,387)		(3,457,387)	(9,188,595)				643,872		0002
Interest Rate Swap 2.9055 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/06/2019	03/08/2049		36,000,000	2.9055 (3M LIB)			422,222	(3,990,206)		(3,990,206)	(13,515,612)				921,402		0002
Interest Rate Swap 2.2894 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/26/2019	03/28/2025		32,000,000	2.2894 (3M LIB)			142,819	(1,541,847)		(1,541,847)	(2,661,837)				239,520		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 3M LIB (2.3026)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/27/2019	03/29/2027		109,000,000	3M LIB (2.3026)			(510,186)	7,433,054		7,433,054	12,618,058				1,122,755		0002
Interest Rate Swap 2.6501 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/10/2019	04/12/2039		22,000,000	2.6501 (3M LIB)			182,671	(3,020,236)		(3,020,236)	(6,170,605)				443,971		0002
Interest Rate Swap 3M LIB (2.4674)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/10/2019	04/12/2029		131,000,000	3M LIB (2.4674)			(848,387)	10,349,209		10,349,209	19,436,143				1,642,085		0002
Interest Rate Swap 2.6755 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/10/2019	04/12/2049		24,000,000	2.6755 (3M LIB)			205,374	(3,598,222)		(3,598,222)	(8,724,043)				615,384		0002
Interest Rate Swap 3M LIB (2.6780)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/15/2019	04/17/2034		16,500,000	3M LIB (2.6780)			(131,394)	1,687,450		1,687,450	3,651,770				277,349		0002
Interest Rate Swap 2.7680 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/16/2019	04/18/2039		19,000,000	2.7680 (3M LIB)			164,573	(2,336,067)		(2,336,067)	(5,403,679)				383,629		0002
Interest Rate Swap 2.7937 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/16/2019	04/18/2049		14,000,000	2.7937 (3M LIB)			124,863	(1,815,023)		(1,815,023)	(5,180,782)				359,086		0002
Interest Rate Swap 3M LIB (2.5722)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/23/2019	04/25/2029		15,000,000	3M LIB (2.5722)			(99,856)	1,103,382		1,103,382	2,257,836				188,558		0002
Interest Rate Swap 3M LIB (2.5873)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/24/2019	04/26/2031		34,500,000	3M LIB (2.5873)			(239,022)	3,026,856		3,026,856	6,189,778				497,663		0002
Interest Rate Swap 2.7063 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/24/2019	04/26/2039		19,000,000	2.7063 (3M LIB)			154,249	(2,481,858)		(2,481,858)	(5,371,640)				383,886		0002
Interest Rate Swap 2.7169 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/29/2019	05/01/2039		27,000,000	2.7169 (3M LIB)			227,003	(3,495,972)		(3,495,972)	(7,649,303)				545,751		0002
Interest Rate Swap 2.7481 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/29/2019	05/01/2049		24,000,000	2.7481 (3M LIB)			209,269	(3,300,427)		(3,300,427)	(8,830,519)				615,996		0002
Interest Rate Swap 3M LIB (2.2905)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/07/2019	05/09/2023		24,000,000	3M LIB (2.2905)			(103,585)	221,518		221,518	746,519				71,340		0002
Interest Rate Swap 2.6526 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/10/2019	05/14/2049		17,000,000	2.6526 (3M LIB)			139,853	(2,619,169)		(2,619,169)	(6,172,917)				436,628		0002
Interest Rate Swap 3M LIB (2.3163)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/15/2019	05/17/2028		60,000,000	3M LIB (2.3163)			(286,687)	4,734,460		4,734,460	7,999,812				695,910		0002
Interest Rate Swap 3M LIB (2.2337)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/29/2019	05/31/2029		67,000,000	3M LIB (2.2337)			(315,249)	6,272,195		6,272,195	9,865,160				848,756		0002
Interest Rate Swap 3M LIB (2.4370)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/29/2019	05/31/2044		51,000,000	3M LIB (2.4370)			(343,638)	9,475,792		9,475,792	16,265,972				1,180,472		0002
Interest Rate Swap 2.4056 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/30/2019	06/03/2049		25,000,000	2.4056 (3M LIB)			170,666	(4,918,047)		(4,918,047)	(8,754,537)				642,763		0002
Interest Rate Swap 3M LIB (2.1260)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/04/2019	06/06/2029		8,000,000	3M LIB (2.1260)			(31,547)	798,566		798,566	1,166,226				101,476		0002
Interest Rate Swap 2.3561 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/11/2019	06/13/2044		59,000,000	2.3561 (3M LIB)			355,721	(11,675,856)		(11,675,856)	(18,619,296)				1,366,765		0002
Interest Rate Swap 3M LIB (2.1014)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/12/2019	06/14/2029		29,000,000	3M LIB (2.1014)			(100,471)	2,941,611		2,941,611	4,224,948				368,474		0002
Interest Rate Swap 3M LIB (2.3366)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/12/2019	06/14/2044		14,000,000	3M LIB (2.3366)			(81,431)	2,811,869		2,811,869	4,407,333				324,338		0002
Interest Rate Swap 2.1874 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/25/2019	06/27/2044		30,000,000	2.1874 (3M LIB)			104,864	(6,693,715)		(6,693,715)	(9,255,282)				695,595		0002
Interest Rate Swap 1.9305 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/25/2019	06/27/2029		10,000,000	1.9305 (3M LIB)			9,265	(1,113,967)		(1,113,967)	(1,434,619)				127,410		0002
Interest Rate Swap 2.1350 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/03/2019	07/08/2039		24,000,000	2.1350 (3M LIB)			73,165	(4,855,732)		(4,855,732)	(6,397,438)				487,872		0002
Interest Rate Swap 2.2475 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/10/2019	07/12/2039		31,000,000	2.2475 (3M LIB)			132,594	(5,841,066)		(5,841,066)	(8,376,884)				630,370		0002
Interest Rate Swap 3M LIB (2.0230)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/23/2019	07/25/2029		46,000,000	3M LIB (2.0230)			(53,615)	4,921,201		4,921,201	6,713,934				589,536		0002
Interest Rate Swap 3M LIB (1.4060)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/15/2019	08/19/2029		36,000,000	3M LIB (1.4060)			147,940	5,179,074		5,179,074	4,962,230				463,770		0002
Interest Rate Swap 3M LIB (1.3821)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/27/2019	08/29/2028		21,000,000	3M LIB (1.3821)			80,443	2,702,970		2,702,970	2,616,747				249,932		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 1.5022 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/28/2019	08/30/2039		21,000,000	1.5022 (3M LIB)			(54,246)	(5,934,380)		(5,934,380)	(5,206,482)				428,757		0002
Interest Rate Swap 3M LIB (1.5564)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/05/2019	09/09/2034		20,000,000	3M LIB (1.5564)			37,186	4,228,073		4,228,073	4,030,346				342,030		0002
Interest Rate Swap 3M LIB (1.6361)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/05/2019	09/09/2044		20,000,000	3M LIB (1.6361)			21,246	6,140,958		6,140,958	5,725,440				465,910		0002
Interest Rate Swap 1.7785 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/11/2019	09/13/2039		50,000,000	1.7785 (3M LIB)			12,658	(12,427,338)		(12,427,338)	(12,847,674)				1,022,025		0002
Interest Rate Swap 3M LIB (1.6311)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/11/2019	09/13/2029		29,000,000	3M LIB (1.6311)			35,404	3,821,768		3,821,768	4,119,540				375,521		0002
Interest Rate Swap 1.4694 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/01/2019	10/03/2024		21,000,000	1.4694 (3M LIB)			(71,390)	(1,172,580)		(1,172,580)	(1,378,250)				139,251		0002
Interest Rate Swap 1.6366 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/07/2019	10/09/2039		27,000,000	1.6366 (3M LIB)			(50,107)	(7,205,144)		(7,205,144)	(6,826,347)				553,068		0002
Interest Rate Swap 3M LIB (1.4975)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/09/2019	10/11/2029		77,000,000	3M LIB (1.4975)			250,680	10,823,979		10,823,979	10,845,779				1,002,733		0002
Interest Rate Swap 3M LIB (1.8645)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/16/2019	10/18/2049		50,000,000	3M LIB (1.8645)			18,667	14,537,375		14,537,375	16,121,215				1,294,625		0002
Interest Rate Swap 1.8423 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/17/2019	10/21/2039		21,000,000	1.8423 (3M LIB)			(12,581)	(5,068,055)		(5,068,055)	(5,454,619)				430,584		0002
Interest Rate Swap 3M LIB (1.6171)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/24/2019	10/28/2026		95,000,000	3M LIB (1.6171)			264,968	8,345,884		8,345,884	9,572,115				929,290		0002
Interest Rate Swap 3M LIB (1.6710)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/30/2019	11/01/2028		57,000,000	3M LIB (1.6710)			116,934	6,648,228		6,648,228	7,455,006				688,788		0002
Interest Rate Swap 3M LIB (1.5702)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/31/2019	11/04/2028		33,000,000	3M LIB (1.5702)			100,686	4,028,874		4,028,874	4,276,073				399,053		0002
Interest Rate Swap 1.6225 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/06/2019	11/08/2025		33,000,000	1.6225 (3M LIB)			(78,622)	(2,393,326)		(2,393,326)	(2,839,760)				278,916		0002
Interest Rate Swap 1.9221 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/06/2019	11/08/2044		12,000,000	1.9221 (3M LIB)			7,362	(3,175,167)		(3,175,167)	(3,595,093)				280,602		0002
Interest Rate Swap 3M LIB (1.7054)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/06/2019	11/08/2028		25,000,000	3M LIB (1.7054)			38,837	2,879,887		2,879,887	3,290,083				302,600		0002
Interest Rate Swap 3M LIB (1.7087)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/06/2019	11/08/2028		92,000,000	3M LIB (1.7087)			139,838	10,582,010		10,582,010	12,111,855				1,113,568		0002
Interest Rate Swap 3M LIB (1.9303)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/06/2019	11/08/2049		27,000,000	3M LIB (1.9303)			(18,779)	7,549,124		7,549,124	8,813,999				699,840		0002
Interest Rate Swap 1.7395 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/06/2019	11/08/2029		8,000,000	1.7395 (3M LIB)			(9,700)	(1,020,164)		(1,020,164)	(1,165,874)				104,768		0002
Interest Rate Swap 1.9995 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/07/2019	11/12/2039		42,000,000	1.9995 (3M LIB)			60,628	(9,340,643)		(9,340,643)	(11,155,276)				862,701		0002
Interest Rate Swap 3M LIB (1.7994)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2019	11/15/2029		19,000,000	3M LIB (1.7994)			8,974	2,360,204		2,360,204	2,791,641				249,176		0002
Interest Rate Swap 1.6646 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2019	11/15/2024		40,000,000	1.6646 (3M LIB)			(72,813)	(2,201,732)		(2,201,732)	(2,806,962)				273,980		0002
Interest Rate Swap 3M LIB (1.7695)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/13/2019	11/15/2028		36,000,000	3M LIB (1.7695)			27,768	4,037,740		4,037,740	4,780,450				436,464		0002
Interest Rate Swap 1.8471 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/14/2019	11/18/2034		25,000,000	1.8471 (3M LIB)			1,341	(4,658,518)		(4,658,518)	(5,258,970)				431,025		0002
Interest Rate Swap 1.6170 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/15/2019	11/19/2024		228,000,000	1.6170 (3M LIB)			(455,871)	(12,804,772)		(12,804,772)	(15,943,603)				1,566,246		0002
Interest Rate Swap 3M LIB (1.7030)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/20/2019	11/22/2031		147,000,000	3M LIB (1.7030)			148,824	23,342,299		23,342,299	25,210,786				2,192,579		0002
Interest Rate Swap 3M LIB (1.8365)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/20/2019	11/22/2049		18,000,000	3M LIB (1.8365)			(5,807)	5,329,918		5,329,918	5,787,399				466,893		0002
Interest Rate Swap 3M LIB (1.8471)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/26/2019	11/29/2049		280,000,000	3M LIB (1.8471)			(243,711)	82,408,650		82,408,650	90,247,561				7,265,440		0002
Interest Rate Swap 1.6201 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/02/2019	12/04/2024		100,000,000	1.6201 (3M LIB)			(105,775)	(5,696,068)		(5,696,068)	(7,078,966)				694,400		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 1.8700 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/09/2019	12/11/2034		26,000,000	1.8700 (3M LIB)			31,431	(4,805,621)		(4,805,621)	(5,498,913)				449,462		0002
Interest Rate Swap 3M LIB (1.6850)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/12/2019	03/16/2023		75,000,000	3M LIB (1.6850)			140,571	480,701		480,701	1,449,190				169,988		0002
Interest Rate Swap 3M LIB (1.6890)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2019	06/16/2023		125,000,000	3M LIB (1.6890)			229,284	1,870,958		1,870,958	3,632,369				422,750		0002
Interest Rate Swap 3M LIB (1.6930)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2019	09/16/2023		125,000,000	3M LIB (1.6930)			224,284	2,977,190		2,977,190	4,843,155				526,500		0002
Interest Rate Swap 3M LIB (1.6960)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2019	12/16/2023		75,000,000	3M LIB (1.6960)			132,321	2,398,243		2,398,243	3,555,414				367,200		0002
Interest Rate Swap 3M LIB (2.0709)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2019	12/20/2049		18,000,000	3M LIB (2.0709)			(37,320)	4,596,339		4,596,339	6,025,751				467,559		0002
Interest Rate Swap 3M LIB (1.7340)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2019	12/20/2024		55,000,000	3M LIB (1.7340)			71,260	3,054,161		3,054,161	3,994,929				386,238		0002
Interest Rate Swap 1.7078 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2019	12/20/2023		23,000,000	1.7078 (3M LIB)			(35,826)	(736,676)		(736,676)	(1,096,962)				113,252		0002
Interest Rate Swap 2.0736 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/18/2019	12/20/2044		65,000,000	2.0736 (3M LIB)			136,536	(15,734,963)		(15,734,963)	(19,948,601)				1,523,925		0002
Interest Rate Swap 1.8610 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/02/2020	01/06/2030		20,000,000	1.8610 (3M LIB)			12,594	(2,445,518)		(2,445,518)	(2,993,360)				264,990		0002
Interest Rate Swap 1.6608 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/02/2020	01/06/2023		29,000,000	1.6608 (3M LIB)			(39,788)	(13,036)		(13,036)	(346,025)				18,589		0002
Interest Rate Swap 1.6967 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/02/2020	01/06/2025		45,000,000	1.6967 (3M LIB)			(45,599)	(2,560,250)		(2,560,250)	(3,281,835)				319,725		0002
Interest Rate Swap 1.6239 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/09/2020	01/13/2023		121,000,000	1.6239 (3M LIB)			(245,144)	(114,088)		(114,088)	(1,473,946)				114,164		0002
Interest Rate Swap 1.6560 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/09/2020	01/13/2025		23,000,000	1.6560 (3M LIB)			(39,215)	(1,332,863)		(1,332,863)	(1,673,832)				164,186		0002
Interest Rate Swap 1.9858 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/09/2020	01/13/2040		45,000,000	1.9858 (3M LIB)			71,686	(10,134,275)		(10,134,275)	(11,983,628)				928,958		0002
Interest Rate Swap 1.6726 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/15/2020	01/17/2027		42,000,000	1.6726 (3M LIB)			(87,790)	(3,757,360)		(3,757,360)	(4,405,540)				422,583		0002
Interest Rate Swap 1.9289 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/22/2020	01/24/2045		47,000,000	1.9289 (3M LIB)			11,236	(12,424,387)		(12,424,387)	(14,149,783)				1,104,312		0002
Interest Rate Swap 1.7392 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/22/2020	01/24/2030		33,000,000	1.7392 (3M LIB)			(54,712)	(4,302,651)		(4,302,651)	(4,898,836)				438,768		0002
Interest Rate Swap 3M LIB (1.5897)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/22/2020	01/24/2025		39,000,000	3M LIB (1.5897)			122,972	2,334,641		2,334,641	2,834,641				280,449		0002
Interest Rate Swap 1.9049 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/22/2020	01/24/2040		22,000,000	1.9049 (3M LIB)			(21)	(5,187,775)		(5,187,775)	(5,807,921)				454,564		0002
Interest Rate Swap 1.9302 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/22/2020	01/24/2045		20,000,000	1.9302 (3M LIB)			5,041	(5,283,007)		(5,283,007)	(6,022,328)				469,920		0002
Interest Rate Swap 1.8054 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/23/2020	01/27/2035		22,000,000	1.8054 (3M LIB)			(19,250)	(4,236,528)		(4,236,528)	(4,651,262)				382,349		0002
Interest Rate Swap 1.8812 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/23/2020	01/27/2045		25,000,000	1.8812 (3M LIB)			(2,924)	(6,791,368)		(6,791,368)	(7,475,095)				587,500		0002
Interest Rate Swap 3M LIB (1.5776)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/29/2020	01/31/2030		10,000,000	3M LIB (1.5776)			31,232	1,406,000		1,406,000	1,462,577				133,140		0002
Interest Rate Swap 3M LIB (1.7473)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/29/2020	01/31/2040		10,000,000	3M LIB (1.7473)			14,262	2,559,297		2,559,297	2,590,457				206,735		0002
Interest Rate Swap 1.4469 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/29/2020	01/31/2023		47,000,000	1.4469 (3M LIB)			(208,227)	(125,168)		(125,168)	(580,253)				68,479		0002
Interest Rate Swap 1.4126 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/29/2020	01/31/2025		21,000,000	1.4126 (3M LIB)			(100,239)	(1,337,866)		(1,337,866)	(1,494,700)				151,715		0002
Interest Rate Swap 1.6510 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/29/2020	01/31/2035		25,000,000	1.6510 (3M LIB)			(59,729)	(5,190,040)		(5,190,040)	(5,199,505)				434,688		0002
Interest Rate Swap 3M LIB (1.6785)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/05/2020	02/07/2032		65,000,000	3M LIB (1.6785)			116,056	10,633,770		10,633,770	11,281,709				980,915		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 3M LIB (1.8020)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/05/2020	02/07/2040		52,000,000	3M LIB (1.8020)			28,625	12,966,791		12,966,791	13,572,318				1,075,620		0002
Interest Rate Swap 3M LIB (1.8235)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/05/2020	02/07/2045		15,000,000	3M LIB (1.8235)			5,032	4,211,173		4,211,173	4,450,999				352,740		0002
Interest Rate Swap 3M LIB (1.7779)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/13/2020	02/18/2050		61,000,000	3M LIB (1.7779)			38,941	18,735,348		18,735,348	19,482,617				1,589,325		0002
Interest Rate Swap 3M LIB (1.2958)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/26/2020	02/28/2030		25,000,000	3M LIB (1.2958)			118,572	3,987,810		3,987,810	3,575,907				334,638		0002
Interest Rate Swap 3M LIB (1.4618)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/26/2020	02/28/2045		35,000,000	3M LIB (1.4618)			107,901	11,774,148		11,774,148	9,844,663				824,145		0002
Interest Rate Swap 0.8927 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/02/2020	03/04/2024		88,000,000	0.8927 (3M LIB)			(733,211)	(4,181,535)		(4,181,535)	(4,036,375)				477,004		0002
Interest Rate Swap 3M LIB (0.9905)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/04/2020	03/06/2030		20,000,000	3M LIB (0.9905)			148,232	3,574,961		3,574,961	2,767,884				268,020		0002
Interest Rate Swap 3M LIB (1.2295)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/04/2020	03/06/2045		70,000,000	3M LIB (1.2295)			351,511	26,045,385		26,045,385	18,970,831				1,648,885		0002
Interest Rate Swap 0.9289 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/13/2020	03/17/2029		10,000,000	0.9289 (3M LIB)			(93,867)	(1,628,652)		(1,628,652)	(1,252,166)				124,635		0002
Interest Rate Swap 0.7706 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/25/2020	03/27/2030		18,000,000	0.7706 (3M LIB)			(192,106)	(3,483,316)		(3,483,316)	(2,437,500)				242,181		0002
Interest Rate Swap 0.8382 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/25/2020	03/27/2045		13,000,000	0.8382 (3M LIB)			(129,955)	(5,620,528)		(5,620,528)	(3,297,977)				306,618		0002
Interest Rate Swap 3M LIB (0.6925)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/01/2020	04/03/2030		12,000,000	3M LIB (0.6925)			134,021	2,385,114		2,385,114	1,612,215				161,670		0002
Interest Rate Swap 3M LIB (0.9580)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/08/2020	04/14/2045		4,000,000	3M LIB (0.9580)			35,335	1,657,050		1,657,050	1,036,348				94,448		0002
Interest Rate Swap 0.8880 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/06/2020	05/08/2045		33,000,000	0.8880 (3M LIB)			(321,007)	(14,051,431)		(14,051,431)	(8,461,870)				780,351		0002
Interest Rate Swap 0.2628 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/11/2020	05/13/2023		18,000,000	0.2628 (3M LIB)			(284,106)	(309,678)		(309,678)	(207,242)				54,324		0002
Interest Rate Swap 3M LIB (0.9270)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/11/2020	05/13/2045		143,000,000	3M LIB (0.9270)			1,307,260	60,067,890		60,067,890	36,936,719				3,382,522		0002
Interest Rate Swap 3M LIB (0.6121)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/13/2020	05/15/2030		25,000,000	3M LIB (0.6121)			308,633	5,163,985		5,163,985	3,365,582				339,475		0002
Interest Rate Swap 3M LIB (0.8530)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/13/2020	05/15/2045		17,000,000	3M LIB (0.8530)			168,917	7,333,535		7,333,535	4,334,027				402,169		0002
Interest Rate Swap 0.8601 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/13/2020	05/15/2050		32,000,000	0.8601 (3M LIB)			(315,690)	(15,028,751)		(15,028,751)	(8,600,371)				837,360		0002
Interest Rate Swap 3M LIB (0.6679)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/20/2020	05/22/2030		12,000,000	3M LIB (0.6679)			136,361	2,441,652		2,441,652	1,629,437				163,158		0002
Interest Rate Swap 3M LIB (0.9689)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/27/2020	05/29/2050		14,000,000	3M LIB (0.9689)			111,100	6,311,138		6,311,138	3,851,771				366,597		0002
Interest Rate Swap 3M LIB (0.6669)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/27/2020	05/29/2030		10,000,000	3M LIB (0.6669)			109,641	2,040,312		2,040,312	1,360,657				136,140		0002
Interest Rate Swap 0.4264 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/01/2020	06/03/2026		70,000,000	0.4264 (3M LIB)			(907,575)	(8,340,721)		(8,340,721)	(5,654,675)				647,710		0002
Interest Rate Swap 1.0706 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/03/2020	06/05/2050		25,000,000	1.0706 (3M LIB)			(166,966)	(10,825,494)		(10,825,494)	(7,022,454)				654,863		0002
Interest Rate Swap 3M LIB (0.7118)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/15/2020	06/17/2030		60,000,000	3M LIB (0.7118)			693,463	12,133,025		12,133,025	8,233,564				819,720		0002
Interest Rate Swap 3M LIB (0.9718)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/15/2020	06/17/2045		55,000,000	3M LIB (0.9718)			492,674	22,768,040		22,768,040	14,330,733				1,303,775		0002
Interest Rate Swap 3M LIB (0.9696)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/18/2020	06/22/2050		50,000,000	3M LIB (0.9696)			450,901	22,550,661		22,550,661	13,757,415				1,310,850		0002
Interest Rate Swap 3M LIB (0.9557)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/24/2020	06/26/2045		55,000,000	3M LIB (0.9557)			489,218	22,907,020		22,907,020	14,288,886				1,304,490		0002
Interest Rate Swap 3M LIB (0.9685)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/24/2020	06/26/2050		25,000,000	3M LIB (0.9685)			219,172	11,280,015		11,280,015	6,875,204				655,550		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 0.5010 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/24/2020	06/26/2027		23,000,000	0.5010 (3M LIB)			(309,163)	(3,311,183)		(3,311,183)	(2,225,540)				243,616		0002
Interest Rate Swap 0.3488 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/01/2020	07/06/2025		22,000,000	0.3488 (3M LIB)			(318,831)	(2,129,927)		(2,129,927)	(1,459,812)				174,449		0002
Interest Rate Swap 0.3210 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/08/2020	07/10/2025		43,000,000	0.3210 (3M LIB)			(645,495)	(4,200,365)		(4,200,365)	(2,844,698)				341,700		0002
Interest Rate Swap 3M LIB (0.0000)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	07/13/2030		35,000,000	3M LIB (0.0000)	2,041,297		639,275	8,746,943		8,746,943	4,625,877		(200,301)		480,445		0002
Interest Rate Swap 3M LIB (0.3751)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	07/13/2026		88,000,000	3M LIB (0.3751)			1,277,231	10,853,668		10,853,668	7,164,682				827,200		0002
Interest Rate Swap 3M LIB (0.4075)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	01/13/2027		125,000,000	3M LIB (0.4075)			1,773,748	16,966,222		16,966,222	11,140,616				1,256,000		0002
Interest Rate Swap 3M LIB (0.5598)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	10/13/2029		125,000,000	3M LIB (0.5598)			1,583,373	24,533,175		24,533,175	15,837,570				1,628,500		0002
Interest Rate Swap 3M LIB (0.5820)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	04/13/2030		125,000,000	3M LIB (0.5820)			1,555,623	25,798,955		25,798,955	16,621,010				1,687,250		0002
Interest Rate Swap 0.2352 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	01/13/2024		125,000,000	0.2352 (3M LIB)			(1,989,123)	(6,114,554)		(6,114,554)	(4,357,518)				636,063		0002
Interest Rate Swap 0.2448 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	04/13/2024		125,000,000	0.2448 (3M LIB)			(1,977,123)	(7,399,706)		(7,399,706)	(5,255,290)				708,438		0002
Interest Rate Swap 0.2961 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	04/13/2025		125,000,000	0.2961 (3M LIB)			(1,912,998)	(11,428,361)		(11,428,361)	(7,771,320)				944,750		0002
Interest Rate Swap 3M LIB (0.5091)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	10/13/2028		125,000,000	3M LIB (0.5091)			1,646,748	21,910,797		21,910,797	14,205,962				1,503,750		0002
Interest Rate Swap 3M LIB (0.5351)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	04/13/2029		125,000,000	3M LIB (0.5351)			1,614,248	23,224,861		23,224,861	15,020,932				1,567,188		0002
Interest Rate Swap 0.2129 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	01/13/2023		125,000,000	0.2129 (3M LIB)			(2,016,998)	(180,098)		(180,098)	233,065				117,938		0002
Interest Rate Swap 0.2559 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	07/13/2024		125,000,000	0.2559 (3M LIB)			(1,963,248)	(8,560,059)		(8,560,059)	(6,029,252)				774,125		0002
Interest Rate Swap 3M LIB (0.4376)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	07/13/2027		125,000,000	3M LIB (0.4376)			1,736,123	18,430,169		18,430,169	12,056,477				1,330,875		0002
Interest Rate Swap 3M LIB (0.4815)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	04/13/2028		125,000,000	3M LIB (0.4815)			1,681,248	20,552,983		20,552,983	13,372,373				1,437,188		0002
Interest Rate Swap 3M LIB (0.3914)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	10/13/2026		125,000,000	3M LIB (0.3914)			1,793,873	16,197,678		16,197,678	10,661,074				1,216,125		0002
Interest Rate Swap 3M LIB (0.4225)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	04/13/2027		125,000,000	3M LIB (0.4225)			1,754,998	17,702,450		17,702,450	11,601,337				1,293,750		0002
Interest Rate Swap 3M LIB (0.4527)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	10/13/2027		125,000,000	3M LIB (0.4527)			1,717,248	19,152,874		19,152,874	12,507,453				1,367,375		0002
Interest Rate Swap 3M LIB (0.4674)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	01/13/2028		125,000,000	3M LIB (0.4674)			1,698,873	19,862,155		19,862,155	12,946,731				1,402,875		0002
Interest Rate Swap 3M LIB (0.4953)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	07/13/2028		125,000,000	3M LIB (0.4953)			1,663,998	21,232,343		21,232,343	13,789,063				1,470,688		0002
Interest Rate Swap 3M LIB (0.5230)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	01/13/2029		125,000,000	3M LIB (0.5230)			1,629,373	22,600,546		22,600,546	14,631,717				1,536,188		0002
Interest Rate Swap 3M LIB (0.5474)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	07/13/2029		125,000,000	3M LIB (0.5474)			1,598,873	23,870,832		23,870,832	15,423,920				1,598,000		0002
Interest Rate Swap 3M LIB (0.5713)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	01/13/2030		125,000,000	3M LIB (0.5713)			1,568,998	25,168,083		25,168,083	16,231,599				1,658,438		0002
Interest Rate Swap 0.2157 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	04/13/2023		125,000,000	0.2157 (3M LIB)			(2,013,498)	(1,609,709)		(1,609,709)	(928,269)				332,000		0002
Interest Rate Swap 0.2200 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	07/13/2023		105,000,000	0.2200 (3M LIB)			(1,686,824)	(2,616,779)		(2,616,779)	(1,778,870)				382,725		0002
Interest Rate Swap 0.2265 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	10/13/2023		125,000,000	0.2265 (3M LIB)			(1,999,998)	(4,627,601)		(4,627,601)	(3,271,862)				553,250		0002
Interest Rate Swap 0.2685 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	10/13/2024		125,000,000	0.2685 (3M LIB)			(1,947,498)	(9,608,841)		(9,608,841)	(6,693,019)				835,313		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 3M LIB (0.2339)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/15/2020	07/17/2023		150,000,000	3M LIB (0.2339)			2,471,662	3,807,802		3,807,802	2,624,306				552,375		0002
Interest Rate Swap 0.2326 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/15/2020	07/17/2023		9,000,000	0.2326 (3M LIB)			(148,421)	(228,533)		(228,533)	(157,336)				33,143		0002
Interest Rate Swap 3M LIB (0.5728)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/28/2020	07/30/2030		60,000,000	3M LIB (0.5728)			790,240	12,822,505		12,822,505	8,179,400				826,140		0002
Interest Rate Swap 3M LIB (0.7515)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/12/2020	08/14/2032		170,000,000	3M LIB (0.7515)			1,833,344	41,733,765		41,733,765	27,572,509				2,637,380		0002
Interest Rate Swap 3M LIB (0.7038)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/26/2020	08/28/2030		61,000,000	3M LIB (0.7038)			650,435	12,634,252		12,634,252	8,514,089				844,301		0002
Interest Rate Swap 3M LIB (0.7046)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/26/2020	08/28/2030		25,000,000	3M LIB (0.7046)			266,384	5,176,736		5,176,736	3,489,688				346,025		0002
Interest Rate Swap 3M LIB (1.0209)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/09/2020	09/11/2040		10,000,000	3M LIB (1.0209)			72,821	3,565,939		3,565,939	2,390,184				210,415		0002
Interest Rate Swap 3M LIB (0.7091)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/09/2020	09/11/2030		6,000,000	3M LIB (0.7091)			62,401	1,245,391		1,245,391	839,933				83,253		0002
Interest Rate Swap 3M LIB (0.7091)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/09/2020	09/11/2030		22,000,000	3M LIB (0.7091)			228,803	4,566,433		4,566,433	3,079,753				305,261		0002
Interest Rate Swap 3M LIB (0.2299)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/16/2020	09/18/2023		7,000,000	3M LIB (0.2299)			115,364	237,700		237,700	167,526				29,596		0002
Interest Rate Swap 3M LIB (0.6985)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/16/2020	09/18/2030		95,000,000	3M LIB (0.6985)			1,120,486	19,821,014		19,821,014	13,297,502				1,319,835		0002
Interest Rate Swap 3M LIB (1.0221)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/23/2020	09/25/2040		19,000,000	3M LIB (1.0221)			157,565	6,779,309		6,779,309	4,543,826				400,216		0002
Interest Rate Swap 1.0833 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/23/2020	09/25/2050		22,000,000	1.0833 (3M LIB)			(168,990)	(9,512,387)		(9,512,387)	(6,208,861)				579,502		0002
Interest Rate Swap 3M LIB (1.0679)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/23/2020	09/25/2045		150,000,000	3M LIB (1.0679)			1,175,278	60,172,149		60,172,149	39,870,100				3,577,350		0002
Interest Rate Swap 3M LIB (0.9128)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/25/2020	09/29/2035		70,000,000	3M LIB (0.9128)			645,218	20,395,105		20,395,105	13,797,873				1,249,920		0002
Interest Rate Swap 3M LIB (0.7196)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/30/2020	10/02/2030		8,000,000	3M LIB (0.7196)			87,180	1,663,188		1,663,188	1,124,998				111,420		0002
Interest Rate Swap 0.3462 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/07/2020	10/09/2024		12,000,000	0.3462 (3M LIB)			(177,111)	(900,969)		(900,969)	(649,136)				79,944		0002
Interest Rate Swap 3M LIB (0.7781)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/21/2020	10/23/2029		80,000,000	3M LIB (0.7781)			901,515	14,711,833		14,711,833	10,431,210				1,044,320		0002
Interest Rate Swap 3M LIB (0.8100)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/28/2020	10/30/2030		21,000,000	3M LIB (0.8100)			226,310	4,273,888		4,273,888	3,005,826				293,916		0002
Interest Rate Swap 3M LIB (1.2017)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/28/2020	10/30/2045		40,000,000	3M LIB (1.2017)			273,951	15,235,393		15,235,393	10,895,413				955,960		0002
Interest Rate Swap 0.5537 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/30/2020	11/03/2026		230,000,000	0.5537 (3M LIB)			(3,012,389)	(28,873,345)		(28,873,345)	(20,284,743)				2,254,690		0002
Interest Rate Swap 0.4862 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/04/2020	11/06/2026		75,000,000	0.4862 (3M LIB)			(1,041,665)	(9,614,321)		(9,614,321)	(6,566,801)				736,013		0002
Interest Rate Swap 1.2727 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/16/2020	11/18/2040		47,000,000	1.2727 (3M LIB)			(267,448)	(15,319,496)		(15,319,496)	(11,701,658)				994,144		0002
Interest Rate Swap 3M LIB (1.3496)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/16/2020	11/18/2050		70,000,000	3M LIB (1.3496)			344,483	27,006,388		27,006,388	20,870,156				1,848,770		0002
Interest Rate Swap 3M LIB (0.8924)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/24/2020	11/27/2030		23,000,000	3M LIB (0.8924)			201,922	4,595,000		4,595,000	3,347,715				323,484		0002
Interest Rate Swap 3M LIB (1.2823)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/24/2020	11/27/2045		20,000,000	3M LIB (1.2823)			97,605	7,382,431		7,382,431	5,530,315				478,780		0002
Interest Rate Swap 3M LIB (0.9299)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/01/2020	12/03/2030		20,000,000	3M LIB (0.9299)			158,601	3,952,002		3,952,002	2,928,472				281,580		0002
Interest Rate Swap 3M LIB (0.9526)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/09/2020	12/11/2030		50,000,000	3M LIB (0.9526)			398,231	9,819,348		9,819,348	7,346,324				704,925		0002
Interest Rate Swap FFUND (0.2406)	PORTFOLIO	All	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/09/2020	12/09/2024		260,000,000	FFUND (0.2406)			3,896,563	20,302,093		20,302,093	14,887,171				1,811,810		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 0.2562 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/23/2020	12/29/2023		37,000,000	0.2562 (3M LIB)			(583,971)	(1,725,823)		(1,725,823)	(1,242,975)				184,501		0002
Interest Rate Swap 3M LIB (0.8659)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/30/2020	01/04/2030		110,000,000	3M LIB (0.8659)			1,036,635	20,108,752		20,108,752	14,750,198				1,456,895		0002
Interest Rate Swap 3M LIB (1.4024)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/30/2020	01/04/2046		50,000,000	3M LIB (1.4024)			202,923	17,533,964		17,533,964	14,109,353				1,199,675		0002
Interest Rate Swap 0.4431 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/05/2021	01/07/2026		370,000,000	0.4431 (3M LIB)			(5,045,730)	(39,898,518)		(39,898,518)	(27,693,847)				3,216,040		0002
Interest Rate Swap 3M LIB (1.6082)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/14/2021	01/19/2046		40,000,000	3M LIB (1.6082)			116,940	12,743,794		12,743,794	11,678,249				960,600		0002
Interest Rate Swap 3M LIB (1.2867)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/14/2021	01/19/2033		140,000,000	3M LIB (1.2867)			859,461	29,331,243		29,331,243	24,796,377				2,220,260		0002
Interest Rate Swap 1.5714 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/15/2021	01/20/2046		20,000,000	1.5714 (3M LIB)			(64,098)	(6,488,408)		(6,488,408)	(5,805,774)				480,330		0002
Interest Rate Swap 3M LIB (1.5181)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/27/2021	01/29/2046		40,000,000	3M LIB (1.5181)			147,040	13,314,141		13,314,141	11,521,068				961,160		0002
Interest Rate Swap 1.6135 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2021	02/05/2041		24,000,000	1.6135 (3M LIB)			(61,740)	(6,795,298)		(6,795,298)	(6,294,331)				510,708		0002
Interest Rate Swap 0.2790 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2021	02/05/2024		30,000,000	0.2790 (3M LIB)			(477,528)	(1,531,242)		(1,531,242)	(1,114,440)				157,230		0002
Interest Rate Swap 3M LIB (1.6703)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/03/2021	02/05/2046		35,000,000	3M LIB (1.6703)			70,158	10,822,603		10,822,603	10,330,818				841,365		0002
Interest Rate Swap 3M LIB (1.6984)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/10/2021	02/12/2046		80,000,000	3M LIB (1.6984)			125,399	24,398,411		24,398,411	23,732,635				1,923,920		0002
Interest Rate Swap 3M LIB (0.4285)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/11/2021	02/16/2025		14,000,000	3M LIB (0.4285)			196,744	1,184,778		1,184,778	860,771				102,200		0002
Interest Rate Swap 3M LIB (0.4284)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/11/2021	02/16/2025		28,000,000	3M LIB (0.4284)			393,535	2,369,653		2,369,653	1,721,490				204,400		0002
Interest Rate Swap 3M LIB (0.2015)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/11/2021	02/16/2023		112,000,000	3M LIB (0.2015)			1,828,224	657,582		657,582	186,619				200,928		0002
Interest Rate Swap 1.6293 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/23/2021	02/25/2033		50,000,000	1.6293 (3M LIB)			(82,724)	(9,137,892)		(9,137,892)	(9,269,888)				796,925		0002
Interest Rate Swap 1.9919 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/03/2021	03/05/2046		7,000,000	1.9919 (3M LIB)			17,741	(1,812,687)		(1,812,687)	(2,174,980)				168,553		0002
Interest Rate Swap 3M LIB (2.0187)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/03/2021	03/05/2046		60,000,000	3M LIB (2.0187)			(168,165)	15,283,211		15,283,211	18,717,626				1,444,740		0002
Interest Rate Swap 3M LIB (2.0380)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/03/2021	03/05/2051		10,000,000	3M LIB (2.0380)			(29,954)	2,634,825		2,634,825	3,393,304				265,495		0002
Interest Rate Swap 3M LIB (1.6482)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/08/2021	03/10/2031		75,000,000	3M LIB (1.6482)			68,270	11,443,389		11,443,389	12,125,311				1,073,475		0002
Interest Rate Swap 3M LIB (2.0481)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/08/2021	03/10/2046		20,000,000	3M LIB (2.0481)			(61,783)	5,001,245		5,001,245	6,266,469				481,720		0002
Interest Rate Swap 0.8837 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/10/2021	03/12/2026		5,000,000	0.8837 (3M LIB)			(43,775)	(497,825)		(497,825)	(413,292)				44,703		0002
Interest Rate Swap 3M LIB (1.4704)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/24/2021	03/26/2029		242,000,000	3M LIB (1.4704)			906,984	32,291,901		32,291,901	32,245,768				3,022,217		0002
Interest Rate Swap 1.8140 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/24/2021	03/26/2033		64,000,000	1.8140 (3M LIB)			(19,959)	(10,754,146)		(10,754,146)	(12,151,344)				1,024,064		0002
Interest Rate Swap 2.1757 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/26/2021	03/30/2051		160,000,000	2.1757 (3M LIB)			540,328	(38,162,811)		(38,162,811)	(55,601,372)				4,253,040		0002
Interest Rate Swap 3M LIB (1.7308)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/26/2021	03/30/2031		200,000,000	3M LIB (1.7308)			214,390	29,496,210		29,496,210	32,741,039				2,872,200		0002
Interest Rate Swap 3M LIB (1.5404)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/29/2021	03/31/2029		37,000,000	3M LIB (1.5404)			110,744	4,799,026		4,799,026	4,973,284				462,574		0002
Interest Rate Swap 1.7557 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/29/2021	03/31/2031		63,000,000	1.7557 (3M LIB)			(52,919)	(9,180,483)		(9,180,483)	(10,339,465)				904,869		0002
Interest Rate Swap 3M LIB (1.7931)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/31/2021	04/06/2031		10,000,000	3M LIB (1.7931)			493	1,432,823		1,432,823	1,649,506				143,775		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 0.1966 (3M LIB +0)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/05/2021	04/12/2024		300,000,000	SOFR 0.1966 (3M LIB +0)			153,214	(12,912)		(12,912)	(43,120)				1,698,450		0002
Interest Rate Swap 0.7239 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/14/2021	04/16/2025		48,000,000	0.7239 (3M LIB)			(555,732)	(3,954,568)		(3,954,568)	(3,212,712)				363,432		0002
Interest Rate Swap 0.4543 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2021	04/23/2024		28,000,000	0.4543 (3M LIB)			(406,180)	(1,610,743)		(1,610,743)	(1,256,625)				160,384		0002
Interest Rate Swap 2.0051 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2021	04/23/2046		19,000,000	2.0051 (3M LIB)			19,030	(4,883,503)		(4,883,503)	(5,924,993)				458,822		0002
Interest Rate Swap 3M LIB (1.9827)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/22/2021	04/26/2046		60,000,000	3M LIB (1.9827)			(52,936)	15,635,056		15,635,056	18,649,328				1,449,180		0002
Interest Rate Swap 3M LIB (1.4972)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/26/2021	04/28/2030		150,000,000	3M LIB (1.4972)			598,220	22,396,519		22,396,519	22,207,154				2,030,400		0002
Interest Rate Swap 0.2910 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/28/2021	04/30/2023		60,000,000	0.2910 (3M LIB)			(958,865)	(883,209)		(883,209)	(592,730)				172,020		0002
Interest Rate Swap 3M LIB (1.3383)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/28/2021	04/30/2028		31,000,000	3M LIB (1.3383)			169,849	3,868,540		3,868,540	3,696,794				357,988		0002
Interest Rate Swap 3M LIB (1.4710)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/28/2021	04/30/2029		14,000,000	3M LIB (1.4710)			58,076	1,888,964		1,888,964	1,884,723				176,176		0002
Interest Rate Swap 3M LIB (1.8538)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/05/2021	05/07/2036		50,000,000	3M LIB (1.8538)			1,624	10,167,361		10,167,361	11,346,360				913,750		0002
Interest Rate Swap 3M LIB (1.9990)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/05/2021	05/07/2046		25,000,000	3M LIB (1.9990)			(35,490)	6,455,510		6,455,510	7,796,863				604,213		0002
Interest Rate Swap 3M LIB (1.8310)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/26/2021	05/28/2036		185,000,000	3M LIB (1.8310)			(122,098)	38,208,008		38,208,008	42,023,448				3,388,090		0002
Interest Rate Swap 3M LIB (1.9865)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/26/2021	05/28/2046		50,000,000	3M LIB (1.9865)			(110,965)	13,022,696		13,022,696	15,590,755				1,209,900		0002
Interest Rate Swap 3M LIB (2.0204)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/02/2021	06/04/2046		35,000,000	3M LIB (2.0204)			(103,077)	8,933,643		8,933,643	10,970,692				847,280		0002
Interest Rate Swap 3M LIB (1.5918)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/02/2021	06/04/2031		20,000,000	3M LIB (1.5918)			26,827	3,203,025		3,203,025	3,274,854				290,350		0002
Interest Rate Swap 0.4185 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/02/2021	06/04/2024		25,000,000	0.4185 (3M LIB)			(326,836)	(1,562,725)		(1,562,725)	(1,191,390)				149,338		0002
Interest Rate Swap 3M LIB (1.4847)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/16/2021	06/18/2031		80,000,000	3M LIB (1.4847)			314,607	13,462,443		13,462,443	12,972,678				1,164,040		0002
Interest Rate Swap 0.5599 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/23/2021	06/25/2024		70,000,000	0.5599 (3M LIB)			(904,077)	(4,362,997)		(4,362,997)	(3,514,851)				426,510		0002
Interest Rate Swap 1.4190 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/24/2021	06/28/2030		20,000,000	1.4190 (3M LIB)			(84,818)	(3,140,587)		(3,140,587)	(2,977,515)				273,790		0002
Interest Rate Swap 1.4422 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/30/2021	07/02/2031		20,000,000	1.4422 (3M LIB)			(73,439)	(3,435,566)		(3,435,566)	(3,234,816)				291,670		0002
Interest Rate Swap 3M LIB (1.7867)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/30/2021	07/02/2046		20,000,000	3M LIB (1.7867)			4,537	5,847,769		5,847,769	6,050,018				484,950		0002
Interest Rate Swap 3M LIB (1.4571)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/30/2021	07/02/2031		80,000,000	3M LIB (1.4571)			281,795	13,655,874		13,655,874	12,960,194				1,166,680		0002
Interest Rate Swap 3M LIB (1.6473)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/07/2021	07/09/2046		20,000,000	3M LIB (1.6473)			34,970	6,293,548		6,293,548	5,920,740				485,150		0002
Interest Rate Swap 3M LIB (1.6603)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/07/2021	07/09/2051		10,000,000	3M LIB (1.6603)			16,180	3,321,771		3,321,771	3,185,071				267,115		0002
Interest Rate Swap 0.8914 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/14/2021	07/16/2026		100,000,000	0.8914 (3M LIB)			(990,244)	(10,675,631)		(10,675,631)	(8,765,338)				941,050		0002
Interest Rate Swap 1.3699 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/14/2021	07/16/2031		52,000,000	1.3699 (3M LIB)			(266,133)	(9,234,527)		(9,234,527)	(8,368,699)				760,032		0002
Interest Rate Swap 1.3218 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/21/2021	07/23/2031		22,000,000	1.3218 (3M LIB)			(128,303)	(3,992,529)		(3,992,529)	(3,529,027)				321,915		0002
Interest Rate Swap 1.3113 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/28/2021	07/30/2031		12,000,000	1.3113 (3M LIB)			(69,434)	(2,190,920)		(2,190,920)	(1,926,213)				175,788		0002
Interest Rate Swap 1.6719 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/28/2021	07/30/2046		8,000,000	1.6719 (3M LIB)			(17,441)	(2,488,516)		(2,488,516)	(2,380,883)				194,296		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 0.4950 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/29/2021	08/02/2024		62,000,000	0.4950 (3M LIB)			(852,493)	(4,138,484)		(4,138,484)	(3,221,569)				390,786		0002
Interest Rate Swap 0.9184 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/10/2021	08/12/2026		410,000,000	0.9184 (3M LIB)			(3,840,464)	(44,202,950)		(44,202,950)	(36,629,605)				3,898,485		0002
Interest Rate Swap 1.3792 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/11/2021	08/13/2031		23,000,000	1.3792 (3M LIB)			(106,253)	(4,104,945)		(4,104,945)	(3,732,524)				337,675		0002
Interest Rate Swap 0.5650 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/25/2021	08/27/2024		30,000,000	0.5650 (3M LIB)			(361,597)	(2,042,168)		(2,042,168)	(1,629,294)				193,125		0002
Interest Rate Swap 0.9230 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/25/2021	08/27/2026		15,000,000	0.9230 (3M LIB)			(127,098)	(1,629,451)		(1,629,451)	(1,350,807)				143,438		0002
Interest Rate Swap 1.1590 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/25/2021	08/27/2028		34,000,000	1.1590 (3M LIB)			(207,850)	(4,758,853)		(4,758,853)	(4,129,260)				404,447		0002
Interest Rate Swap 0.5650 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/25/2021	08/27/2024		54,000,000	0.5650 (3M LIB)			(650,875)	(3,675,902)		(3,675,902)	(2,932,729)				347,625		0002
Interest Rate Swap 3M LIB (LIB1M +0.09125)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/30/2021	09/01/2025		250,000,000	3M LIB (LIB1M +0.09125)			(178,905)	360,861		360,861	201,570				2,043,000		0002
Interest Rate Swap 1.6694 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/01/2021	09/03/2046		15,000,000	1.6694 (3M LIB)			(8,030)	(4,683,421)		(4,683,421)	(4,472,175)				365,048		0002
Interest Rate Swap 1.3447 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/01/2021	09/03/2031		10,000,000	1.3447 (3M LIB)			(37,824)	(1,820,682)		(1,820,682)	(1,624,464)				147,305		0002
Interest Rate Swap 0.3467 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/22/2021	09/24/2023		20,000,000	0.3467 (3M LIB)			(301,756)	(679,753)		(679,753)	(515,067)				85,530		0002
Interest Rate Swap 0.3466 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/22/2021	09/24/2023		27,000,000	0.3466 (3M LIB)			(407,397)	(917,686)		(917,686)	(695,314)				115,466		0002
Interest Rate Swap 1.7205 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/23/2021	09/27/2041		90,000,000	1.7205 (3M LIB)			(105,619)	(24,687,951)		(24,687,951)	(24,358,681)				1,948,725		0002
Interest Rate Swap 0.7645 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/12/2021	10/14/2024		30,000,000	0.7645 (3M LIB)			(323,065)	(2,053,219)		(2,053,219)	(1,763,401)				200,640		0002
Interest Rate Swap 3M LIB (1.5919)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/27/2021	10/29/2031		220,000,000	3M LIB (1.5919)			645,909	36,496,799		36,496,799	37,075,970				3,269,200		0002
Interest Rate Swap 3M LIB (1.7885)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/03/2021	11/05/2036		100,000,000	3M LIB (1.7885)			82,250	21,627,177		21,627,177	23,050,859				1,861,300		0002
Interest Rate Swap 1.1730 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/09/2021	11/12/2026		450,000,000	1.1730 (3M LIB)			(3,066,985)	(47,003,651)		(47,003,651)	(43,294,971)				4,425,300		0002
Interest Rate Swap 1.7615 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/10/2021	11/12/2051		50,000,000	1.7615 (3M LIB)			(46,824)	(15,752,163)		(15,752,163)	(16,312,472)				1,343,625		0002
Interest Rate Swap 1.1944 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/10/2021	11/12/2025		150,000,000	1.1944 (3M LIB)			(991,123)	(12,615,716)		(12,615,716)	(12,205,107)				1,270,275		0002
Interest Rate Swap 3M LIB (1.5241)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/17/2021	11/19/2028		50,000,000	3M LIB (1.5241)			146,422	6,259,846		6,259,846	6,478,082				606,750		0002
Interest Rate Swap 3M LIB (1.6711)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/17/2021	11/19/2031		200,000,000	3M LIB (1.6711)			291,687	32,202,544		32,202,544	34,152,616				2,981,700		0002
Interest Rate Swap 3M LIB (1.6172)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/23/2021	11/26/2028		80,000,000	3M LIB (1.6172)			126,982	9,655,391		9,655,391	10,493,000				972,400		0002
Interest Rate Swap 3M LIB (1.8651)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/23/2021	11/26/2036		70,000,000	3M LIB (1.8651)			(62,421)	14,614,804		14,614,804	16,328,433				1,305,605		0002
Interest Rate Swap 3M LIB (1.5295)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	12/03/2031		80,000,000	3M LIB (1.5295)			154,749	13,784,555		13,784,555	13,500,087				1,195,240		0002
Interest Rate Swap 1.0693 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	12/03/2024		560,000,000	1.0693 (3M LIB)			(3,660,363)	(37,486,684)		(37,486,684)	(36,329,380)				3,885,840		0002
Interest Rate Swap 0.8045 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	12/03/2023		405,000,000	0.8045 (3M LIB)			(3,719,667)	(15,744,653)		(15,744,653)	(15,081,361)				1,945,823		0002
Interest Rate Swap 0.9609 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	06/03/2024		345,000,000	0.9609 (3M LIB)			(2,629,025)	(18,988,497)		(18,988,497)	(18,365,641)				2,058,960		0002
Interest Rate Swap 1.0205 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	09/03/2024		530,000,000	1.0205 (3M LIB)			(3,722,912)	(32,580,487)		(32,580,487)	(31,562,835)				3,431,485		0002
Interest Rate Swap 1.1091 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	03/03/2025		470,000,000	1.1091 (3M LIB)			(2,885,030)	(33,748,050)		(33,748,050)	(32,671,052)				3,463,900		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 1.1443 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	06/03/2025		155,000,000	1.1443 (3M LIB)			(896,886)	(11,853,014)		(11,853,014)	(11,464,177)				1,206,753		0002
Interest Rate Swap 1.1983 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	12/03/2025		470,000,000	1.1983 (3M LIB)			(2,465,790)	(40,041,938)		(40,041,938)	(38,715,853)				4,019,910		0002
Interest Rate Swap 1.1130 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/02/2021	12/06/2024		180,000,000	1.1130 (3M LIB)			(1,113,585)	(11,928,700)		(11,928,700)	(11,776,804)				1,251,720		0002
Interest Rate Swap 1.6627 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/02/2021	12/06/2041		20,000,000	1.6627 (3M LIB)			(13,792)	(5,678,425)		(5,678,425)	(5,401,854)				435,260		0002
Interest Rate Swap 1.3815 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/02/2021	12/06/2027		300,000,000	1.3815 (3M LIB)			(1,050,476)	(34,828,566)		(34,828,566)	(34,347,453)				3,331,950		0002
Interest Rate Swap 1.6911 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/06/2021	12/08/2041		60,000,000	1.6911 (3M LIB)			(24,936)	(16,805,110)		(16,805,110)	(16,270,514)				1,305,960		0002
Interest Rate Swap 0.8599 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/06/2021	12/08/2023		60,000,000	0.8599 (3M LIB)			(523,656)	(2,324,177)		(2,324,177)	(2,284,553)				290,400		0002
Interest Rate Swap 3M LIB (1.4958)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/15/2021	12/17/2030		53,000,000	3M LIB (1.4958)			197,039	8,460,922		8,460,922	8,276,444				747,989		0002
Interest Rate Swap 1.1863 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/29/2021	12/31/2024		20,000,000	1.1863 (3M LIB)			(130,688)	(1,325,746)		(1,325,746)	(1,344,324)				141,520		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)			(4,544,638)	(42,985,723)		(42,985,723)	(42,985,723)				4,618,250		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)			(247)	6,642,851		6,642,851	6,642,851				637,845		0002
Interest Rate Swap 1.7030 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/20/2022	01/24/2027		639,000,000	1.7030 (3M LIB)			(1,935,417)	(56,657,213)		(56,657,213)	(56,657,213)				6,444,635		0002
Interest Rate Swap 3M LIB (1.9200)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/20/2022	01/24/2032		390,000,000	3M LIB (1.9200)			389,010	56,345,565		56,345,565	56,345,565				5,873,010		0002
Interest Rate Swap 1.9830 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/20/2022	01/24/2052		33,000,000	1.9830 (3M LIB)			(13,454)	(9,066,007)		(9,066,007)	(9,066,007)				889,845		0002
Interest Rate Swap 3M LIB (1.2270)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	01/20/2022	01/24/2024		1,085,000,000	3M LIB (1.2270)			8,120,911	43,160,259		43,160,259	43,160,259				5,600,770		0002
Interest Rate Swap 1.9200 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/20/2022	01/24/2032		28,000,000	1.9200 (3M LIB)			(27,929)	(4,045,323)		(4,045,323)	(4,045,323)				421,652		0002
Interest Rate Swap 3M LIB (1.7030)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/20/2022	01/24/2027		351,000,000	3M LIB (1.7030)			1,063,117	31,121,567		31,121,567	31,121,567				3,540,011		0002
Interest Rate Swap 3M LIB (2.0307)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/20/2022	01/24/2042		50,000,000	3M LIB (2.0307)			(1,941)	11,708,432		11,708,432	11,708,432				1,092,000		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)			235,640	20,679,956		20,679,956	20,679,956				2,109,590		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)			39,782	15,687,017		15,687,017	15,687,017				1,472,550		0002
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)			45,540	25,543,431		25,543,431	25,543,431				3,023,200		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)			(253,175)	(15,536,222)		(15,536,222)	(15,536,222)				2,034,000		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)			219,524	34,698,908		34,698,908	34,698,908				3,442,740		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)			(45,711)	(2,811,606)		(2,811,606)	(2,811,606)				303,000		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)			197,743	19,203,131		19,203,131	19,203,131				1,883,950		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)			92,438	29,056,678		29,056,678	29,056,678				3,795,375		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)			(59,472)	(3,634,197)		(3,634,197)	(3,634,197)				610,665		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)			1,192	2,130,532		2,130,532	2,130,532				304,260		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)			(40,685)	38,574,784		38,574,784	38,574,784				5,420,800		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 (2.4460)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/13/2022	04/18/2047		20,000,000	SOFR (2.4460)			(21,235)	2,858,428		2,858,428	2,858,428				493,080		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)			91,746	(3,923,209)		(3,923,209)	(3,923,209)				741,520		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)			87,748	(3,020,015)		(3,020,015)	(3,020,015)				622,200		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)			110,021	(7,399,232)		(7,399,232)	(7,399,232)				1,318,560		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)			84,410	(1,911,319)		(1,911,319)	(1,911,319)				379,700		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)			271,321	(6,470,529)		(6,470,529)	(6,470,529)				1,363,275		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)			117,958	(1,789,404)		(1,789,404)	(1,789,404)				379,925		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)			78,841	(5,452,536)		(5,452,536)	(5,452,536)				988,988		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)			40,914	(10,920,632)		(10,920,632)	(10,920,632)				2,030,850		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)			(225,447)	2,687,853		2,687,853	2,687,853				610,040		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)			(189,769)	3,775,995		3,775,995	3,775,995				922,880		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)			(420,619)	17,457,035		17,457,035	17,457,035				3,596,415		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)			(51,760)	5,042,152		5,042,152	5,042,152				986,600		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)			(209,303)	8,829,723		8,829,723	8,829,723				1,909,500		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)			(27,839)	865,712		865,712	865,712				214,081		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)			(13,956)	1,655,641		1,655,641	1,655,641				345,506		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)			218,460	(3,622,984)		(3,622,984)	(3,622,984)				916,750		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)			(91,105)	5,992,054		5,992,054	5,992,054				1,320,630		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)			(16,844)	2,265,499		2,265,499	2,265,499				493,770		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)			(142,418)	6,010,522		6,010,522	6,010,522				1,454,213		0002
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)			(24,803)	2,489,797		2,489,797	2,489,797				500,395		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)			(70,513)	4,818,425		4,818,425	4,818,425				1,100,975		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)			79,404	(9,153,956)		(9,153,956)	(9,153,956)				2,024,230		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)			24,352	(7,324,835)		(7,324,835)	(7,324,835)				1,741,800		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)			(32,415)	(6,877,837)		(6,877,837)	(6,877,837)				1,627,860		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)			30,191	(1,034,327)		(1,034,327)	(1,034,327)				241,000		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)			25,268	(4,175,822)		(4,175,822)	(4,175,822)				1,102,925		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)			(26,088)	(4,870,668)		(4,870,668)	(4,870,668)				1,357,175		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)			75,299	(1,342,541)		(1,342,541)	(1,342,541)				466,150		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 3.2640 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/16/2022	06/21/2024		75,000,000	3.2640 (SOFR)			178,367	(1,564,443)		(1,564,443)	(1,564,443)				455,288		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)			11,018	(1,890,135)		(1,890,135)	(1,890,135)				551,850		0002
Interest Rate Swap SOFR (3.1269)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/23/2028		25,000,000	SOFR (3.1269)			(38,687)	679,434		679,434	679,434				292,675		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)			(79,248)	3,019,423		3,019,423	3,019,423				1,324,440		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)			(29,484)	2,622,444		2,622,444	2,622,444				1,113,593		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)			490,502	(5,209,442)		(5,209,442)	(5,209,442)				1,771,425		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)			(151,952)	597,854		597,854	597,854				277,182		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)			(99,344)	2,408,026		2,408,026	2,408,026				1,141,890		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)			(8,639)	688,898		688,898	688,898				231,015		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)			(56,571)	(2,676,651)		(2,676,651)	(2,676,651)				633,348		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)			(430,034)	(8,715,281)		(8,715,281)	(8,715,281)				1,872,150		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)			(144,357)	(4,255,133)		(4,255,133)	(4,255,133)				1,004,960		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)			(34,512)	(1,657,354)		(1,657,354)	(1,657,354)				297,654		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)			(65,486)	(1,965,890)		(1,965,890)	(1,965,890)				371,856		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)			(170,068)	(4,065,586)		(4,065,586)	(4,065,586)				1,095,548		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)			1,457	2,865,790		2,865,790	2,865,790				1,230,150		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)			272,244	8,231,464		8,231,464	8,231,464				3,620,540		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)			97,338	4,002,943		4,002,943	4,002,943				1,490,940		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)			22,347	649,328		649,328	649,328				389,663		0002
Interest Rate Swap SOFR (3.3440)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2022	09/22/2032		130,000,000	SOFR (3.3440)			85,840	1,918,555		1,918,555	1,918,555				2,028,000		0002
Interest Rate Swap 3.6083 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/04/2022	10/06/2027		100,000,000	3.6083 (SOFR)			(14,746)	(577,421)		(577,421)	(577,421)				1,091,700		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)			(53,800)	67,389		67,389	67,389				337,950		0002
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)			11,261	(932,232)		(932,232)	(932,232)				783,925		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)			(19,739)	(259,495)		(259,495)	(259,495)				523,940		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)			(56,528)	(794,261)		(794,261)	(794,261)				1,557,090		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)			(126,518)	(1,686,794)		(1,686,794)	(1,686,794)				2,427,600		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)			(178,902)	568,374		568,374	568,374				5,254,000		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)			(163,101)	162,045		162,045	162,045				4,720,650		0002
Interest Rate Swap SOFR (3.2877)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/30/2022	12/02/2032		237,000,000	SOFR (3.2877)			159,268	4,599,364		4,599,364	4,599,364				3,733,935		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 3.9600 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/05/2022	12/08/2025		140,000,000	3.9600 (SOFR)			(18,368)	(434,906)		(434,906)	(434,906)				1,200,220		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)			(9,635)	(335,908)		(335,908)	(335,908)				344,180		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)			(20,735)	(876,675)		(876,675)	(876,675)				593,888		0002
Interest Rate Swap 3.3215 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	10/18/2038		250,000,000	3.3215 (3M LIB)			(89,693)	(13,587,867)		(13,587,867)	(13,587,867)				4,970,000		0002
Interest Rate Swap 2.9050 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	04/05/2038		250,000,000	2.9050 (3M LIB)			(84,592)	(25,501,382)		(25,501,382)	(25,501,382)				4,884,750		0002
Interest Rate Swap 3M LIB (0.7506)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	03/12/2038		250,000,000	3M LIB (0.7506)			309,588	88,106,616		88,106,616	88,106,616				4,874,250		0002
Interest Rate Swap 3M LIB (0.2839)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	02/16/2024		250,000,000	3M LIB (0.2839)			335,024	13,085,853		13,085,853	13,085,853				1,328,000		0002
Interest Rate Swap 3.1125 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	05/11/2033		250,000,000	3.1125 (3M LIB)			(139,040)	(14,685,703)		(14,685,703)	(14,685,703)				4,024,750		0002
Interest Rate Swap SOFR (1.8240)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	04/08/2023		250,000,000	SOFR (1.8240)			194,336	1,969,127		1,969,127	1,969,127				647,750		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)			1,225	392,225		392,225	392,225				703,700		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)			2,284	120,277		120,277	120,277				172,650		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										3,367,585		19,572,948	992,981,711	XXX	992,981,711	422,649,233		(339,204)		554,078,527	XXX	XXX
Credit Default Swap (Buy Prot - AT&T INC)	00206RGS5	D-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	07/09/2018	06/20/2023		20,000,000	Credit Event / (1)	(35,931)		(202,778)	(33,162)		(33,162)	138,098		7,381			2	0008
Credit Default Swap (Buy Prot - AT&T INC)	00209AAF3	D-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	07/12/2018	06/20/2023		30,000,000	Credit Event / (1)	(40,334)		(304,167)	(49,743)		(49,743)	209,906		8,312			2	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		10,000,000	Credit Event / (1)	(16,044)		(101,389)	(38,207)		(38,207)	64,238		4,930			2	0008
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)	(705,922)		(705,922)	274,796		246,056			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)	(272,449)		(272,449)	47,405		81,870			2	0008
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(1,745,289)		(1,318,056)	(1,099,483)	XXX	(1,099,483)	734,443		348,549			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										1,622,296		18,254,892	991,882,227	XXX	991,882,227	423,383,677		9,344		554,078,527	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)			178,685			(580,451)					5,254,000		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)			162,939			(174,450)					4,720,650		N/A
1179999999. Subtotal - Swaps - Replication - Interest Rate												341,624		XXX	(754,901)					9,974,650	XXX	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		50,000,000	1/ (Credit Event)	(1,216,964)		506,944	(117,287)		185,586			249,068		50,000,000	2	N/A
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	(62,266)		247,944			24,730		20,000,000	2	N/A

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)
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	87,052		153,432			(34,758)		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	35,028		23,001			(13,978)		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	(152,257)		(281,063)			19,342		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	302,756		345,675			(121,806)		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	154,411		184,243			(61,801)		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	84,722	109,086		79,021			(22,554)		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	413,889	1,270,507		675,783			(248,867)		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)	82,778	(18,597)		(88,336)			3,710		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	82,500	48,624		56,267			(9,622)		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)	82,500	(11,153)		(185,761)			2,205		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)			82,500			(4,188)					10,000,000	2	N/A
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)	66,667	(140,603)		(148,561)			19,685		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	65,556	36,652		51,552			(5,121)		10,000,000	2	N/A

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)
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	326,389	1,332,136		1,477,407			(180,944)		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)	130,556	(430,745)		(164,863)			59,260		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	65,278	24,503		17,919			(3,401)		10,000,000	2	N/A
1189999999. Subtotal - Swaps - Replication - Credit Default										(350,740)	2,606,060	3,004,167	2,467,846	XXX	2,625,058			(324,853)		270,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(350,740)	2,606,060	3,345,791	2,467,846	XXX	1,870,157			(324,853)		279,974,650	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate										3,367,585		55,097,652	1,283,928,712	XXX	1,299,942,555	359,126,110		(339,204)		641,424,843	XXX	XXX
1369999999. Total Swaps - Credit Default										(2,096,029)	2,606,060	1,686,111	1,368,362	XXX	1,525,574	734,443		23,696		270,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										924,494		14,522,615	75,496,395	XXX	115,280,051		70,122,766	0		23,245,122	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										2,196,050	2,606,060	71,306,378	1,360,793,469	XXX	1,416,748,180	359,860,553	70,122,766	(315,509)		934,669,965	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	1.18380970/0.97696745						(1,034,211)					50,730		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	1.16294561/0.94614045						(2,059,649)					96,387		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	1.13469479/0.90382169						(2,770,477)					121,752		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	0.90709670/0.75070408						(1,954,908)					126,825		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	1.06596275/0.83780895						(456,308)					20,292		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	1.19130650/0.98432746						(1,448,853)					71,022		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	1.23952863/1.05934473						(1,171,195)					65,949		0002
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	1.02919465/0.80355050						(1,579,509)					71,022		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	1.07233175/0.86678712						(411,089)					20,292		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	1.14798460/0.86286511						(2,138,396)					76,095		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	1.11534322/0.89207807						(1,004,693)					45,657		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)
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	0.95602340/0.82131209						(1,010,335)					76,095		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	1.04755527/0.82827661						(2,412,065)					111,606		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	1.20373375/0.89576346						(923,911)					30,438		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	1.10199598/0.95349601						(1,485,000)					101,460		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	1.12993470/0.87222019						(1,288,572)					50,730		0002
Bond Forward - 11271LAB8 - BROOKFIELD ASSET MANAGEMENT INC	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		6,500,000	1.06263178/0.78619088						(1,796,866)					65,949		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	1.00135606/0.84807412						(689,769)					45,657		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	1.06291112/0.84499833						(1,416,433)					65,949		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	1.13980227/0.89700396						(1,820,987)					76,095		0002
Bond Forward - 225433AF8 - CREDIT SUISSE GROUP AG	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		10,500,000	1.05775272/0.67109938						(4,059,860)					106,533		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	1.07310417/0.89382599						(1,344,586)					76,095		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	1.15400986/0.88322589						(947,744)					35,511		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	1.25417239/0.99537367						(2,976,185)					116,679		0002
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	0.96068410/0.83251417						(1,281,699)					101,460		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	0.98980022/0.75634658						(1,050,541)					45,657		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	1.29480040/1.01265410						(1,410,731)					50,730		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	0.90815487/0.71395917						(1,456,468)					76,095		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)
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	1.25165455/1.06879071						(1,828,638)					101,460		0002
Bond Forward - 925524AX8 - PARAMOUNT GLOBAL	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	02/09/2022	02/11/2027		9,500,000	1.18788405/0.89411783						(2,790,779)					96,387		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	1.26637157/0.98846056						(972,688)					35,511		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	1.19873975/0.99514431						(2,035,954)					101,460		0002
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108															XXX	(51,029,101)					2,333,580	XXX	XXX
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/08/2021	06/09/2025		61,300,000	0.96492708/0.70978415				(15,640,262)	$	(15,640,262)	(16,964,739)				478,876		0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/08/2021	06/10/2024		61,300,000	0.97034669/0.69562664				(16,840,339)	$	(16,840,339)	(18,196,582)				368,290		0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/08/2021	12/09/2024		61,300,000	0.96730632/0.70238283				(16,239,810)	$	(16,239,810)	(17,620,580)				427,169		0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/08/2021	09/09/2024		61,300,000	0.96875366/0.69921255				(16,522,870)	$	(16,522,870)	(17,887,860)				398,818		0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/08/2021	09/11/2023		63,300,000	0.97310510/0.83622497				(8,664,512)	$	(8,664,512)	(8,329,114)				264,024		0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/08/2021	12/11/2023		63,300,000	0.97225472/0.84464802				(8,077,504)	$	(8,077,504)	(7,797,026)				307,701		0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/08/2021	03/11/2024		63,300,000	0.97178147/0.85210567				(7,575,478)	$	(7,575,478)	(7,331,948)				345,903		0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/08/2021	06/10/2024		63,300,000	0.97165927/0.85854118				(7,160,375)	$	(7,160,375)	(6,933,460)				380,306		0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/08/2021	09/09/2024		63,300,000	0.97187793/0.86380011				(6,841,326)	$	(6,841,326)	(6,626,984)				411,830		0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/08/2021	12/09/2024		63,300,000	0.97239760/0.86871727				(6,562,965)	$	(6,562,965)	(6,358,487)				441,106		0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/08/2021	03/10/2025		63,300,000	0.97313695/0.87563737				(6,171,723)	$	(6,171,723)	(5,940,455)				468,578		0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/08/2021	06/09/2025		63,300,000	0.97408137/0.88023437				(5,940,515)	$	(5,940,515)	(5,661,729)				494,500		0006
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/08/2021	03/09/2023		57,200,000	0.95674829/0.69162019				(15,165,328)	$	(15,165,328)	(14,985,264)				123,438		0006
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/08/2021	06/09/2023		57,200,000	0.95388246/0.69903031				(14,577,543)	$	(14,577,543)	(14,445,672)				189,361		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 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)
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	03/10/2025		61,300,000	0.96604221/0.70708165				(15,874,282)	$	(15,874,282)	(17,236,313)				453,773		0006
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	09/11/2023		57,200,000	0.95138083/0.70666155				(13,997,943)	$	(13,997,943)	(13,911,563)				238,581		0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	03/09/2023		61,300,000	0.98380373/0.66391881				(19,608,946)	$	(19,608,946)	(20,764,684)				132,285		0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	06/09/2023		61,300,000	0.98035470/0.67104783				(18,960,511)	$	(18,960,511)	(20,168,340)				202,934		0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	09/11/2023		61,300,000	0.97730535/0.67840025				(18,322,883)	$	(18,322,883)	(19,577,661)				255,682		0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	12/11/2023		61,300,000	0.97484377/0.68514260				(17,758,682)	$	(17,758,682)	(19,052,275)				297,979		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	0.97228509/0.69091300				(17,248,109)	$	(17,248,109)	(18,591,644)				334,974		0006
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	12/11/2023		57,200,000	0.94932523/0.71367290				(13,479,313)	$	(13,479,313)	(13,437,197)				278,049		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	0.94751091/0.71974801				(13,028,038)	$	(13,028,038)	(13,021,203)				312,569		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	0.94600231/0.72478955				(12,653,370)	$	(12,653,370)	(12,665,027)				343,658		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	0.94495250/0.72872534				(12,368,193)	$	(12,368,193)	(12,387,857)				372,143		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	0.94398791/0.73226868				(12,110,340)	$	(12,110,340)	(12,147,469)				398,598		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	0.94319979/0.73743629				(11,769,672)	$	(11,769,672)	(11,793,360)				423,423		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	0.94255309/0.74055913				(11,554,055)	$	(11,554,055)	(11,547,900)				446,846		0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	03/09/2023		63,300,000	0.97572603/0.81823814				(9,968,984)	$	(9,968,984)	(9,535,182)				136,601		0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/08/2021	06/09/2023		63,300,000	0.97424039/0.82711046				(9,313,325)	$	(9,313,325)	(8,928,801)				209,555		0006
1429999999. Subtotal - Forwards - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													(379,997,194)	XXX	(379,997,194)	(389,846,374)				9,937,552	XXX	XXX
Currency Forward USD (EUR)	ASSET HEDGE	BA	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/15/2021	04/20/2026		6,839,797	1.27850000				898,759		898,759		532,402			62,164		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/05/2022	07/07/2026		16,456,735	1.08985000				(338,296)		(338,296)		(338,296)			154,331		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				(38,232)		(38,232)		(38,232)			30,989		0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/05/2022	02/15/2029		6,197,945	1.12180000				(14,457)		(14,457)		(14,457)			76,737		0004
Bond Forward - 419800ND5 - STATE OF HAWAII DEPARTMENT OF	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	07/07/2023		2,810,000	0.93898142/0.92552332				(37,817)		(37,817)	(37,817)				10,084		0002
Bond Forward - 592481ND3 - METROPOLITAN ST LOUIS SEWER DI	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		11,875,000	1.12278532/1.13345727				126,729		126,729	126,729				90,767		0002
Bond Forward - 419800NJ2 - STATE OF HAWAII DEPARTMENT OF	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	07/07/2023		22,770,000	0.90755774/0.89157565				(363,912)		(363,912)	(363,912)				81,710		0002
Bond Forward - 419800NE3 - STATE OF HAWAII DEPARTMENT OF	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	07/07/2023		2,925,000	0.93321350/0.92206460				(32,611)		(32,611)	(32,611)				10,496		0002
Bond Forward - 419800NF0 - STATE OF HAWAII DEPARTMENT OF	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	07/07/2023		3,040,000	0.92608116/0.91341905				(38,493)		(38,493)	(38,493)				10,909		0002
Bond Forward - 592481NL5 - METROPOLITAN ST LOUIS SEWER DI	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		19,000,000	1.09647411/1.07477413				(412,300)		(412,300)	(412,300)				145,227		0002
Bond Forward - 592481NE1 - METROPOLITAN ST LOUIS SEWER DI	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		16,295,000	1.12818979/1.12912035				15,163		15,163	15,163				124,551		0002
Bond Forward - 79574CFE8 - SALT RIVER PROJECT AGRICULTURA	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	03/04/2025		83,670,000	1.11002830/1.08613870				(1,998,843)		(1,998,843)	(1,998,843)				617,024		0002
Bond Forward - 419800NG8 - STATE OF HAWAII DEPARTMENT OF	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	07/07/2023		21,050,000	0.91752235/0.90361179				(292,817)		(292,817)	(292,817)				75,538		0002
Bond Forward - 419800NH6- STATE OF HAWAII DEPARTMENT OF	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	07/07/2023		21,895,000	0.91255038/0.89819932				(314,216)		(314,216)	(314,216)				78,570		0002
Bond Forward - 592481NF8 - METROPOLITAN ST LOUIS SEWER DI	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		16,630,000	1.12200857/1.11244919				(158,972)		(158,972)	(158,972)				127,111		0002
Bond Forward - 592481NH4 - METROPOLITAN ST LOUIS SEWER DI	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		8,280,000	1.11220614/1.09472561				(144,739)		(144,739)	(144,739)				63,288		0002
Bond Forward - 592481NG6 - METROPOLITAN ST LOUIS SEWER DI	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		7,870,000	1.11709641/1.10249076				(114,947)		(114,947)	(114,947)				60,154		0002
Bond Forward - 592481NJ0 - METROPOLITAN ST LOUIS SEWER DI	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		5,545,000	1.10856304/1.09026657				(101,454)		(101,454)	(101,454)				42,383		0002
Bond Forward - 592481NK7 - METROPOLITAN ST LOUIS SEWER DI	ASSET HEDGE	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	06/21/2022	05/02/2025		5,825,000	1.10491995/1.08683995				(105,316)		(105,316)	(105,316)				44,523		0002
1439999999. Subtotal - Forwards - Hedging Other													(3,466,769)	XXX	(3,466,769)	(3,974,544)	141,417			1,906,557	XXX	XXX
1479999999. Subtotal - Forwards													(383,463,963)	XXX	(434,493,064)	(393,820,918)	141,417			14,177,688	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization												(89,331,360)				89,331,360						
1489999999. Subtotal - SSAP No. 108 Adjustments - Offset to VM-21												(89,331,360)		XXX		89,331,360					XXX	XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																368,987,788						
1499999999. Subtotal - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities														XXX		368,987,788					XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												(89,331,360)		XXX		458,319,148					XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										924,494		14,101,567	73,916,879	XXX	79,440,179	4,949,651	70,122,766	0		29,146,290	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												35,604,129	(87,470,678)	XXX	(87,470,678)	(458,319,148)				83,741,629	XXX	XXX
1709999999. Subtotal - Hedging Other										130,119,363	64,732,234	21,230,820	1,091,126,818	XXX	1,091,126,818	362,476,684	141,417	9,344		558,090,607	XXX	XXX
1719999999. Subtotal - Replication										(350,740)	2,606,060	3,345,791	2,467,846	XXX	1,870,157			(324,853)		279,974,650	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												(89,331,360)		XXX		458,319,148					XXX	XXX
1759999999 - Totals										130,693,116	67,338,294	(15,049,055)	1,080,040,865	XXX	1,084,966,476	367,426,335	70,264,183	(315,509)		950,953,177	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
S&P 500 Put Option, Periodically	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	08/23/2017	05/09/2022	05/09/2022	Maturity	7,148	14,874,976	2081.01	1,421,081	167,186				^	3,285,215			(1,588,267)			0013
S&P 500 Put Option, Periodically	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	08/23/2017	05/23/2022	05/23/2022	Maturity	10,620	22,099,972	2081.01	2,130,717	250,673				^	1,395,350			(2,381,390)			0013
S&P 500 Put Option, Periodically	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/17/2017	06/03/2022	06/03/2022	Maturity	16,046	33,404,963	2081.86	3,362,400	373,600				^	2,085,681			(3,736,000)			0013
S&P 500 Put Option, Periodically	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/17/2017	09/02/2022	09/02/2022	Maturity	6,492	13,514,977	2081.86	1,363,500	227,250				^	1,296,901			(1,590,750)			0013
S&P 500 Put Option, Periodically, 03/27/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	06/23/2021	06/23/2026	11/08/2022	Regular Sales .	7,060	30,000,002	4249.25	537,800	806,700	377,834			^	(3,331,146)			(966,666)			0013
S&P 500 Put Option, Periodically, 01/09/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	07/09/2021	07/09/2026	11/08/2022	Regular Sales .	17,199	75,000,016	4360.75	675,000	2,700,000	1,467,683			^	(9,462,889)			(1,907,317)			0013
S&P 500 Put Option, Periodically, 03/02/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	08/31/2021	08/31/2026	11/08/2022	Regular Sales .	22,106	99,999,982	4523.75	907,900	2,723,700	2,214,090			^	(13,631,960)			(1,417,510)			0013
S&P 500 Put Option, Periodically, 01/30/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	10/26/2021	10/26/2026	11/08/2022	Regular Sales .	7,638	34,999,989	4582.5		1,226,796	1,066,289			^	(5,259,255)			(160,507)			0013
S&P 500 Put Option, Periodically, 02/06/2023	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	11/02/2021	11/02/2026	11/08/2022	Regular Sales .	11,883	55,000,010	4628.45		1,927,200	1,833,335			^	(8,407,072)			(93,865)			0013
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												10,398,398	10,403,105	6,959,230			XXX	(32,029,175)			(13,842,272)			XXX
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	01/11/2021	01/07/2022	01/07/2022	Maturity	1,412	5,398,995	3824.68 (3943.25)	95,750		167,376				(71,517)			71,626			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	01/11/2021	01/07/2022	01/07/2022	Maturity	735	2,810,987	3824.68 (3998.7)	70,762		127,898				(57,051)			57,136			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/13/2021	01/12/2022	01/12/2022	Maturity	8,012	30,453,348	3801.19 (4190.25)	1,505,206		3,116,966				(1,604,982)			1,611,760			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	01/13/2021	01/12/2022	01/12/2022	Maturity	968	7,607,583	7856.72 (8928.36)	374,951		1,037,658				(622,738)			662,707			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	01/19/2021	01/14/2022	01/14/2022	Maturity	920	3,467,016	3768.25 (3886.95)	66,957		109,211				(42,033)			42,254			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	01/19/2021	01/14/2022	01/14/2022	Maturity	704	2,651,002	3768.25 (3951.01)	75,364		128,573				(52,925)			53,210			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	01/25/2021	01/21/2022	01/21/2022	Maturity	788	3,028,000	3841.47 (4006.65)	74,583		130,201				(55,128)			55,618			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	01/25/2021	01/21/2022	01/21/2022	Maturity	580	2,227,015	3841.47 (3958.63)	40,048		67,921				(27,596)			27,873			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	02/03/2021	02/01/2022	02/01/2022	Maturity	987	3,724,007	3773.86 (3888.96)	69,637		113,580				(43,230)			43,943			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	02/03/2021	02/01/2022	02/01/2022	Maturity	799	3,015,993	3773.86 (3922.93)	71,810		119,134				(46,542)			47,324			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/10/2021	02/08/2022	02/08/2022	Maturity	710	2,779,012	3915.59 (4035.02)	48,255		84,763				(35,400)			36,509			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/10/2021	02/08/2022	02/08/2022	Maturity	1,100	4,308,010	3915.59 (4085.92)	104,114		187,400				(80,589)			83,287			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/16/2021	02/11/2022	02/11/2022	Maturity	5,784	22,760,985	3934.83 (4327.96)	1,102,697		2,274,057				(1,103,743)			1,171,359			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/16/2021	02/11/2022	02/11/2022	Maturity	697	5,673,163	8142.79 (9278.67)	295,447		786,593				(368,616)			491,146			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2021	02/15/2022	02/15/2022	Maturity	792	3,115,992	3934.83 (4052.87)	53,065		93,476				(38,636)			40,411			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2021	02/15/2022	02/15/2022	Maturity	1,231	4,844,012	3934.83 (4104.03)	115,338		208,295				(88,601)			92,957			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/24/2021	02/22/2022	02/22/2022	Maturity	586	2,270,001	3876.5 (3992.8)	41,196		68,103				(25,527)			26,907			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/24/2021	02/22/2022	02/22/2022	Maturity	1,099	4,258,994	.3876.5 (4033.5)	102,001		172,491				(66,757)			70,491			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/03/2021	03/01/2022	03/01/2022	Maturity	2,087	8,145,010	3901.82 (4069.6)	185,640		350,239				(154,459)			164,599			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/03/2021	03/01/2022	03/01/2022	Maturity	672	2,622,999	3901.82 (4018.87)	43,232		78,687				(33,352)			35,454			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	03/10/2021	03/08/2022	03/08/2022	Maturity	760	2,904,990	3821.35 (3935.99)	54,111		87,149				(30,707)			33,038			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	03/10/2021	03/08/2022	03/08/2022	Maturity	941	3,596,999	3821.35 (3970.38)	85,836		140,280				(50,521)			54,444			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/15/2021	03/11/2022	03/11/2022	Maturity	7,203	28,404,036	3943.34 (4347.81)	1,363,031		1,879,777				(1,369,006)			516,746			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	03/15/2021	03/11/2022	03/11/2022	Maturity	606	4,949,999	8172.9 (9314.74)	250,222		401,250				(407,544)			151,027			0011

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	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/17/2021	03/15/2022	03/15/2022	Maturity	527	2,092,981	3968.94 (4088.01)	36,244		62,790				(23,633)			26,546			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/17/2021	03/15/2022	03/15/2022	Maturity	1,461	5,796,994	3968.94 (4147.54)	144,555		260,861				(103,139)			116,307			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/24/2021	03/22/2022	03/22/2022	Maturity	675	2,658,007	3940.59 (4058.81)	45,355		79,742				(30,410)			34,387			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/24/2021	03/22/2022	03/22/2022	Maturity	1,000	3,939,999	3940.59 (4106.09)	91,586		165,475				(65,109)			73,889			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/05/2021	04/01/2022	04/01/2022	Maturity	1,375	5,528,005	4019.87 (4140.47)	100,786		165,846				(53,175)			65,059			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/05/2021	04/01/2022	04/01/2022	Maturity	1,584	6,369,002	4019.87 (4196.74)	164,126		280,229				(94,590)			116,103			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/12/2021	04/08/2022	04/08/2022	Maturity	706	2,896,989	4102.28 (4225.35)	49,984		86,911				(28,905)			36,927			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/12/2021	04/08/2022	04/08/2022	Maturity	1,252	5,129,985	4097.17 (4295.88)	136,690		248,801				(87,351)			112,111			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	04/15/2021	04/12/2022	04/12/2022	Maturity	4,146	17,114,853	4127.99 (4542.01)	813,496		1,117,195				(665,555)			303,698			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	04/15/2021	04/12/2022	04/12/2022	Maturity	764	6,540,607	8564.03 (9759.91)	309,234		524,713				(338,152)			215,479			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/19/2021	04/14/2022	04/14/2022	Maturity	795	3,316,988	4171.84 (4297)	55,752		99,513				(32,582)			43,762			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/19/2021	04/14/2022	04/14/2022	Maturity	1,412	5,887,007	4170.42 (4372.69)	151,395		285,526				(99,384)			134,131			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	04/26/2021	04/22/2022	04/22/2022	Maturity	951	3,939,991	4141.43 (4265.67)	71,450		118,197				(33,554)			46,747			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	04/26/2021	04/22/2022	04/22/2022	Maturity	1,308	5,410,001	4134.98 (4337.59)	153,103		178,982				(80,413)			25,879			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/03/2021	04/29/2022	04/29/2022	Maturity	1,294	5,410,016	4181.17 (4306.61)	94,765						(47,215)			(94,765)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/03/2021	04/29/2022	04/29/2022	Maturity	1,524	6,370,013	4181.17 (4369.32)	160,425						(88,272)			(160,425)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/10/2021	05/06/2022	05/06/2022	Maturity	736	3,114,008	4232.6 (4359.58)	51,162						(29,017)			(51,162)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/10/2021	05/06/2022	05/06/2022	Maturity	1,442	6,102,986	4232.6 (4410.37)	135,164						(83,193)			(135,164)			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/13/2021	05/12/2022	05/12/2022	Maturity	3,668	14,904,693	4063.04 (4475.56)	752,170						(544,490)			(752,170)			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/13/2021	05/12/2022	05/12/2022	Maturity	923	7,783,945	8437.24 (9590.75)	423,118		738,653				(529,086)			315,535			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/17/2021	05/13/2022	05/13/2022	Maturity	672	2,802,991	4173.85 (4299.07)	47,843						(24,992)			(47,843)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/17/2021	05/13/2022	05/13/2022	Maturity	1,037	4,329,994	4173.85 (4344.98)	97,522						(55,344)			(97,522)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/24/2021	05/20/2022	05/20/2022	Maturity	947	3,935,018	4155.86 (4282.61)	72,946						(30,863)			(72,946)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/24/2021	05/20/2022	05/20/2022	Maturity	1,157	4,809,992	4155.86 (4353.26)	132,661						(63,187)			(132,661)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	06/01/2022	06/01/2022	Regular Sales .	1,148	4,822,009	4202.04 (4330.2)	42,683						(19,677)			(42,683)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	06/01/2022	06/01/2022	Regular Sales .	2,485	10,441,985	4202.04 (4382.73)	125,591						(63,374)			(125,591)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	06/08/2022	06/08/2022	Maturity	1,022	4,322,035	4227.26 (4356.19)	38,647						(16,565)			(38,647)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	06/08/2022	06/08/2022	Maturity	3,970	16,783,998	4227.26 (4406.92)	202,690						(93,754)			(202,690)			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/14/2021	06/10/2022	06/10/2022	Maturity	4,120	17,500,515	4247.44 (4671.46)	788,822						(578,716)			(788,822)			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/14/2021	06/10/2022	06/10/2022	Maturity	1,151	10,169,187	8832.94 (10083.8)	422,900		408,305				(485,253)			(14,595)			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	06/15/2022	06/15/2022	Maturity	1,432	6,081,966	4246.59 (4376.11)	53,385						(23,461)			(53,385)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	06/15/2022	06/15/2022	Maturity	1,658	7,042,035	4246.59 (4416.45)	78,636						(37,294)			(78,636)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	06/22/2022	06/22/2022	Maturity	1,531	6,501,979	4246.44 (4375.96)	59,394						(22,382)			(59,394)			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	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	06/22/2022	06/22/2022	Maturity	3,258	13,833,967	4246.44 (4429.04)	172,369						(70,854)			(172,369)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	07/01/2022	07/01/2022	Maturity	1,461	6,317,986	4325.61 (4459.7)	58,311						(19,963)			(58,311)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	07/01/2022	07/01/2022	Maturity	2,234	9,652,042	4319.94 (4492.74)	110,370						(43,141)			(110,370)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	07/08/2022	07/08/2022	Maturity	903	3,903,958	4323.99 (4462.36)	38,344						(11,339)			(38,344)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	07/08/2022	07/08/2022	Maturity	1,459	6,305,978	4320.82 (4493.65)	76,132						(23,691)			(76,132)			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/13/2021	07/12/2022	07/12/2022	Maturity	3,687	16,168,016	4384.63 (4827.83)	740,178						(425,248)			(740,178)			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	07/13/2021	07/12/2022	07/12/2022	Maturity	801	7,315,264	9128.22 (10357.4)	295,072						(189,256)			(295,072)			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/31/2022	07/15/2022	07/15/2022	Maturity	1,438	6,264,043	4357.11 (4492.18)	50,491						(25,624)			(50,491)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/31/2022	07/15/2022	07/15/2022	Maturity	869	3,787,994	4360.03 (4549.69)	40,873						(23,020)			(40,873)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	07/22/2022	07/22/2022	Maturity	891	3,896,027	4371.37 (4502.51)	35,784						(9,689)			(35,784)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	07/22/2022	07/22/2022	Maturity	1,673	7,308,017	4367.48 (4574.94)	102,355						(31,008)			(102,355)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	08/01/2022	08/01/2022	Maturity	2,153	9,462,028	4395.26 (4529.32)	86,165						(24,680)			(86,165)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	08/01/2022	08/01/2022	Maturity	1,916	8,420,000	4395.26 (4564.48)	94,501						(29,187)			(94,501)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	08/08/2022	08/08/2022	Maturity	1,058	4,695,968	4436.52 (4571.83)	42,487						(11,499)			(42,487)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	08/08/2022	08/08/2022	Maturity	1,459	6,474,036	4436.52 (4587.36)	64,653						(18,044)			(64,653)			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/13/2021	08/12/2022	08/12/2022	Maturity	4,337	19,347,735	4460.83 (4913.38)	916,721						(392,895)			(916,721)			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/13/2021	08/12/2022	08/12/2022	Maturity	721	6,700,492	9297.2 (10588.8)	298,478						(88,140)			(298,478)			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	08/15/2022	08/15/2022	Maturity	1,433	6,403,984	4468 (4613.21)	58,937						(18,050)			(58,937)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	08/15/2022	08/15/2022	Maturity	851	3,800,034	4468 (4631.08)	38,866						(12,216)			(38,866)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	08/22/2022	08/22/2022	Maturity	1,152	5,117,959	4441.67 (4577.14)	48,343						(9,981)			(48,343)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	08/22/2022	08/22/2022	Maturity	1,603	7,122,040	4441.67 (4670.42)	108,057						(25,997)			(108,057)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	09/01/2022	09/01/2022	Maturity	1,964	8,886,037	4524.09 (4662.07)	80,148						(16,877)			(80,148)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	09/01/2022	09/01/2022	Maturity	2,258	10,214,038	4524.09 (4686.96)	107,997						(22,703)			(107,997)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	09/08/2022	09/08/2022	Maturity	1,134	5,120,039	4514.07 (4651.75)	45,523						(10,509)			(45,523)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	09/08/2022	09/08/2022	Maturity	1,902	8,586,032	4514.07 (4681.09)	91,033						(22,034)			(91,033)			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/13/2021	09/09/2022	09/09/2022	Maturity	3,594	16,021,952	4458.58 (4910.11)	786,943						(291,442)			(786,943)			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/13/2021	09/12/2022	09/12/2022	Maturity	676	6,292,409	9304.03 (10571.8)	299,619						(105,703)			(299,619)			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	09/15/2022	09/15/2022	Maturity	1,640	7,347,990	4480.7 (4621.84)	66,614						(17,448)			(66,614)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	09/15/2022	09/15/2022	Maturity	2,003	8,974,036	4480.7 (4655.45)	98,656						(27,406)			(98,656)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	09/22/2022	09/22/2022	Maturity	1,271	5,588,001	4395.64 (4527.51)	51,683						(11,211)			(51,683)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	09/22/2022	09/22/2022	Maturity	1,923	8,452,025	4395.64 (4575.86)	104,832						(24,018)			(104,832)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/31/2022	09/30/2022	09/30/2022	Maturity	3,027	13,189,980	4357.04 (4489.93)	112,660						(39,659)			(112,660)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/31/2022	09/30/2022	09/30/2022	Maturity	2,751	11,986,043	4357.04 (4570.53)	157,052						(62,297)			(157,052)			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	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	10/07/2022	10/07/2022	Maturity	1,833	8,048,009	4391.34 (4525.28)	70,669						(20,987)			(70,669)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	10/07/2022	10/07/2022	Maturity	825	3,623,997	4391.34 (4564.8)	40,401						(12,675)			(40,401)			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/13/2021	10/12/2022	10/12/2022	Maturity	3,989	17,354,438	4350.65 (4792.92)	873,137						(374,159)			(873,137)			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	10/13/2021	10/12/2022	10/12/2022	Maturity	894	8,127,960	9088.73 (10346.5)	392,236						(342,071)			(392,236)			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	10/14/2022	10/14/2022	Maturity	1,059	4,735,986	4471.37 (4607.75)	43,347						(8,848)			(43,347)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	10/14/2022	10/14/2022	Maturity	656	2,934,024	4471.37 (4661.4)	36,201						(8,304)			(36,201)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	10/21/2022	10/21/2022	Maturity	1,511	6,865,980	4544.9 (4681.25)	62,120						(9,650)			(62,120)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	10/21/2022	10/21/2022	Maturity	519	2,357,985	4544.9 (4733.51)	28,730						(4,859)			(28,730)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	11/01/2022	11/01/2022	Maturity	2,979	13,744,031	4613.67 (4752.08)	122,853						(14,839)			(122,853)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	11/01/2022	11/01/2022	Maturity	1,691	7,799,963	4613.67 (4795.91)	89,696						(11,642)			(89,696)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	11/08/2022	11/08/2022	Maturity	1,449	6,812,011	4701.7 (4842.75)	59,279						(4,606)			(59,279)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	11/08/2022	11/08/2022	Maturity	635	2,983,981	4701.7 (4927.38)	39,498						(3,557)			(39,498)			0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/15/2021	11/11/2022	11/11/2022	Maturity	3,057	14,316,830	4682.85 (5150)	690,397						(71,403)			(690,397)			0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	11/15/2021	11/11/2022	11/11/2022	Maturity	818	8,007,524	9793.22 (11158.1)	347,694						27,409			(347,694)			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	11/15/2022	11/15/2022	Maturity	1,293	6,055,984	4682.8 (4823.28)	53,805						(3,752)			(53,805)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	11/15/2022	11/15/2022	Maturity	912	4,269,964	4682.8 (4912.26)	59,192						(4,599)			(59,192)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	11/22/2022	11/22/2022	Maturity	1,400	6,556,022	4682.94 (4823.43)	58,078						(4,100)			(58,078)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	11/22/2022	11/22/2022	Maturity	2,084	9,759,996	4682.94 (4947.53)	153,009						(12,215)			(153,009)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	12/01/2022	12/01/2022	Maturity	2,232	10,074,008	4513.04 (4648.43)	90,002						(14,752)			(90,002)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/31/2022	12/01/2022	12/01/2022	Maturity	1,537	6,936,001	4513.04 (4743.21)	101,380						(18,391)			(101,380)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	12/08/2022	12/08/2022	Maturity	1,079	5,072,041	4701.21 (4842.25)	45,442						(1,796)			(45,442)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	12/08/2022	12/08/2022	Maturity	640	3,009,997	4701.21 (4901.01)	37,010						(1,807)			(37,010)			0003
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/13/2021	12/12/2022	12/12/2022	Maturity	837	8,258,262	9866.62 (11210.1)	363,898						41,192			(363,898)			0011
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	12/13/2021	12/12/2022	12/12/2022	Maturity	4,628	21,804,920	4712.02 (5189.7)	1,032,004						(117,723)			(1,032,004)			0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	12/15/2022	12/15/2022	Maturity	1,371	6,457,958	4709.85 (4851.15)	55,462						(4,255)			(55,462)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/31/2022	12/15/2022	12/15/2022	Maturity	1,685	7,934,025	4709.85 (4926.5)	99,488						(9,705)			(99,488)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	12/22/2022	12/22/2022	Maturity	1,681	7,893,978	4696.56 (4837.46)	76,258						2,533			(76,258)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	12/22/2022	12/22/2022	Maturity	1,937	9,096,016	4696.56 (4912.6)	130,604						4,057			(130,604)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	12/30/2022	12/30/2022	Maturity	1,801	8,581,984	4766.18 (4909.17)		154,383	77,192							(77,192)			0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/31/2022	12/30/2022	12/30/2022	Maturity	1,009	4,808,027	4766.18 (4975.89)		123,374	61,687							(61,687)			0003
0199999999. Subtotal - Purchased Options - Hedging Other - Collars												23,125,668	277,757	16,891,698			XXX	(14,209,617)			(6,511,727)			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												33,524,066	10,680,862	23,850,928			XXX	(46,238,792)			(20,354,000)			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants																	XXX							XXX

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)
0449999999. Total Purchased Options - Put Options												10,398,398	10,403,105	6,959,230			XXX	(32,029,175)			(13,842,272)			XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars												23,125,668	277,757	16,891,698			XXX	(14,209,617)			(6,511,727)			XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												33,524,066	10,680,862	23,850,928			XXX	(46,238,792)			(20,354,000)			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
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)				(390,654)									100/100
Interest Rate Swap 6.069 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	11/15/2022	12/31/2012	Hedge Ineffectiveness		14,000,000	6.069 (3M LIB)										306,384	(306,384)		100/100
Interest Rate Swap 2.23312 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	11/15/2022	12/31/2012	Hedge Ineffectiveness		14,000,000	2.23312 (3M LIB)										49,847	(49,847)		100/100
Interest Rate Swap 6.086 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	05/15/2023	12/16/2011	Hedge Ineffectiveness		16,000,000	6.086 (3M LIB)										273,700	(273,700)		100/100
Interest Rate Swap 2.35954 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	05/15/2023	05/08/2013	Hedge Ineffectiveness		16,000,000	2.35954 (3M LIB)										31,523	(31,523)		100/100
Interest Rate Swap 6.093 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	08/15/2023	09/30/2013	Hedge Ineffectiveness		14,000,000	6.093 (3M LIB)										543,477	(543,477)		100/100
Interest Rate Swap 2.42522 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	08/15/2023	09/30/2013	Hedge Ineffectiveness		14,000,000	2.42522 (3M LIB)										(95,891)	95,891		100/100
Interest Rate Swap 6.099 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	11/15/2023	12/16/2011	Hedge Ineffectiveness		19,000,000	6.099 (3M LIB)										477,676	(477,676)		100/100
Interest Rate Swap 2.49203 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	11/15/2023	11/18/2013	Hedge Ineffectiveness		19,000,000	2.49203 (3M LIB)										(33,823)	33,823		100/100
Interest Rate Swap 6.114 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	05/15/2024	12/16/2011	Hedge Ineffectiveness		19,000,000	6.114 (3M LIB)										1,051,511	(1,051,511)		100/100
Interest Rate Swap 2.60824 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	05/15/2024	06/05/2014	Hedge Ineffectiveness		19,000,000	2.60824 (3M LIB)										(27,583)	27,583		100/100
Interest Rate Swap 6.128 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	02/15/2025	12/16/2011	Hedge Ineffectiveness		23,000,000	6.128 (3M LIB)										1,789,618	(1,789,618)		100/100
Interest Rate Swap 2.77027 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	02/15/2025	02/27/2015	Hedge Ineffectiveness		23,000,000	2.77027 (3M LIB)										362,849	(362,849)		100/100
Interest Rate Swap 6.134 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	05/15/2025	12/16/2011	Hedge Ineffectiveness		28,000,000	6.134 (3M LIB)										1,537,659	(1,537,659)		100/100
Interest Rate Swap 2.81409 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	05/15/2025	05/14/2015	Hedge Ineffectiveness		28,000,000	2.81409 (3M LIB)										258,708	(258,708)		100/100

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap 6.077 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	02/15/2023	03/31/2013	Hedge Ineffectiveness		14,000,000	6.077 (3M LIB)										341,258	(341,258)		100/100
Interest Rate Swap 2.29699 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	02/15/2023	03/31/2013	Hedge Ineffectiveness		14,000,000	2.29699 (3M LIB)										18,436	(18,436)		100/100
Interest Rate Swap 6.107 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	02/15/2024	03/31/2014	Hedge Ineffectiveness		17,000,000	6.107 (3M LIB)										830,092	(830,092)		100/100
Interest Rate Swap 2.55269 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	02/15/2024	03/31/2014	Hedge Ineffectiveness		17,000,000	2.55269 (3M LIB)										(68,863)	68,863		100/100
Interest Rate Swap 6.121 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	08/15/2024	09/30/2014	Hedge Ineffectiveness		20,000,000	6.121 (3M LIB)										818,869	(818,869)		100/100
Interest Rate Swap 2.66441 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	08/15/2024	09/30/2014	Hedge Ineffectiveness		20,000,000	2.66441 (3M LIB)										30,480	(30,480)		100/100
Interest Rate Swap 6.124 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	11/15/2024	12/31/2014	Hedge Ineffectiveness		18,000,000	6.124 (3M LIB)										443,209	(443,209)		100/100
Interest Rate Swap 2.72019 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	11/15/2024	12/31/2014	Hedge Ineffectiveness		18,000,000	2.72019 (3M LIB)										34,110	(34,110)		100/100
Interest Rate Swap 6.137 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	08/15/2025	09/30/2015	Hedge Ineffectiveness		18,000,000	6.137 (3M LIB)										1,296,104	(1,296,104)		100/100
Interest Rate Swap 2.85736 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	08/15/2025	09/30/2015	Hedge Ineffectiveness		18,000,000	2.85736 (3M LIB)										207,345	(207,345)		100/100
Interest Rate Swap 6.139 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	11/15/2025	12/31/2015	Hedge Ineffectiveness		21,000,000	6.139 (3M LIB)										1,454,977	(1,454,977)		100/100
Interest Rate Swap 2.89866 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	11/15/2025	12/31/2015	Hedge Ineffectiveness		21,000,000	2.89866 (3M LIB)										336,981	(336,981)		100/100
Interest Rate Swap 6.143 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	02/15/2027	03/31/2017	Hedge Ineffectiveness		12,000,000	6.143 (3M LIB)										1,011,402	(1,011,402)		100/100
Interest Rate Swap 3.04305 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	02/15/2027	03/31/2017	Hedge Ineffectiveness		12,000,000	3.04305 (3M LIB)										240,756	(240,756)		100/100
Interest Rate Swap 6.168 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2007	11/15/2022	12/31/2017	Hedge Ineffectiveness		3,000,000	6.168 (3M LIB)										33,516	(33,516)		100/100
Interest Rate Swap 3.03900 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2011	11/15/2022	12/31/2017	Hedge Ineffectiveness		3,000,000	3.03900 (3M LIB)										10,195	(10,195)		100/100
Interest Rate Swap 3.02454 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	11/15/2026	12/31/2016	Hedge Ineffectiveness		13,000,000	3.02454 (3M LIB)										234,563	(234,563)		100/100
Interest Rate Swap 6.143 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	11/15/2026	12/31/2016	Hedge Ineffectiveness		13,000,000	6.143 (3M LIB)										719,120	(719,120)		100/100
Interest Rate Swap 6.143 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	08/15/2026	09/30/2016	Hedge Ineffectiveness		16,000,000	6.143 (3M LIB)										1,023,422	(1,023,422)		100/100
Interest Rate Swap 6.145 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	05/15/2027	06/30/2017	Hedge Ineffectiveness		12,000,000	6.145 (3M LIB)										815,307	(815,307)		100/100
Interest Rate Swap 6.145 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	07/05/2007	08/15/2027	09/30/2017	Hedge Ineffectiveness		12,000,000	6.145 (3M LIB)										948,970	(948,970)		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 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 2.99721 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	12/16/2011	08/15/2026	09/30/2016	Hedge Ineffectiveness		16,000,000	2.99721 (3M LIB)										566,582	(566,582)		100/100
Interest Rate Swap 3.05462 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	12/16/2011	05/15/2027	06/30/2017	Hedge Ineffectiveness		12,000,000	3.05462 (3M LIB)										244,648	(244,648)		100/100
Interest Rate Swap 3.06321 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	12/16/2011	08/15/2027	09/30/2017	Hedge Ineffectiveness		12,000,000	3.06321 (3M LIB)										317,254	(317,254)		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate																(390,654)		XXX				18,434,390	(18,434,390)		XXX
Currency Swap USD 5.8 (EUR 4.905)	HEDGED BOND	D-1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	01/01/2022	03/28/2022	03/28/2022	Maturity		4,203,200	USD 5.8 (EUR 4.905)			649,655	13,374				(528,889)		649,655			100/100
Currency Swap USD 3.713 (JPY 1.153)	HEDGED BOND	D-1	Currency	MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	01/01/2022	08/14/2031	02/01/2022	Regular Sales		34,565,915	USD 3.713 (JPY 1.153)		3	(1)							0			100/100
Currency Swap USD 2.797 (CAD 3.08)	HEDGED BOND	D-1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	01/01/2022	01/17/2028	02/01/2022	Regular Sales		3,616,843	USD 2.797 (CAD 3.08)		0	0							0			100/100
Currency Swap USD 3.125 (CAD 3.42)	HEDGED BOND	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	01/01/2022	07/17/2034	02/01/2022	Regular Sales		7,233,686	USD 3.125 (CAD 3.42)		0	0							0			100/100
Currency Swap USD 3.754 (AUD 4.07)	HEDGED BOND	D-1	Currency	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	01/01/2022	06/30/2042	12/30/2022	Notional Adjustment		367,099	USD 3.754 (AUD 4.07)		0	3,231							3,231			100/100
Currency Swap USD 3.718 (GBP 2.9)	HEDGED BOND	D-1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	11/16/2021	03/31/2043	09/30/2022	Notional Adjustment		110,715	USD 3.718 (GBP 2.9)			18,621							18,621			101/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange														2	671,506	13,374		XXX		(528,889)		671,507			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														2	671,506	(377,280)		XXX		(528,889)		19,105,896	(18,434,390)		XXX
Interest Rate Swap 3M LIB (2.1510)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	02/21/2012	02/23/2022	02/23/2022	Maturity		60,000,000	3M LIB (2.1510)				(171,933)			171,604						0006
Interest Rate Swap 3M LIB (1.2332)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	02/25/2020	02/27/2022	02/27/2022	Maturity		135,000,000	3M LIB (1.2332)				(225,397)			224,670						0006
Interest Rate Swap 3M LIB (0.2600)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	05/27/2020	05/29/2022	05/29/2022	Maturity		70,000,000	3M LIB (0.2600)				34,824			750						0006
Interest Rate Swap 3M LIB (1.7775)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	05/30/2012	06/01/2022	06/01/2022	Maturity		18,000,000	3M LIB (1.7775)				(104,214)			114,125						0006
Interest Rate Swap 3M LIB (1.9525)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	08/21/2012	08/23/2022	08/23/2022	Maturity		14,000,000	3M LIB (1.9525)				(102,883)			143,720						0006
1059999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Interest Rate																(569,603)		XXX	654,869						XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																(569,603)		XXX	654,869						XXX
Interest Rate Swap 2.2596 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	01/03/2018	01/05/2022	01/05/2022	Maturity		60,000,000	2.2596 (3M LIB)				14,176			(13,949)						0002
Interest Rate Swap 2.6314 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	01/15/2019	01/17/2022	01/17/2022	Maturity		37,000,000	2.6314 (3M LIB)				43,840			(43,701)						0002
Interest Rate Swap 2.6430 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	01/15/2019	01/17/2022	01/17/2022	Maturity		42,000,000	2.6430 (3M LIB)				49,995			(49,837)						0002
Interest Rate Swap 0.2268 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	07/09/2020	01/13/2022	01/13/2022	Maturity		125,000,000	0.2268 (3M LIB)				4,377			(3,952)						0002
Interest Rate Swap 3M LIB (1.2019)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2022	02/12/2022	Maturity		5,000,000	3M LIB (1.2019)				(6,235)			6,211						0002
Interest Rate Swap 3M LIB (2.8580)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	08/20/2018	02/22/2022	02/22/2022	Maturity		125,000,000	3M LIB (2.8580)				(477,282)			476,594						0002
Interest Rate Swap 2.5940 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	02/12/2019	02/14/2022	02/14/2022	Maturity		32,000,000	2.5940 (3M LIB)				93,047			(92,882)						0002
Interest Rate Swap 1.2124 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	02/26/2020	02/28/2022	02/28/2022	Maturity		69,000,000	1.2124 (3M LIB)				112,931			(114,884)						0002
Interest Rate Swap 3M LIB (2.4603)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	12/12/2017	12/14/2027	03/23/2022	Regular Sales		117,000,000	3M LIB (2.4603)			(528,662)	(591,182)			7,076,526			(528,662)			0002
Interest Rate Swap 2.7635 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	03/22/2018	03/26/2022	03/26/2022	Maturity		10,000,000	2.7635 (3M LIB)				61,535			(61,452)						0002
Interest Rate Swap 0.5534 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	03/18/2020	03/20/2022	03/20/2022	Maturity		29,000,000	0.5534 (3M LIB)				22,070			(21,889)						0002
Interest Rate Swap 2.8004 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/13/2018	04/17/2022	04/17/2022	Maturity		13,000,000	2.8004 (3M LIB)				100,536			(100,941)						0002
Interest Rate Swap 2.9319 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME	LCZ7XYGSLJUHFXXNXD88	04/25/2018	04/27/2022	04/27/2022	Maturity		54,000,000	2.9319 (3M LIB)				468,783			(471,935)						0002
Interest Rate Swap 0.4770 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/01/2020	04/03/2022	04/03/2022	Maturity		98,000,000	0.4770 (3M LIB)				67,175			(66,785)						0002
Interest Rate Swap 0.4116 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	04/15/2020	04/17/2022	04/17/2022	Maturity		49,000,000	0.4116 (3M LIB)				27,787			(29,476)						0002
Interest Rate Swap 0.2207 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME	LCZ7XYGSLJUHFXXNXD88	07/09/2020	04/13/2022	04/13/2022	Maturity		125,000,000	0.2207 (3M LIB)				(3,293)			(4,879)						0002
Interest Rate Swap 3.3780 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27	05/18/2011	05/20/2022	05/20/2022	Maturity		6,500,000	3.3780 (3M LIB)				75,746			(78,940)						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 2.9817 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/15/2018	05/17/2022	05/17/2022	Maturity		11,000,000	2.9817 (3M LIB)				108,893			(113,902)						0002
Interest Rate Swap 3.0020 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/17/2018	05/21/2022	05/21/2022	Maturity		24,000,000	3.0020 (3M LIB)				249,881			(260,877)						0002
Interest Rate Swap 3M LIB (2.8560)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	05/22/2022	05/22/2022	Maturity		125,000,000	3M LIB (2.8560)				(1,229,479)			1,286,796						0002
Interest Rate Swap 0.3196 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/30/2020	05/04/2022	05/04/2022	Maturity		78,000,000	0.3196 (3M LIB)				14,617			(25,070)						0002
Interest Rate Swap 1.9290 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/30/2021	10/04/2033	01/25/2022	Regular Sales		500,000,000	1.9290 (3M LIB)			(5,189,202)				(7,329,005)			(5,189,202)			0002
Interest Rate Swap 1.9720 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/30/2021	10/04/2053	01/25/2022	Regular Sales		162,500,000	1.9720 (3M LIB)			(815,223)				(7,978,885)			(815,223)			0002
Interest Rate Swap 1.7325 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/30/2021	10/04/2028	01/25/2022	Regular Sales		325,000,000	1.7325 (3M LIB)			(3,684,032)				(802,733)			(3,684,032)			0002
Interest Rate Swap 1.7685 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/07/2021	10/12/2028	01/21/2022	Regular Sales		325,000,000	1.7685 (3M LIB)			(3,226,457)				(1,338,395)			(3,226,457)			0002
Interest Rate Swap 1.9665 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/07/2021	10/12/2033	01/21/2022	Regular Sales		500,000,000	1.9665 (3M LIB)			(2,928,962)				(8,999,727)			(2,928,962)			0002
Interest Rate Swap 2.0145 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/07/2021	10/12/2053	01/21/2022	Regular Sales		162,500,000	2.0145 (3M LIB)			2,238,497				(9,612,535)			2,238,497			0002
Interest Rate Swap 1.7310 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/14/2021	10/18/2028	01/24/2022	Regular Sales		325,000,000	1.7310 (3M LIB)			(3,212,117)				(744,336)			(3,212,117)			0002
Interest Rate Swap 1.9340 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/14/2021	10/18/2053	01/24/2022	Regular Sales		162,500,000	1.9340 (3M LIB)			(37,782)				(6,511,627)			(37,782)			0002
Interest Rate Swap 1.8990 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/14/2021	10/18/2033	01/24/2022	Regular Sales		500,000,000	1.8990 (3M LIB)			(4,662,455)				(5,871,684)			(4,662,455)			0002
Interest Rate Swap 2.0360 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/21/2021	10/25/2033	01/20/2022	Regular Sales		500,000,000	2.0360 (3M LIB)			(3,727,319)				(12,108,603)			(3,727,319)			0002
Interest Rate Swap 1.8935 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/21/2021	10/25/2028	01/20/2022	Regular Sales		325,000,000	1.8935 (3M LIB)			(3,116,994)				(3,238,508)			(3,116,994)			0002
Interest Rate Swap 2.0380 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/21/2021	10/25/2053	01/20/2022	Regular Sales		162,500,000	2.0380 (3M LIB)			424,732				(10,512,783)			424,732			0002
Interest Rate Swap 3M LIB (1.2075)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/17/2016	06/21/2022	06/21/2022	Maturity		19,000,000	3M LIB (1.2075)				(54,421)			81,952						0002
Interest Rate Swap 2.8665 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/01/2018	06/05/2022	06/05/2022	Maturity		60,000,000	2.8665 (3M LIB)				632,556			(671,209)						0002
Interest Rate Swap 0.2145 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	07/13/2022	07/13/2022	Maturity		125,000,000	0.2145 (3M LIB)				(261,201)			62,160						0002
Interest Rate Swap 3M LIB (2.8625)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	08/22/2022	08/22/2022	Maturity		125,000,000	3M LIB (2.8625)				(1,641,782)			2,004,528						0002
Interest Rate Swap 2.9231 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/29/2018	08/31/2022	08/31/2022	Maturity		200,000,000	2.9231 (3M LIB)				2,764,698			(3,411,163)						0002
Interest Rate Swap 0.1893 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/30/2020	08/03/2022	08/03/2022	Maturity		38,000,000	0.1893 (3M LIB)				(115,869)			32,643						0002
Interest Rate Swap 0.2326 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/26/2020	08/28/2022	08/28/2022	Maturity		28,000,000	0.2326 (3M LIB)				(114,118)			25,841						0002
Interest Rate Swap 3M LIB (1.7685)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/06/2017	09/08/2022	09/08/2022	Maturity		11,000,000	3M LIB (1.7685)				(65,684)			104,107						0002
Interest Rate Swap 3.0090 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/11/2018	09/13/2022	09/13/2022	Maturity		21,000,000	3.0090 (3M LIB)				298,887			(383,607)						0002
Interest Rate Swap 3.0051 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/13/2018	09/17/2022	09/17/2022	Maturity		22,000,000	3.0051 (3M LIB)				296,406			(409,177)						0002
Interest Rate Swap 3.2315 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/16/2018	11/20/2033	09/01/2022	Regular Sales		31,000,000	3.2315 (3M LIB)			(348,146)	479,649			(5,503,339)			(348,146)			0002
Interest Rate Swap 1.5136 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/24/2019	09/26/2022	09/26/2022	Maturity		48,000,000	1.5136 (3M LIB)				125,847			(387,753)						0002
Interest Rate Swap 0.2276 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/02/2020	09/04/2022	09/04/2022	Maturity		81,000,000	0.2276 (3M LIB)				(343,513)			85,455						0002
Interest Rate Swap 0.2242 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/23/2020	09/25/2022	09/25/2022	Maturity		25,000,000	0.2242 (3M LIB)				(173,303)			34,970						0002
Interest Rate Swap 3.1825 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/09/2018	10/11/2022	10/11/2022	Maturity		30,000,000	3.1825 (3M LIB)				462,761			(643,155)						0002
Interest Rate Swap 1.5846 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/16/2019	10/18/2022	10/18/2022	Maturity		105,000,000	1.5846 (3M LIB)				246,876			(965,379)						0002
Interest Rate Swap 3M LIB (1.5820)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/16/2019	10/18/2022	10/18/2022	Maturity		9,000,000	3M LIB (1.5820)				(20,976)			82,563						0002
Interest Rate Swap 1.5796 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/23/2019	10/25/2022	10/25/2022	Maturity		84,000,000	1.5796 (3M LIB)				173,757			(783,116)						0002
Interest Rate Swap 0.2124 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/09/2020	10/13/2022	10/13/2022	Maturity		125,000,000	0.2124 (3M LIB)				(980,507)			206,556						0002
Interest Rate Swap 0.2299 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/14/2020	10/16/2022	10/16/2022	Maturity		24,000,000	0.2299 (3M LIB)				(201,091)			37,805						0002
Interest Rate Swap SOFR (3.7550)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/02/2022	11/04/2032	11/09/2022	Regular Sales		27,000,000	SOFR (3.7550)			272,419	158						272,419			0002

ANNUAL STATEMENT FOR THE YEAR 2022 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 3M LIB (2.0928)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/02/2017	11/06/2022	11/06/2022	Maturity		12,000,000	3M LIB (2.0928)				(71,533)			166,850						0002
Interest Rate Swap 3M LIB (2.8640)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	08/20/2018	11/22/2022	11/22/2022	Maturity		100,000,000	3M LIB (2.8640)				(1,267,810)			2,130,026						0002
Interest Rate Swap 3.1250 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/13/2018	11/15/2022	11/15/2022	Maturity		22,000,000	3.1250 (3M LIB)				325,690			(509,855)						0002
Interest Rate Swap 3.0295 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/16/2018	11/20/2022	11/20/2022	Maturity		62,000,000	3.0295 (3M LIB)				876,481			(1,407,645)						0002
Interest Rate Swap 1.5449 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/26/2019	11/29/2022	11/29/2022	Maturity		50,000,000	1.5449 (3M LIB)				40,321			(485,951)						0002
Interest Rate Swap 0.2311 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/04/2020	11/06/2022	11/06/2022	Maturity		49,000,000	0.2311 (3M LIB)				(483,327)			92,658						0002
Interest Rate Swap 2.1995 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/28/2016	12/30/2022	12/30/2022	Maturity		15,000,000	2.1995 (3M LIB)				57,251			(251,339)						0002
Interest Rate Swap 2.1970 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/07/2017	12/11/2022	12/11/2022	Maturity		10,000,000	2.1970 (3M LIB)				59,495			(160,483)						0002
Interest Rate Swap 2.2489 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2017	12/14/2022	12/14/2022	Maturity		14,000,000	2.2489 (3M LIB)				87,554			(232,750)						0002
Interest Rate Swap 2.3050 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/28/2022	12/28/2022	Maturity		80,000,000	2.3050 (3M LIB)				396,152			(1,412,972)						0002
Interest Rate Swap 3M LIB (2.5030)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2017	12/27/2027	03/23/2022	Regular Sales		103,000,000	3M LIB (2.5030)			(690,800)							(690,800)			0002
Interest Rate Swap 2.2747 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/27/2017	12/29/2022	12/29/2022	Maturity		13,000,000	2.2747 (3M LIB)				60,698			(226,204)						0002
Interest Rate Swap 2.9050 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/03/2018	04/05/2038	12/21/2022	Regular Sales		250,000,000	2.9050 (3M LIB)				2,849,252			(43,758,681)						0002
Interest Rate Swap 3.1125 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/09/2018	05/11/2033	12/21/2022	Regular Sales		250,000,000	3.1125 (3M LIB)				3,272,604			(39,794,198)						0002
Interest Rate Swap 3.3215 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/16/2018	10/18/2038	12/21/2022	Regular Sales		250,000,000	3.3215 (3M LIB)				3,638,883			(60,362,210)						0002
Interest Rate Swap 3M LIB (3.3207)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/07/2018	11/09/2028	12/07/2022	Regular Sales		50,000,000	3M LIB (3.3207)			644,824							644,824			0002
Interest Rate Swap 2.9950 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/03/2018	12/05/2022	12/05/2022	Maturity		60,000,000	2.9950 (3M LIB)				838,569			(1,392,857)						0002
Interest Rate Swap 2.9619 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/04/2018	12/06/2022	12/06/2022	Maturity		9,000,000	2.9619 (3M LIB)				122,967			(206,710)						0002
Interest Rate Swap 2.7401 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2018	12/20/2022	12/20/2022	Maturity		40,000,000	2.7401 (3M LIB)				380,422			(862,841)						0002
Interest Rate Swap 1.6028 (3M LIB)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/11/2019	12/13/2022	12/13/2022	Maturity		17,000,000	1.6028 (3M LIB)				3,278			(177,728)						0002
Interest Rate Swap 3M LIB (0.7506)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/10/2020	03/12/2038	12/21/2022	Regular Sales		250,000,000	3M LIB (0.7506)				2,211,947			(34,690,606)						0002
Interest Rate Swap 3M LIB (0.2839)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/11/2021	02/16/2024	12/21/2022	Regular Sales		250,000,000	3M LIB (0.2839)				3,539,833			(3,541,200)						0002
Interest Rate Swap 3M LIB (0.3865)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/01/2021	12/03/2022	12/03/2022	Maturity		220,000,000	3M LIB (0.3865)				2,215,345			(204,061)						0002
Interest Rate Swap SOFR (1.8240)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/06/2022	04/08/2023	12/21/2022	Regular Sales		250,000,000	SOFR (1.8240)				548,728									0002
Interest Rate Swap SOFR (3.1119)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/23/2032	12/07/2022	Regular Sales		57,000,000	SOFR (3.1119)			56,200							56,200			0002
Interest Rate Swap SOFR (3.5421)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2022	09/22/2027	12/05/2022	Regular Sales		150,000,000	SOFR (3.5421)			159,533	(51,789)						159,533			0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate														(28,371,948)	20,368,060		XXX	(265,446,128)			(28,371,948)			XXX
Credit Default Swap (Buy Prot - SOUTHWEST AIRLINES CO)	844741BJ6	D-1	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	04/30/2020	06/20/2025	02/14/2022	Regular Sales		5,000,000	Credit Event / (1)	505,821		(56,369)	1,667			402,373		(12,365)	(394,880)			0008
Credit Default Swap (Buy Prot - PEARSON PLC)	705011AA2	D-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	05/01/2012	06/20/2022	06/20/2022	Maturity		10,000,000	Credit Event / (1)	(223,955)			(47,500)			29,865		10,687				0008
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												281,866		(56,369)	(45,833)		XXX	432,238		(1,678)	(394,880)			XXX
1169999999. Subtotal - Swaps - Hedging Other												281,866		(28,428,317)	20,322,227		XXX	(265,013,889)		(1,678)	(28,766,828)			XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate														(28,371,948)	19,407,803		XXX	(264,791,258)			(9,937,559)	(18,434,390)		XXX
1369999999. Total Swaps - Credit Default												281,866		(56,369)	(45,833)		XXX	432,238		(1,678)	(394,880)			XXX
1379999999. Total Swaps - Foreign Exchange													2	671,506	13,374		XXX		(528,889)		671,507			XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps												281,866	2	(27,756,812)	19,375,344		XXX	(264,359,020)	(528,889)	(1,678)	(9,660,932)	(18,434,390)		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)
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2021	09/09/2022	09/09/2022	Regular Sales		63,300,000	0.98010683			(8,730,294)			$	551,919			(8,730,294)			0006
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2021	09/09/2022	09/09/2022	Regular Sales		57,200,000	0.96365105			(13,695,528)			$	286,680			(13,695,528)			0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2021	09/09/2022	09/09/2022	Regular Sales		61,300,000	0.99182815			(16,414,034)			$	(1,042,759)			(16,414,034)			0006
Bond Forward ? 912810TA6 20Y 1.75	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2021	12/09/2022	12/09/2022	Regular Sales		57,200,000	0.95989968			(13,960,305)			$	229,626			(13,960,305)			0006
Bond Forward ? 91282CCS8 10Y 1.25	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2021	12/09/2022	12/09/2022	Regular Sales		63,300,000	0.97760301			(9,395,784)			$	487,869			(9,395,784)			0006
Bond Forward ? 912810SZ2 30Y 2.00	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2021	12/09/2022	12/09/2022	Regular Sales		61,300,000	0.98752774			(16,923,624)			$	(1,102,103)			(16,923,624)			0006
1429999999. Subtotal - Forwards - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														(79,119,568)			XXX	(588,768)			(79,119,568)			XXX
1479999999. Subtotal - Forwards														(79,119,568)			XXX	(588,768)			(79,119,568)			XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization															(12,493,032)			12,493,032			31,130,390			
1489999999. Subtotal - SSAP No. 108 Adjustments - Offset to VM-21															(12,493,032)		XXX	12,493,032			31,130,390			XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																		66,560,436			47,989,178			
1499999999. Subtotal - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																	XXX	66,560,436			47,989,178			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments															(12,493,032)		XXX	79,053,467			79,119,568			XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													2	671,506	(377,280)		XXX		(528,889)		19,105,896	(18,434,390)		XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														(79,119,568)	(569,603)		XXX	66,101			(79,119,568)			XXX
1709999999. Subtotal - Hedging Other												33,805,931	10,680,862	(4,577,389)	20,322,227		XXX	(311,252,682)		(1,678)	(49,120,827)			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															(12,493,032)		XXX	79,053,467			79,119,568			XXX
1759999999 - Totals												33,805,931	10,680,864	(83,025,452)	6,882,312		XXX	(232,133,114)	(528,889)	(1,678)	(30,014,931)	(18,434,390)		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	15	16	17	18	19	20	21	22
														Highly Effective Hedges							
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
TYH3	450	45,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/06/2022	114.0156	112.2969	(63,281)					(773,438)	(773,438)	877,500	0003	1,000
TYH3	185	18,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/07/2022	114.7500	112.2969	(26,016)					(453,828)	(453,828)	360,750	0003	1,000
TYH3	235	23,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/16/2022	114.5727	112.2969	(33,047)					(534,828)	(534,828)	458,250	0003	1,000
WNH3	250	25,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/06/2022	142.1628	134.3125	(125,000)					(1,962,581)	(1,962,581)	1,625,000	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	134.3125	(22,500)					(485,625)	(485,625)	292,500	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	134.3125	(52,500)					(938,875)	(938,875)	682,500	0003	1,000
1529999999. Subtotal - Long Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												(322,344)					(5,149,175)	(5,149,175)	4,296,500	XXX	XXX
1579999999. Subtotal - Long Futures												(322,344)					(5,149,175)	(5,149,175)	4,296,500	XXX	XXX
TUH3	340	68,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	12/14/2022	103.1484	102.5391	53,125					414,375	414,375	340,000	0003	2,000
FVH3	4,905	490,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	11/28/2022	108.3523	107.9297	421,521					2,072,927	2,072,927	6,376,500	0003	1,000
FVH3	800	80,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	11/28/2022	108.3525	107.9297	68,750					338,250	338,250	1,040,000	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	107.9297	25,781					288,281	288,281	390,000	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	107.9297	11,601					181,406	181,406	175,500	0003	1,000
USH3	225	22,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/28/2022	127.7452	125.3438	35,156					540,334	540,334	945,000	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	125.3438	29,688					451,438	451,438	798,000	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	125.3438	8,594					165,000	165,000	231,000	0003	1,000
USH3	90	9,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/21/2022	128.0000	125.3438	14,063					239,063	239,063	378,000	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	125.3438	19,531					7,813	7,813	525,000	0003	1,000
1599999999. Subtotal - Short Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												687,809					4,698,885	4,698,885	11,199,000	XXX	XXX
RTYH3	500	45,290,000	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	1,811.6000	1,770.9000	155,000					1,017,500	1,017,500	2,900,000	0001	50
MFSH3	1,155	114,552,900	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/20/2023	ICE	12/12/2022	1,983.6000	1,949.4000	1,160,775					1,975,050	1,975,050	4,645,241	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	1,949.4000	105,525					(40,675)	(40,675)	422,295	0001	50
FAH3	300	74,594,700	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	2,486.4900	2,442.6000	402,000					1,316,700	1,316,700	4,050,000	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	2,442.6000	20,100					(25,210)	(25,210)	202,500	0001	100
ESH3	1,505	298,610,813	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	3,968.2500	3,861.0000	808,938					8,070,563	8,070,563	15,953,000	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	3,861.0000	53,750					1,080,313	1,080,313	1,060,000	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	3,861.0000	18,813					32,475	32,475	371,000	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												2,724,900					13,426,715	13,426,715	29,604,036	XXX	XXX
1649999999. Subtotal - Short Futures												3,412,709					18,125,600	18,125,600	40,803,036	XXX	XXX
			CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization															194,342			
1659999999. Subtotal - SSAP No. 108 Adjustments - Offset to VM-21																		194,342		XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
			CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization															255,948			
1669999999. Subtotal - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																		255,948		XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		450,290		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												365,465					(450,290)	(450,290)	15,495,500	XXX	XXX
1709999999. Subtotal - Hedging Other												2,724,900					13,426,715	13,426,715	29,604,036	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																		450,290		XXX	XXX
1759999999 - Totals												3,090,365					12,976,425	13,426,715	45,099,536	XXX	XXX

E20.1

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	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
TYH2	205	20,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	130.2523	01/04/2022	129.1719	Sale	(221,482)	(221,482)			0003	1,000
TYH2	425	42,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	130.2523	01/11/2022	128.1250	Sale	(904,092)	(904,092)			0003	1,000
TYH2	215	21,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	130.2523	01/19/2022	127.5625	Sale	(578,302)	(578,302)			0003	1,000
TYH2	230	23,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	130.2523	02/08/2022	126.5625	Sale	(848,648)	(848,648)			0003	1,000
TYH2	315	31,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	130.2523	02/16/2022	125.8125	Sale	(1,398,529)	(1,398,529)			0003	1,000
TYH2	435	43,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	130.2523	02/25/2022	126.1050	Sale	(1,804,056)	(1,804,056)			0003	1,000
TYH2	215	21,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/30/2021	130.7813	02/25/2022	126.1050	Sale	(1,005,389)	(1,005,389)			0003	1,000
TYH2	425	42,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	12/02/2021	130.7188	02/25/2022	126.1050	Sale	(1,960,835)	(1,960,835)			0003	1,000
TYH2	200	20,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	12/07/2021	130.5625	02/25/2022	126.1050	Sale	(891,496)	(891,496)			0003	1,000
TYH2	240	24,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	01/24/2022	128.5469	02/25/2022	126.1050	Sale	(586,045)	(586,045)			0003	1,000
TYH2	110	11,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	02/01/2022	127.8281	02/25/2022	126.1050	Sale	(189,542)	(189,542)			0003	1,000
TYH2	230	23,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	02/23/2022	126.2656	02/25/2022	126.1050	Sale	(36,939)	(36,939)			0003	1,000
TYH2	95	9,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	02/23/2022	126.2656	02/25/2022	126.1094	Sale	(14,844)	(14,844)			0003	1,000
TYM2	665	66,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	02/25/2022	126.0501	03/15/2022	124.9219	Sale	(750,270)	(750,270)			0003	1,000
TYM2	85	8,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	02/25/2022	126.0501	03/17/2022	124.5469	Sale	(127,774)	(127,774)			0003	1,000
TYM2	295	29,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	02/25/2022	126.0501	03/22/2022	122.7656	Sale	(968,920)	(968,920)			0003	1,000
TYM2	155	15,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	02/25/2022	126.0501	03/29/2022	121.9844	Sale	(630,188)	(630,188)			0003	1,000
TYM2	440	44,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	02/25/2022	126.0501	04/08/2022	120.2261	Sale	(2,562,576)	(2,562,576)			0003	1,000
TYM2	215	21,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	02/25/2022	126.0501	04/12/2022	120.4688	Sale	(1,199,990)	(1,199,990)			0003	1,000
TYM2	225	22,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	03/01/2022	128.7969	04/12/2022	120.4688	Sale	(1,873,828)	(1,873,828)			0003	1,000
TYM2	130	13,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	03/08/2022	127.2188	04/12/2022	120.4688	Sale	(877,500)	(877,500)			0003	1,000
TYM2	245	24,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	04/05/2022	120.9531	04/12/2022	120.4688	Sale	(118,672)	(118,672)			0003	1,000
TYM2	100	10,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	04/26/2022	120.2656	05/05/2022	118.2500	Sale	(201,563)	(201,563)			0003	1,000
TYM2	35	3,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	05/02/2022	118.4844	05/05/2022	118.2500	Sale	(8,203)	(8,203)			0003	1,000
TYM2	45	4,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	05/17/2022	118.9688	05/24/2022	120.5625	Sale	71,719	71,719			0003	1,000
TYM2	110	11,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	05/17/2022	118.9688	05/24/2022	120.5781	Sale	177,031	177,031			0003	1,000
TYU2	110	11,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	05/24/2022	120.2188	06/07/2022	118.3594	Sale	(204,531)	(204,531)			0003	1,000
TYU2	95	9,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	05/31/2022	119.3438	06/07/2022	118.3594	Sale	(93,516)	(93,516)			0003	1,000
TYU2	50	5,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	06/13/2022	115.7656	06/14/2022	115.0781	Sale	(34,375)	(34,375)			0003	1,000
TYU2	40	4,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	06/22/2022	117.0625	07/07/2022	118.3750	Sale	52,500	52,500			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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TYU2	30	3,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	06/22/2022	117.0625	07/12/2022	118.9219	Sale	55,781	55,781			0003	1,000
TYU2	60	6,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	06/27/2022	117.0156	07/12/2022	118.9219	Sale	114,375	114,375			0003	1,000
TYU2	35	3,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	06/27/2022	117.0156	07/21/2022	118.4219	Sale	49,219	49,219			0003	1,000
TYU2	325	32,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	07/01/2022	119.5119	07/21/2022	118.4219	Sale	(354,266)	(354,266)			0003	1,000
TYU2	55	5,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	07/01/2022	119.5119	08/01/2022	121.5156	Sale	110,204	110,204			0003	1,000
TYU2	180	18,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	07/19/2022	117.9844	08/01/2022	121.5156	Sale	635,625	635,625			0003	1,000
TYU2	45	4,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	07/19/2022	117.9844	08/15/2022	119.7771	Sale	80,672	80,672			0003	1,000
TYU2	270	27,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	07/25/2022	119.7364	08/15/2022	119.7771	Sale	10,984	10,984			0003	1,000
TYU2	85	8,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	07/25/2022	119.7364	08/23/2022	118.1406	Sale	(135,641)	(135,641)			0003	1,000
TYU2	105	10,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	08/09/2022	119.5938	08/26/2022	117.5313	Sale	(216,563)	(216,563)			0003	1,000
TYZ2	80	8,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	08/26/2022	117.6250	09/07/2022	116.0156	Sale	(128,750)	(128,750)			0003	1,000
TYZ2	25	2,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	08/26/2022	117.6250	09/12/2022	115.9375	Sale	(42,188)	(42,188)			0003	1,000
TYZ2	150	15,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	08/31/2022	117.1094	09/12/2022	115.9375	Sale	(175,781)	(175,781)			0003	1,000
TYZ2	110	11,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	08/31/2022	117.1094	09/28/2022	111.8906	Sale	(574,063)	(574,063)			0003	1,000
TYZ2	175	17,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	09/09/2022	115.8125	09/28/2022	111.8906	Sale	(686,328)	(686,328)			0003	1,000
TYZ2	80	8,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	09/09/2022	115.8125	10/12/2022	111.1719	Sale	(371,250)	(371,250)			0003	1,000
TYZ2	175	17,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	09/09/2022	115.8125	10/19/2022	110.3906	Sale	(948,828)	(948,828)			0003	1,000
TYZ2	120	12,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	09/14/2022	114.8906	10/19/2022	110.3906	Sale	(540,000)	(540,000)			0003	1,000
TYZ2	215	21,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	09/26/2022	112.2188	10/21/2022	109.7344	Sale	(534,141)	(534,141)			0003	1,000
TYZ2	165	16,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	09/26/2022	112.2188	10/26/2022	110.9063	Sale	(216,563)	(216,563)			0003	1,000
TYZ2	95	9,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	10/05/2022	112.3125	10/26/2022	110.9063	Sale	(133,594)	(133,594)			0003	1,000
TYZ2	155	15,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	10/05/2022	112.3125	11/08/2022	110.1406	Sale	(336,641)	(336,641)			0003	1,000
TYZ2	155	15,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	11/04/2022	110.3281	11/08/2022	110.1406	Sale	(29,063)	(29,063)			0003	1,000
TYZ2	165	16,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	11/04/2022	110.3281	11/16/2022	112.9186	Sale	427,422	427,422			0003	1,000
TYZ2	80	8,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	11/04/2022	110.3281	11/28/2022	113.1094	Sale	222,500	222,500			0003	1,000
TYZ2	120	12,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	11/11/2022	112.1719	11/28/2022	113.1094	Sale	112,500	112,500			0003	1,000
TYZ2	125	12,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	11/11/2022	112.1719	11/28/2022	113.1250	Sale	119,141	119,141			0003	1,000
TYZ2	50	5,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	11/22/2022	112.5156	11/28/2022	113.1250	Sale	30,469	30,469			0003	1,000
TYH3	145	14,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/28/2022	113.4375	12/01/2022	114.1094	Sale	97,422	97,422			0003	1,000
TYH3	55	5,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/28/2022	113.4375	12/14/2022	114.9531	Sale	83,359	83,359			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
TYH3	65	6,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/30/2022	112.7344	12/14/2022	114.9531	Sale	144,219	144,219			0003	1,000
TYH3	220	22,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/30/2022	112.7344	12/21/2022	113.5313	Sale	175,313	175,313			0003	1,000
TYH3	85	8,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/05/2022	114.0834	12/21/2022	113.5313	Sale	(46,936)	(46,936)			0003	1,000
TYH3	230	23,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/05/2022	114.0834	12/28/2022	112.4219	Sale	(382,158)	(382,158)			0003	1,000
TYH3	75	7,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/06/2022	114.0156	12/28/2022	112.4219	Sale	(119,531)	(119,531)			0003	1,000
TUZ2	335	67,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	11/08/2022	101.8256	11/11/2022	102.3889	Sale	377,380	377,380			0003	2,000
TUZ2	145	29,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	11/08/2022	101.8256	11/16/2022	102.4141	Sale	170,651	170,651			0003	2,000
USH2	120	12,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	160.4211	01/04/2022	156.5313	Sale	(466,780)	(466,780)			0003	1,000
USH2	240	24,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	160.4211	01/11/2022	155.5000	Sale	(1,181,061)	(1,181,061)			0003	1,000
USH2	105	10,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	160.4211	01/19/2022	154.0625	Sale	(667,652)	(667,652)			0003	1,000
USH2	5	500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	12/02/2021	162.5625	01/19/2022	154.0625	Sale	(42,500)	(42,500)			0003	1,000
USH2	40	4,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	12/02/2021	162.5625	02/08/2022	152.7188	Sale	(393,750)	(393,750)			0003	1,000
USH2	25	2,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	12/07/2021	162.4417	02/08/2022	152.7188	Sale	(243,073)	(243,073)			0003	1,000
USH2	80	8,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	12/07/2021	162.4417	02/16/2022	150.9063	Sale	(922,833)	(922,833)			0003	1,000
USH2	55	5,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	12/28/2021	161.1250	02/16/2022	150.9063	Sale	(562,031)	(562,031)			0003	1,000
USH2	20	2,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	12/28/2021	161.1250	02/25/2022	152.1563	Sale	(179,375)	(179,375)			0003	1,000
USH2	45	4,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	02/23/2022	152.5000	02/25/2022	152.1563	Sale	(15,469)	(15,469)			0003	1,000
USH2	5	500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	02/23/2022	152.5000	02/25/2022	152.1563	Sale	(1,719)	(1,719)			0003	1,000
USM2	65	6,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	02/25/2022	153.8125	03/15/2022	152.4375	Sale	(89,375)	(89,375)			0003	1,000
WNH2	70	7,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	197.1941	01/04/2022	189.5313	Sale	(536,403)	(536,403)			0003	1,000
WNH2	130	13,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	197.1941	01/11/2022	189.6125	Sale	(985,614)	(985,614)			0003	1,000
WNH2	45	4,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	197.1941	01/19/2022	186.6563	Sale	(474,205)	(474,205)			0003	1,000
WNH2	35	3,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	197.1941	02/01/2022	187.4688	Sale	(340,389)	(340,389)			0003	1,000
WNH2	40	4,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	197.1941	02/08/2022	183.2188	Sale	(559,016)	(559,016)			0003	1,000
WNH2	145	14,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	197.1941	02/16/2022	179.4897	Sale	(2,567,152)	(2,567,152)			0003	1,000
WNH2	135	13,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/29/2021	197.1941	02/25/2022	180.2509	Sale	(2,287,334)	(2,287,334)			0003	1,000
WNH2	70	7,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	11/30/2021	200.2607	02/25/2022	180.2509	Sale	(1,400,685)	(1,400,685)			0003	1,000
WNH2	35	3,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	12/02/2021	201.5938	02/25/2022	180.2509	Sale	(746,999)	(746,999)			0003	1,000
WNH2	115	11,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	12/07/2021	201.1579	02/25/2022	180.2509	Sale	(2,404,299)	(2,404,299)			0003	1,000
WNH2	60	6,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	01/24/2022	190.8432	02/25/2022	180.2509	Sale	(635,538)	(635,538)			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
WNH2	120	12,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	02/23/2022	181.8891	02/25/2022	180.2509	Sale	(196,575)	(196,575)			0003	1,000
WNH2	20	2,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2022	CBT	02/23/2022	181.8891	02/25/2022	180.2500	Sale	(32,781)	(32,781)			0003	1,000
WNM2	285	28,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	02/25/2022	182.0608	03/15/2022	176.6084	Sale	(1,553,923)	(1,553,923)			0003	1,000
WNM2	65	6,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	02/25/2022	182.0608	03/22/2022	173.0938	Sale	(582,859)	(582,859)			0003	1,000
WNM2	185	18,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	02/25/2022	182.0608	04/08/2022	167.7309	Sale	(2,651,029)	(2,651,029)			0003	1,000
WNM2	5	500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	03/01/2022	189.5125	04/08/2022	167.7309	Sale	(108,908)	(108,908)			0003	1,000
WNM2	20	2,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	03/01/2022	189.5125	04/12/2022	165.5944	Sale	(478,361)	(478,361)			0003	1,000
WNM2	90	9,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	03/08/2022	184.6181	04/12/2022	165.5944	Sale	(1,712,125)	(1,712,125)			0003	1,000
WNM2	70	7,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	04/05/2022	172.6741	04/12/2022	165.5944	Sale	(495,576)	(495,576)			0003	1,000
WNU2	35	3,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	05/31/2022	155.1875	06/07/2022	153.6563	Sale	(53,594)	(53,594)			0003	1,000
WNU2	35	3,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	07/01/2022	155.8125	07/07/2022	152.5000	Sale	(115,938)	(115,938)			0003	1,000
WNU2	60	6,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	07/19/2022	152.2094	07/21/2022	154.9458	Sale	164,187	164,187			0003	1,000
WNU2	40	4,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	07/25/2022	156.4426	08/01/2022	159.6250	Sale	127,296	127,296			0003	1,000
WNU2	85	8,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	07/25/2022	156.4426	08/15/2022	155.1015	Sale	(113,995)	(113,995)			0003	1,000
WNU2	10	1,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	07/25/2022	156.4426	08/23/2022	150.9375	Sale	(55,051)	(55,051)			0003	1,000
WNU2	40	4,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	08/09/2022	157.7656	08/23/2022	150.9375	Sale	(273,125)	(273,125)			0003	1,000
WNZ2	45	4,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	08/31/2022	150.5000	09/07/2022	144.9063	Sale	(251,719)	(251,719)			0003	1,000
WNZ2	35	3,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	09/09/2022	144.2871	09/12/2022	144.3438	Sale	1,982	1,982			0003	1,000
WNZ2	45	4,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	09/09/2022	144.2871	09/21/2022	141.9063	Sale	(107,139)	(107,139)			0003	1,000
WNZ2	160	16,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	09/09/2022	144.2871	09/28/2022	137.5913	Sale	(1,071,326)	(1,071,326)			0003	1,000
WNZ2	20	2,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	09/26/2022	140.3872	09/28/2022	137.5913	Sale	(55,918)	(55,918)			0003	1,000
WNZ2	90	9,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	09/26/2022	140.3872	10/12/2022	133.4587	Sale	(623,566)	(623,566)			0003	1,000
WNZ2	50	5,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	10/05/2022	136.8235	10/12/2022	133.4587	Sale	(168,241)	(168,241)			0003	1,000
WNZ2	130	13,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	10/05/2022	136.8235	10/19/2022	130.2002	Sale	(861,026)	(861,026)			0003	1,000
WNZ2	10	1,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	10/05/2022	136.8235	10/21/2022	125.3125	Sale	(115,110)	(115,110)			0003	1,000
WNZ2	20	2,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	11/11/2022	130.6250	11/28/2022	137.7813	Sale	143,125	143,125			0003	1,000
WNZ2	15	1,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	11/11/2022	130.6250	11/28/2022	137.7604	Sale	107,031	107,031			0003	1,000
WNH3	35	3,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/30/2022	136.4243	12/01/2022	138.2705	Sale	64,619	64,619			0003	1,000
WNH3	60	6,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/30/2022	136.4243	12/14/2022	144.0313	Sale	456,418	456,418			0003	1,000
WNH3	35	3,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/30/2022	136.4243	12/21/2022	138.6029	Sale	76,251	76,251			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
WNH3	160	16,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/05/2022	141.0747	12/21/2022	138.6029	Sale	(395,484)	(395,484)			0003	1,000
WNH3	25	2,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/05/2022	141.0747	12/28/2022	134.6873	Sale	(159,684)	(159,684)			0003	1,000
WNH3	135	13,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	12/06/2022	142.1628	12/28/2022	134.6873	Sale	(1,009,195)	(1,009,195)			0003	1,000
1529999999. Subtotal - Long Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														(52,550,495)	(52,550,495)			XXX	XXX
ESH2	90	21,559,033	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	12/28/2021	4,790.8963	01/11/2022	4,649.7500	Sale	(635,158)	(635,158)			0001	50
ESH2	40	9,572,000	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	01/04/2022	4,786.0000	01/11/2022	4,649.7500	Sale	(272,500)	(272,500)			0001	50
1539999999. Subtotal - Long Futures - Hedging Other														(907,658)	(907,658)			XXX	XXX
1579999999. Subtotal - Long Futures														(53,458,153)	(53,458,153)			XXX	XXX
TYM2	65	6,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	04/12/2022	120.4688	04/26/2022	120.2656	Sale	13,203	13,203			0003	1,000
TYM2	80	8,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	04/19/2022	119.1719	04/26/2022	120.2656	Sale	(87,500)	(87,500)			0003	1,000
TYM2	50	5,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	05/05/2022	118.2500	05/10/2022	119.0000	Sale	(37,500)	(37,500)			0003	1,000
TYM2	205	20,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	05/06/2022	118.0279	05/10/2022	119.0000	Sale	(199,289)	(199,289)			0003	1,000
TYM2	30	3,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	05/06/2022	118.0279	05/17/2022	118.9531	Sale	(27,758)	(27,758)			0003	1,000
TYU2	180	18,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	06/07/2022	118.4153	06/13/2022	115.7656	Sale	476,938	476,938			0003	1,000
TYU2	360	36,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	06/14/2022	115.0625	06/22/2022	117.0781	Sale	(725,625)	(725,625)			0003	1,000
TUH2	630	126,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	11/29/2021	109.3892	01/04/2022	109.0234	Sale	460,816	460,816			0003	2,000
TUH2	245	49,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	11/29/2021	109.3892	01/11/2022	108.6838	Sale	345,613	345,613			0003	2,000
TUH2	160	32,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	11/29/2021	109.3892	01/19/2022	108.5430	Sale	270,783	270,783			0003	2,000
TUH2	350	70,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	11/29/2021	109.3892	02/01/2022	108.2860	Sale	772,204	772,204			0003	2,000
TUH2	345	69,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	11/29/2021	109.3892	02/08/2022	108.0313	Sale	936,961	936,961			0003	2,000
TUH2	2,010	402,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	11/29/2021	109.3892	02/25/2022	107.6036	Sale	7,177,843	7,177,843			0003	2,000
TUH2	195	39,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	11/30/2021	109.3633	02/25/2022	107.6036	Sale	686,263	686,263			0003	2,000
TUH2	110	22,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	12/07/2021	109.0703	02/25/2022	107.6036	Sale	322,670	322,670			0003	2,000
TUH2	395	79,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	12/14/2021	109.1211	02/25/2022	107.6036	Sale	1,198,795	1,198,795			0003	2,000
TUH2	295	59,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	12/28/2021	109.0586	02/25/2022	107.6036	Sale	858,428	858,428			0003	2,000
TUH2	175	35,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	01/24/2022	108.6211	02/25/2022	107.5938	Sale	359,570	359,570			0003	2,000
TUH2	210	42,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	02/23/2022	107.6133	02/25/2022	107.5938	Sale	8,203	8,203			0003	2,000
TUM2	260	52,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	107.1950	03/01/2022	107.9130	Sale	(373,319)	(373,319)			0003	2,000
TUM2	285	57,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	107.1950	03/15/2022	106.8203	Sale	213,589	213,589			0003	2,000
TUM2	165	33,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	107.1950	04/05/2022	105.4961	Sale	560,649	560,649			0003	2,000
TUM2	390	78,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	107.1950	04/08/2022	105.5696	Sale	1,267,803	1,267,803			0003	2,000
TUM2	165	33,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	107.1950	04/12/2022	105.7502	Sale	476,805	476,805			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
TUM2	130	26,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	107.1950	04/20/2022	105.4985	Sale	441,091	441,091			0003	2,000
TUM2	245	49,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	107.1950	05/02/2022	105.3750	Sale	891,815	891,815			0003	2,000
TUM2	325	65,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	107.1950	05/05/2022	105.4005	Sale	1,166,433	1,166,433			0003	2,000
TUM2	270	54,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	107.1950	05/06/2022	105.4867	Sale	922,480	922,480			0003	2,000
TUM2	20	4,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	107.1950	05/24/2022	105.9760	Sale	48,762	48,762			0003	2,000
TUM2	750	150,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	107.1950	05/24/2022	105.9737	Sale	1,831,983	1,831,983			0003	2,000
TUM2	310	62,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	03/08/2022	107.2461	05/24/2022	105.9737	Sale	788,879	788,879			0003	2,000
TUM2	95	19,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	03/17/2022	106.5859	05/24/2022	105.9737	Sale	116,324	116,324			0003	2,000
TUM2	130	26,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	04/26/2022	105.6367	05/24/2022	105.9737	Sale	(87,617)	(87,617)			0003	2,000
TUM2	190	38,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	05/17/2022	105.5781	05/24/2022	105.9737	Sale	(150,322)	(150,322)			0003	2,000
TUU2	465	93,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/24/2022	105.5733	06/07/2022	105.2500	Sale	300,649	300,649			0003	2,000
TUU2	65	13,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/24/2022	105.5733	06/14/2022	103.9375	Sale	212,651	212,651			0003	2,000
TUU2	235	47,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/24/2022	105.5733	07/07/2022	104.8242	Sale	352,058	352,058			0003	2,000
TUU2	205	41,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/24/2022	105.5733	08/09/2022	104.5774	Sale	408,302	408,302			0003	2,000
TUU2	230	46,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/24/2022	105.5733	08/23/2022	104.6641	Sale	418,239	418,239			0003	2,000
TUU2	275	55,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/24/2022	105.5733	08/26/2022	104.3334	Sale	681,947	681,947			0003	2,000
TUU2	115	23,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/31/2022	105.4883	08/26/2022	104.3334	Sale	265,628	265,628			0003	2,000
TUU2	190	38,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	06/13/2022	104.1484	08/26/2022	104.3334	Sale	(70,276)	(70,276)			0003	2,000
TUU2	110	22,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	06/27/2022	104.6979	08/26/2022	104.3334	Sale	80,204	80,204			0003	2,000
TUU2	155	31,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	07/01/2022	105.3008	08/26/2022	104.3334	Sale	299,896	299,896			0003	2,000
TUU2	160	32,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	07/19/2022	104.6406	08/26/2022	104.3334	Sale	98,320	98,320			0003	2,000
TUU2	320	64,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	07/25/2022	105.0273	08/26/2022	104.3334	Sale	444,140	444,140			0003	2,000
TUU2	70	14,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	08/01/2022	105.2204	08/26/2022	104.3334	Sale	124,178	124,178			0003	2,000
TUU2	180	36,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	08/01/2022	105.2204	08/26/2022	104.3398	Sale	316,985	316,985			0003	2,000
TUZ2	110	22,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	08/26/2022	104.2448	08/31/2022	104.1836	Sale	13,472	13,472			0003	2,000
TUZ2	715	143,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	08/26/2022	104.2448	09/07/2022	104.1156	Sale	184,757	184,757			0003	2,000
TUZ2	195	39,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	08/26/2022	104.2448	09/26/2022	102.6328	Sale	628,687	628,687			0003	2,000
TUZ2	115	23,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	08/26/2022	104.2448	09/28/2022	102.7466	Sale	344,592	344,592			0003	2,000
TUZ2	160	32,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	08/26/2022	104.2448	10/05/2022	102.7436	Sale	480,408	480,408			0003	2,000
TUZ2	75	15,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	08/26/2022	104.2448	10/12/2022	102.5430	Sale	255,279	255,279			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
TUZ2	25	5,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	08/26/2022	104.2448	10/21/2022	102.1805	Sale	103,217	103,217			0003	2,000
TUZ2	135	27,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	09/09/2022	103.9671	10/21/2022	102.1805	Sale	482,385	482,385			0003	2,000
TUZ2	150	30,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	09/09/2022	103.9671	11/04/2022	101.8668	Sale	630,088	630,088			0003	2,000
TUZ2	115	23,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	09/12/2022	103.9961	11/04/2022	101.8668	Sale	489,735	489,735			0003	2,000
TUZ2	110	22,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	10/26/2022	102.3594	11/04/2022	101.8668	Sale	108,364	108,364			0003	2,000
TUZ2	5	1,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	10/26/2022	102.3594	11/08/2022	101.8233	Sale	5,360	5,360			0003	2,000
TUZ2	120	24,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	11/02/2022	102.1087	11/08/2022	101.8233	Sale	68,491	68,491			0003	2,000
TUZ2	15	3,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	11/16/2022	102.4102	11/28/2022	102.2422	Sale	5,039	5,039			0003	2,000
TUZ2	100	20,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	11/22/2022	102.0938	11/28/2022	102.2422	Sale	(29,688)	(29,688)			0003	2,000
TUH3	115	23,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	11/28/2022	102.5391	12/21/2022	102.9652	Sale	(98,014)	(98,014)			0003	2,000
TUH3	20	4,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	11/28/2022	102.5391	12/21/2022	102.9652	Sale	(17,046)	(17,046)			0003	2,000
TUH3	35	7,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	11/30/2022	102.3594	12/21/2022	102.9652	Sale	(42,409)	(42,409)			0003	2,000
TUH3	40	8,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	11/30/2022	102.3594	12/28/2022	102.6953	Sale	(26,875)	(26,875)			0003	2,000
TUH3	50	10,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	12/14/2022	103.1484	12/28/2022	102.6953	Sale	45,313	45,313			0003	2,000
FVH2	145	14,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	11/29/2021	121.2460	02/01/2022	119.1328	Sale	306,414	306,414			0003	1,000
FVH2	275	27,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	11/29/2021	121.2460	02/25/2022	117.7195	Sale	969,787	969,787			0003	1,000
FVH2	3,155	315,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	11/29/2021	121.2460	02/25/2022	117.7411	Sale	11,057,972	11,057,972			0003	1,000
FVH2	155	15,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	11/30/2021	121.3672	02/25/2022	117.7411	Sale	562,042	562,042			0003	1,000
FVH2	60	6,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	12/07/2021	120.9141	02/25/2022	117.7411	Sale	190,377	190,377			0003	1,000
FVH2	310	31,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	12/21/2021	121.0313	02/25/2022	117.7411	Sale	1,019,943	1,019,943			0003	1,000
FVH2	135	13,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	01/04/2022	120.3828	02/25/2022	117.7411	Sale	356,630	356,630			0003	1,000
FVH2	185	18,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	01/11/2022	119.4688	02/25/2022	117.7411	Sale	319,613	319,613			0003	1,000
FVH2	180	18,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	01/11/2022	119.4688	02/25/2022	117.7269	Sale	313,537	313,537			0003	1,000
FVH2	240	24,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	01/19/2022	119.1641	02/25/2022	117.7269	Sale	344,924	344,924			0003	1,000
FVH2	285	28,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	01/24/2022	119.6328	02/25/2022	117.7269	Sale	543,191	543,191			0003	1,000
FVH2	140	14,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	02/08/2022	118.2578	02/25/2022	117.7269	Sale	74,331	74,331			0003	1,000
FVH2	130	13,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	02/16/2022	117.5781	02/25/2022	117.7269	Sale	(19,338)	(19,338)			0003	1,000
FVH2	305	30,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2022	CBT	02/23/2022	117.7422	02/25/2022	117.7269	Sale	4,669	4,669			0003	1,000
FVM2	185	18,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	117.3298	03/01/2022	119.1719	Sale	(340,778)	(340,778)			0003	1,000
FVM2	245	24,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	117.3298	03/17/2022	116.1484	Sale	289,442	289,442			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
FVM2	90	9,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	117.3298	03/29/2022	114.1499	Sale	286,193	286,193			0003	1,000
FVM2	180	18,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	117.3298	05/05/2022	112.3523	Sale	895,956	895,956			0003	1,000
FVM2	75	7,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	117.3298	05/24/2022	113.6719	Sale	274,347	274,347			0003	1,000
FVM2	505	50,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	117.3298	05/24/2022	113.6867	Sale	1,839,759	1,839,759			0003	1,000
FVM2	730	73,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	117.3367	05/24/2022	113.6867	Sale	2,664,462	2,664,462			0003	1,000
FVM2	3,270	327,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	02/25/2022	117.3367	05/24/2022	113.6964	Sale	11,903,922	11,903,922			0003	1,000
FVM2	340	34,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	03/08/2022	117.8910	05/24/2022	113.6964	Sale	1,426,186	1,426,186			0003	1,000
FVM2	290	29,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	03/15/2022	116.4922	05/24/2022	113.6964	Sale	810,792	810,792			0003	1,000
FVM2	65	6,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	03/22/2022	114.8984	05/24/2022	113.6964	Sale	78,136	78,136			0003	1,000
FVM2	80	8,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	04/05/2022	113.3281	05/24/2022	113.6964	Sale	(29,458)	(29,458)			0003	1,000
FVM2	150	15,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	04/08/2022	113.2813	05/24/2022	113.6964	Sale	(62,265)	(62,265)			0003	1,000
FVM2	230	23,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	04/12/2022	113.6250	05/24/2022	113.6964	Sale	(16,411)	(16,411)			0003	1,000
FVM2	55	5,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	04/19/2022	112.7969	05/24/2022	113.6964	Sale	(49,471)	(49,471)			0003	1,000
FVM2	195	19,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	05/02/2022	112.3203	05/24/2022	113.6964	Sale	(268,328)	(268,328)			0003	1,000
FVM2	160	16,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	05/06/2022	112.3438	05/24/2022	113.6964	Sale	(216,416)	(216,416)			0003	1,000
FVM2	165	16,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	07/06/2022	CBT	05/17/2022	112.7978	05/24/2022	113.6964	Sale	(148,257)	(148,257)			0003	1,000
FVU2	140	14,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/24/2022	113.2845	05/31/2022	112.8828	Sale	56,233	56,233			0003	1,000
FVU2	165	16,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/24/2022	113.2845	06/22/2022	111.1879	Sale	345,931	345,931			0003	1,000
FVU2	145	14,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/24/2022	113.2845	06/27/2022	111.2733	Sale	291,616	291,616			0003	1,000
FVU2	105	10,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/24/2022	113.2845	07/07/2022	112.1043	Sale	123,917	123,917			0003	1,000
FVU2	75	7,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/24/2022	113.2845	07/21/2022	111.9453	Sale	100,437	100,437			0003	1,000
FVU2	130	13,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/24/2022	113.2845	08/15/2022	112.5938	Sale	89,794	89,794			0003	1,000
FVU2	475	47,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/24/2022	113.2845	08/26/2022	111.1687	Sale	1,004,987	1,004,987			0003	1,000
FVU2	4,525	452,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/24/2022	113.2889	08/26/2022	111.1687	Sale	9,593,679	9,593,679			0003	1,000
FVU2	475	47,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	05/24/2022	113.2889	08/26/2022	111.1822	Sale	1,000,651	1,000,651			0003	1,000
FVU2	80	8,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	06/07/2022	112.1563	08/26/2022	111.1822	Sale	77,922	77,922			0003	1,000
FVU2	185	18,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	06/13/2022	110.0781	08/26/2022	111.1822	Sale	(204,259)	(204,259)			0003	1,000
FVU2	300	30,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	06/14/2022	109.7052	08/26/2022	111.1822	Sale	(443,122)	(443,122)			0003	1,000
FVU2	200	20,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	07/01/2022	112.9824	08/26/2022	111.1822	Sale	360,038	360,038			0003	1,000
FVU2	105	10,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	07/12/2022	112.3828	08/26/2022	111.1822	Sale	126,061	126,061			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
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	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FVU2	85	8,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	07/19/2022	111.6641	08/26/2022	111.1822	Sale	40,956	40,956			0003	1,000
FVU2	105	10,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	07/25/2022	112.9219	08/26/2022	111.1822	Sale	182,663	182,663			0003	1,000
FVU2	100	10,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	08/09/2022	112.3125	08/26/2022	111.1822	Sale	113,027	113,027			0003	1,000
FVU2	20	2,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	08/09/2022	112.3125	08/26/2022	111.1719	Sale	22,813	22,813			0003	1,000
FVU2	245	24,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2022	CBT	08/23/2022	111.6752	08/26/2022	111.1719	Sale	123,312	123,312			0003	1,000
FVZ2	115	11,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	08/26/2022	111.1739	09/07/2022	110.4531	Sale	82,885	82,885			0003	1,000
FVZ2	175	17,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	08/26/2022	111.1739	09/09/2022	110.2266	Sale	165,777	165,777			0003	1,000
FVZ2	65	6,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	08/26/2022	111.1739	09/26/2022	107.3750	Sale	246,926	246,926			0003	1,000
FVZ2	115	11,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	08/26/2022	111.1739	09/28/2022	107.4609	Sale	426,986	426,986			0003	1,000
FVZ2	935	93,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	08/26/2022	111.1739	11/08/2022	106.2101	Sale	4,641,099	4,641,099			0003	1,000
FVZ2	800	80,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	08/26/2022	111.1739	11/28/2022	108.0135	Sale	2,528,292	2,528,292			0003	1,000
FVZ2	2,795	279,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	08/26/2022	111.1739	11/28/2022	108.0069	Sale	8,851,771	8,851,771			0003	1,000
FVZ2	1,635	163,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	08/26/2022	111.1796	11/28/2022	108.0069	Sale	5,187,410	5,187,410			0003	1,000
FVZ2	80	8,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	09/12/2022	110.3203	11/28/2022	108.0069	Sale	185,076	185,076			0003	1,000
FVZ2	140	14,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	09/21/2022	108.6797	11/28/2022	108.0069	Sale	94,196	94,196			0003	1,000
FVZ2	65	6,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	10/05/2022	107.6719	11/28/2022	108.0069	Sale	(21,774)	(21,774)			0003	1,000
FVZ2	85	8,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	10/12/2022	106.9844	11/28/2022	108.0069	Sale	(86,911)	(86,911)			0003	1,000
FVZ2	100	10,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	11/11/2022	107.7422	11/28/2022	108.0069	Sale	(26,467)	(26,467)			0003	1,000
FVZ2	100	10,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	11/16/2022	108.2031	11/28/2022	108.0069	Sale	19,627	19,627			0003	1,000
FVZ2	35	3,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	11/16/2022	108.2031	11/28/2022	108.0156	Sale	6,563	6,563			0003	1,000
FVZ2	115	11,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	01/05/2023	CBT	11/22/2022	107.6172	11/28/2022	108.0156	Sale	(45,820)	(45,820)			0003	1,000
FVH3	95	9,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	04/05/2023	CBT	11/28/2022	108.3523	12/06/2022	108.7500	Sale	(37,781)	(37,781)			0003	1,000
USM2	45	4,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	03/15/2022	152.4309	04/26/2022	143.1250	Sale	418,766	418,766			0003	1,000
USM2	100	10,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	03/15/2022	152.4309	05/10/2022	138.8959	Sale	1,353,497	1,353,497			0003	1,000
USM2	35	3,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	03/15/2022	152.4309	05/17/2022	138.5625	Sale	485,394	485,394			0003	1,000
USM2	20	2,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	03/22/2022	148.5000	05/17/2022	138.5625	Sale	198,750	198,750			0003	1,000
USM2	105	10,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	03/22/2022	148.5000	05/24/2022	142.3058	Sale	650,391	650,391			0003	1,000
USM2	195	19,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	04/08/2022	143.5540	05/24/2022	142.3058	Sale	243,400	243,400			0003	1,000
USM2	410	41,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	04/12/2022	142.8191	05/24/2022	142.3058	Sale	210,466	210,466			0003	1,000
USM2	65	6,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	05/05/2022	137.6250	05/24/2022	142.3058	Sale	(304,252)	(304,252)			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
USM2	125	12,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	05/06/2022	137.0000	05/24/2022	142.3058	Sale	(663,225)	(663,225)			0003	1,000
USU2	30	3,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	05/24/2022	141.3125	05/31/2022	139.0313	Sale	68,438	68,438			0003	1,000
USU2	35	3,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	05/24/2022	141.2607	05/31/2022	139.0313	Sale	78,031	78,031			0003	1,000
USU2	265	26,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	05/24/2022	141.2607	06/22/2022	135.9283	Sale	1,413,084	1,413,084			0003	1,000
USU2	140	14,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	05/24/2022	141.2607	07/01/2022	140.1563	Sale	154,622	154,622			0003	1,000
USU2	80	8,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	05/24/2022	141.2607	07/19/2022	138.3125	Sale	235,856	235,856			0003	1,000
USU2	110	11,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	05/24/2022	141.2607	07/25/2022	141.5938	Sale	(36,636)	(36,636)			0003	1,000
USU2	270	27,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	05/24/2022	141.2607	08/26/2022	137.5316	Sale	1,006,860	1,006,860			0003	1,000
USU2	205	20,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	06/07/2022	137.6431	08/26/2022	137.5316	Sale	22,869	22,869			0003	1,000
USU2	250	25,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	06/14/2022	132.2500	08/26/2022	137.5316	Sale	(1,320,396)	(1,320,396)			0003	1,000
USU2	90	9,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	07/07/2022	138.7813	08/26/2022	137.5316	Sale	112,470	112,470			0003	1,000
USU2	140	14,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	07/21/2022	139.8750	08/26/2022	137.5316	Sale	328,078	328,078			0003	1,000
USU2	55	5,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	08/01/2022	144.8750	08/26/2022	137.5316	Sale	403,888	403,888			0003	1,000
USU2	95	9,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	08/15/2022	141.7760	08/26/2022	137.5316	Sale	403,218	403,218			0003	1,000
USU2	115	11,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	08/23/2022	138.2813	08/26/2022	137.5316	Sale	86,212	86,212			0003	1,000
USZ2	70	7,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	08/26/2022	136.9526	08/31/2022	136.2277	Sale	50,745	50,745			0003	1,000
USZ2	345	34,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	08/26/2022	136.9526	09/09/2022	132.9874	Sale	1,367,995	1,367,995			0003	1,000
USZ2	85	8,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	08/26/2022	136.9526	09/14/2022	131.9375	Sale	426,285	426,285			0003	1,000
USZ2	110	11,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	08/26/2022	136.9526	09/26/2022	128.0625	Sale	977,912	977,912			0003	1,000
USZ2	130	13,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	08/26/2022	136.9526	10/05/2022	126.5940	Sale	1,346,621	1,346,621			0003	1,000
USZ2	115	11,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	08/26/2022	136.9526	11/04/2022	120.1590	Sale	1,931,269	1,931,269			0003	1,000
USZ2	105	10,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	08/26/2022	136.9526	11/11/2022	123.4690	Sale	1,415,774	1,415,774			0003	1,000
USZ2	260	26,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	08/26/2022	136.9526	11/28/2022	127.9669	Sale	2,336,279	2,336,279			0003	1,000
USZ2	5	500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	08/26/2022	136.9688	11/28/2022	127.9669	Sale	45,009	45,009			0003	1,000
USZ2	70	7,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	09/12/2022	133.0938	11/28/2022	127.9669	Sale	358,878	358,878			0003	1,000
USZ2	120	12,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	09/28/2022	126.3438	11/28/2022	127.9669	Sale	(194,781)	(194,781)			0003	1,000
USZ2	80	8,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	10/12/2022	124.5000	11/28/2022	127.9669	Sale	(277,354)	(277,354)			0003	1,000
USZ2	80	8,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	10/19/2022	122.5938	11/28/2022	127.9669	Sale	(429,854)	(429,854)			0003	1,000
USZ2	130	13,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	10/21/2022	119.0000	11/28/2022	127.9669	Sale	(1,165,700)	(1,165,700)			0003	1,000
USZ2	90	9,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	10/26/2022	121.0625	11/28/2022	127.9669	Sale	(621,398)	(621,398)			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 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
USZ2	100	10,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	11/08/2022	119.6250	11/28/2022	127.9669	Sale	(834,193)	(834,193)			0003	1,000
USZ2	75	7,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	11/16/2022	125.4063	11/28/2022	127.9669	Sale	(192,051)	(192,051)			0003	1,000
USH3	185	18,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/28/2022	127.7452	11/30/2022	126.6250	Sale	207,243	207,243			0003	1,000
USH3	60	6,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/28/2022	127.7452	12/05/2022	128.8797	Sale	(68,067)	(68,067)			0003	1,000
USH3	475	47,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/28/2022	127.7452	12/06/2022	129.5065	Sale	(836,607)	(836,607)			0003	1,000
USH3	65	6,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/28/2022	127.7452	12/16/2022	130.8087	Sale	(199,122)	(199,122)			0003	1,000
WNM2	75	7,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	04/12/2022	165.5458	04/20/2022	161.3837	Sale	312,161	312,161			0003	1,000
WNM2	105	10,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	04/19/2022	160.0641	04/20/2022	161.3837	Sale	(138,560)	(138,560)			0003	1,000
WNM2	85	8,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	04/19/2022	160.0641	04/26/2022	164.3849	Sale	(367,273)	(367,273)			0003	1,000
WNM2	30	3,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	04/19/2022	160.0641	05/17/2022	153.7158	Sale	190,447	190,447			0003	1,000
WNM2	35	3,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	05/02/2022	157.6321	05/17/2022	153.7158	Sale	137,071	137,071			0003	1,000
WNM2	35	3,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	05/05/2022	154.3705	05/17/2022	153.7158	Sale	22,915	22,915			0003	1,000
WNM2	50	5,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	05/06/2022	152.9740	05/17/2022	153.7158	Sale	(37,094)	(37,094)			0003	1,000
WNM2	100	10,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	06/30/2022	CBT	05/06/2022	152.9740	05/24/2022	158.9813	Sale	(600,729)	(600,729)			0003	1,000
WNU2	100	10,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	05/24/2022	158.9506	05/31/2022	155.2022	Sale	374,844	374,844			0003	1,000
WNU2	50	5,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	06/07/2022	153.6171	06/13/2022	148.5063	Sale	255,545	255,545			0003	1,000
WNU2	125	12,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	06/07/2022	153.6171	06/22/2022	150.7059	Sale	363,904	363,904			0003	1,000
WNU2	60	6,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	06/14/2022	147.5977	06/22/2022	150.7059	Sale	(186,491)	(186,491)			0003	1,000
WNU2	125	12,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	06/14/2022	147.5977	06/27/2022	149.4308	Sale	(229,127)	(229,127)			0003	1,000
WNU2	105	10,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	06/14/2022	147.5977	07/01/2022	155.7973	Sale	(860,956)	(860,956)			0003	1,000
WNU2	60	6,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	07/12/2022	154.6646	07/19/2022	152.1854	Sale	148,750	148,750			0003	1,000
WNU2	15	1,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	07/21/2022	154.9063	07/25/2022	156.4979	Sale	(23,875)	(23,875)			0003	1,000
WNU2	20	2,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2022	CBT	08/23/2022	150.9063	08/26/2022	150.0938	Sale	16,250	16,250			0003	1,000
WNZ2	20	2,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	08/26/2022	149.9297	08/31/2022	150.4688	Sale	(10,781)	(10,781)			0003	1,000
WNZ2	105	10,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	09/07/2022	144.8988	09/09/2022	144.3086	Sale	61,969	61,969			0003	1,000
WNZ2	90	9,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	10/21/2022	125.3439	11/02/2022	129.9212	Sale	(411,952)	(411,952)			0003	1,000
WNZ2	80	8,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	10/21/2022	125.3439	11/04/2022	127.7333	Sale	(191,152)	(191,152)			0003	1,000
WNZ2	40	4,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	10/26/2022	128.4941	11/04/2022	127.7333	Sale	30,431	30,431			0003	1,000
WNZ2	45	4,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	10/26/2022	128.4941	11/11/2022	130.4570	Sale	(88,330)	(88,330)			0003	1,000
WNZ2	160	16,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	12/30/2022	CBT	11/08/2022	126.1734	11/11/2022	130.4570	Sale	(685,372)	(685,372)			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
WNH3	20	2,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	03/31/2023	CBT	11/28/2022	138.3438	11/30/2022	136.4063	Sale	38,750	38,750			0003	1,000
1599999999. Subtotal - Short Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														108,412,472	108,412,472			XXX	XXX
RTYH2	35	3,967,338	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	12/09/2021	2,267.0505	01/04/2022	2,270.6000	Sale	(6,212)	(6,212)			0001	50
RTYH2	40	4,534,101	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	12/09/2021	2,267.0505	02/01/2022	2,024.6925	Sale	484,716	484,716			0001	50
RTYH2	120	13,602,303	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	12/09/2021	2,267.0505	03/10/2022	2,014.3000	Sale	1,516,503	1,516,503			0001	50
RTYH2	35	3,826,710	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	12/21/2021	2,186.6914	03/10/2022	2,014.3000	Sale	301,685	301,685			0001	50
RTYH2	65	7,033,710	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	01/11/2022	2,164.2185	03/10/2022	2,014.3000	Sale	487,235	487,235			0001	50
RTYH2	50	5,200,460	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	01/19/2022	2,080.1840	03/10/2022	2,014.3000	Sale	164,710	164,710			0001	50
RTYH2	100	9,731,160	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	01/24/2022	1,946.2320	03/10/2022	2,014.3000	Sale	(340,340)	(340,340)			0001	50
RTYH2	70	7,116,000	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	02/08/2022	2,033.1429	03/10/2022	2,014.3000	Sale	65,950	65,950			0001	50
RTYH2	40	3,948,855	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	02/23/2022	1,974.4275	03/10/2022	2,014.3000	Sale	(79,745)	(79,745)			0001	50
RTYH2	75	7,441,065	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	03/08/2022	1,984.2840	03/10/2022	2,014.3000	Sale	(112,560)	(112,560)			0001	50
RTYM2	70	7,037,672	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,010.7634	03/17/2022	2,040.8843	Sale	(105,423)	(105,423)			0001	50
RTYM2	60	6,032,290	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,010.7634	03/22/2022	2,082.5867	Sale	(215,470)	(215,470)			0001	50
RTYM2	25	2,513,454	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,010.7634	03/29/2022	2,112.2560	Sale	(126,866)	(126,866)			0001	50
RTYM2	45	4,524,218	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,010.7634	05/05/2022	1,894.3578	Sale	261,913	261,913			0001	50
RTYM2	50	5,026,908	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,010.7634	05/31/2022	1,856.2180	Sale	386,363	386,363			0001	50
RTYM2	30	3,016,145	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,010.7634	06/07/2022	1,897.0400	Sale	170,585	170,585			0001	50
RTYM2	275	27,647,997	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,010.7634	06/09/2022	1,889.5000	Sale	1,667,372	1,667,372			0001	50
RTYM2	5	502,691	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,010.7634	06/09/2022	1,889.5000	Sale	30,316	30,316			0001	50
RTYM2	35	3,514,110	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	04/08/2022	2,008.0629	06/09/2022	1,889.5000	Sale	207,485	207,485			0001	50
RTYM2	70	6,693,105	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	04/26/2022	1,912.3157	06/09/2022	1,889.5000	Sale	79,855	79,855			0001	50
RTYM2	40	3,736,865	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	05/02/2022	1,868.4325	06/09/2022	1,889.5000	Sale	(42,135)	(42,135)			0001	50
RTYM2	35	3,205,650	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	05/06/2022	1,831.8000	06/09/2022	1,889.5000	Sale	(100,975)	(100,975)			0001	50
RTYM2	40	3,563,400	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	05/10/2022	1,781.7000	06/09/2022	1,889.5000	Sale	(215,600)	(215,600)			0001	50
RTYM2	25	2,171,500	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	05/24/2022	1,737.2000	06/09/2022	1,889.5000	Sale	(190,375)	(190,375)			0001	50
RTYU2	30	2,834,062	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	1,889.3744	06/27/2022	1,771.2000	Sale	177,262	177,262			0001	50
RTYU2	85	8,029,841	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	1,889.3744	07/21/2022	1,817.7494	Sale	304,406	304,406			0001	50
RTYU2	70	6,612,810	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	1,889.3744	08/01/2022	1,883.9614	Sale	18,945	18,945			0001	50
RTYU2	25	2,361,718	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	1,889.3744	08/09/2022	1,916.9840	Sale	(34,512)	(34,512)			0001	50
RTYU2	60	5,668,123	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	1,889.3744	08/15/2022	2,005.3033	Sale	(347,787)	(347,787)			0001	50
RTYU2	255	24,089,523	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	1,889.3744	09/08/2022	1,830.6501	Sale	748,735	748,735			0001	50
RTYU2	50	4,304,200	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/13/2022	1,721.6800	09/08/2022	1,830.6501	Sale	(272,425)	(272,425)			0001	50
RTYU2	70	5,944,485	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/22/2022	1,698.4243	09/08/2022	1,830.6501	Sale	(462,790)	(462,790)			0001	50
RTYU2	55	4,668,125	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	07/01/2022	1,697.5000	09/08/2022	1,830.6501	Sale	(366,163)	(366,163)			0001	50
RTYU2	40	3,625,000	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	07/25/2022	1,812.5000	09/08/2022	1,830.6501	Sale	(36,300)	(36,300)			0001	50
RTYU2	40	3,856,985	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	08/23/2022	1,928.4925	09/08/2022	1,830.6501	Sale	195,685	195,685			0001	50
RTYU2	25	2,307,980	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	08/31/2022	1,846.3836	09/08/2022	1,830.6501	Sale	19,667	19,667			0001	50
RTYU2	30	2,769,575	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	08/31/2022	1,846.3836	09/08/2022	1,830.6501	Sale	23,600	23,600			0001	50
RTYZ2	25	2,295,542	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	1,836.4334	09/12/2022	1,909.1240	Sale	(90,863)	(90,863)			0001	50
RTYZ2	25	2,295,542	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	1,836.4334	10/05/2022	1,735.9080	Sale	125,657	125,657			0001	50
RTYZ2	30	2,754,650	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	1,836.4334	10/19/2022	1,751.5267	Sale	127,360	127,360			0001	50
RTYZ2	40	3,672,867	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	1,836.4334	10/25/2022	1,798.0275	Sale	76,812	76,812			0001	50
RTYZ2	40	3,672,867	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	1,836.4334	11/16/2022	1,863.9825	Sale	(55,098)	(55,098)			0001	50
RTYZ2	375	34,433,126	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	1,836.4334	12/12/2022	1,797.2000	Sale	735,626	735,626			0001	50
RTYZ2	35	3,170,605	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/21/2022	1,811.7743	12/12/2022	1,797.2000	Sale	25,505	25,505			0001	50
RTYZ2	50	4,263,205	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/26/2022	1,705.2820	12/12/2022	1,797.2000	Sale	(229,795)	(229,795)			0001	50
RTYZ2	40	3,619,300	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	12/07/2022	1,809.6500	12/12/2022	1,797.2000	Sale	24,900	24,900			0001	50
MFSH2	80	9,142,600	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	ICE	12/09/2021	2,285.6500	01/04/2022	2,351.2100	Sale	(262,240)	(262,240)			0001	50
MFSH2	75	8,571,188	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	ICE	12/09/2021	2,285.6500	02/01/2022	2,237.0187	Sale	182,367	182,367			0001	50
MFSH2	20	2,285,650	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	ICE	12/09/2021	2,285.6500	02/16/2022	2,254.9850	Sale	30,665	30,665			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 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
MFSH2	30	3,428,475	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	ICE	12/09/2021	2,285.6500	03/01/2022	2,122.9133	Sale	244,105	244,105			0001	50
MFSH2	205	23,427,913	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	ICE	12/09/2021	2,285.6500	03/10/2022	2,042.1387	Sale	2,495,991	2,495,991			0001	50
MFSH2	150	16,982,645	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	ICE	12/21/2021	2,264.3527	03/10/2022	2,042.1387	Sale	1,666,605	1,666,605			0001	50
MFSH2	145	16,739,165	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	ICE	01/11/2022	2,308.8503	03/10/2022	2,042.1387	Sale	1,933,660	1,933,660			0001	50
MFSH2	105	12,058,830	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	ICE	01/19/2022	2,296.9200	03/10/2022	2,042.1387	Sale	1,337,602	1,337,602			0001	50
MFSH2	215	23,575,865	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	ICE	01/24/2022	2,193.1037	03/10/2022	2,042.1387	Sale	1,622,874	1,622,874			0001	50
MFSH2	130	14,660,370	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	ICE	02/08/2022	2,255.4415	03/10/2022	2,042.1387	Sale	1,386,469	1,386,469			0001	50
MFSH2	125	13,735,105	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	ICE	02/23/2022	2,197.6168	03/10/2022	2,042.1387	Sale	971,738	971,738			0001	50
MFSH2	295	29,510,855	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	ICE	03/08/2022	2,000.7359	03/10/2022	2,042.1387	Sale	(610,691)	(610,691)			0001	50
MFSH2	25	2,500,920	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	ICE	03/08/2022	2,000.7359	03/10/2022	2,040.3000	Sale	(49,455)	(49,455)			0001	50
MFSM2	30	3,026,581	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	03/10/2022	2,017.7205	03/15/2022	2,027.0133	Sale	(13,939)	(13,939)			0001	50
MFSM2	160	16,141,764	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	03/10/2022	2,017.7205	03/17/2022	2,110.1463	Sale	(739,406)	(739,406)			0001	50
MFSM2	125	12,610,753	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	03/10/2022	2,017.7205	03/22/2022	2,152.7168	Sale	(843,727)	(843,727)			0001	50
MFSM2	60	6,053,162	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	03/10/2022	2,017.7205	03/29/2022	2,179.7783	Sale	(486,173)	(486,173)			0001	50
MFSM2	20	2,017,721	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	03/10/2022	2,017.7205	04/05/2022	2,150.2000	Sale	(132,479)	(132,479)			0001	50
MFSM2	125	12,610,753	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	03/10/2022	2,017.7205	05/05/2022	1,997.8080	Sale	124,453	124,453			0001	50
MFSM2	35	3,531,011	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	03/10/2022	2,017.7205	05/17/2022	1,977.5571	Sale	70,286	70,286			0001	50
MFSM2	20	2,017,721	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	03/10/2022	2,017.7205	05/24/2022	1,990.3950	Sale	27,326	27,326			0001	50
MFSM2	80	8,070,882	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	03/10/2022	2,017.7205	05/31/2022	2,034.3225	Sale	(66,408)	(66,408)			0001	50
MFSM2	65	6,557,592	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	03/10/2022	2,017.7205	06/07/2022	2,026.4046	Sale	(28,223)	(28,223)			0001	50
MFSM2	650	65,575,917	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	03/10/2022	2,017.7205	06/09/2022	1,992.5827	Sale	816,978	816,978			0001	50
MFSM2	90	9,580,490	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	04/08/2022	2,128.9978	06/09/2022	1,992.5827	Sale	613,868	613,868			0001	50
MFSM2	20	2,100,170	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	04/12/2022	2,100.1700	06/09/2022	1,992.5827	Sale	107,587	107,587			0001	50
MFSM2	35	3,651,800	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	04/19/2022	2,086.7429	06/09/2022	1,992.5827	Sale	164,780	164,780			0001	50
MFSM2	115	11,574,265	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	04/26/2022	2,012.9157	06/09/2022	1,992.5827	Sale	116,914	116,914			0001	50
MFSM2	75	7,462,335	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	05/02/2022	1,989.9560	06/09/2022	1,992.5827	Sale	(9,850)	(9,850)			0001	50
MFSM2	60	5,850,060	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	05/06/2022	1,950.0200	06/09/2022	1,992.5827	Sale	(127,688)	(127,688)			0001	50
MFSM2	170	16,378,165	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	ICE	05/10/2022	1,926.8429	06/09/2022	1,992.5827	Sale	(558,788)	(558,788)			0001	50
MFSU2	65	6,468,094	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	06/09/2022	1,990.1827	06/27/2022	1,890.6000	Sale	323,644	323,644			0001	50
MFSU2	15	1,492,637	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	06/09/2022	1,990.1827	07/12/2022	1,822.4400	Sale	125,807	125,807			0001	50
MFSU2	30	2,985,274	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	06/09/2022	1,990.1827	07/19/2022	1,876.8000	Sale	170,074	170,074			0001	50
MFSU2	140	13,931,279	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	06/09/2022	1,990.1827	07/21/2022	1,878.1729	Sale	784,069	784,069			0001	50
MFSU2	155	15,423,916	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	06/09/2022	1,990.1827	08/01/2022	1,957.3748	Sale	254,261	254,261			0001	50
MFSU2	125	12,438,642	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	06/09/2022	1,990.1827	08/15/2022	1,964.5352	Sale	160,297	160,297			0001	50
MFSU2	685	68,163,758	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	06/09/2022	1,990.1827	09/08/2022	1,790.8000	Sale	6,828,858	6,828,858			0001	50
MFSU2	150	13,963,390	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	06/13/2022	1,861.7853	09/08/2022	1,790.8000	Sale	532,390	532,390			0001	50
MFSU2	35	3,235,000	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	06/14/2022	1,848.5714	09/08/2022	1,790.8000	Sale	101,100	101,100			0001	50
MFSU2	80	7,422,445	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	06/22/2022	1,855.6113	09/08/2022	1,790.8000	Sale	259,245	259,245			0001	50
MFSU2	160	14,644,005	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	07/01/2022	1,830.5006	09/08/2022	1,790.8000	Sale	317,605	317,605			0001	50
MFSU2	75	7,088,775	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	07/25/2022	1,890.3400	09/08/2022	1,790.8000	Sale	373,275	373,275			0001	50
MFSU2	10	966,350	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	08/09/2022	1,932.7000	09/08/2022	1,790.8000	Sale	70,950	70,950			0001	50
MFSU2	95	8,982,375	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	08/23/2022	1,891.0263	09/08/2022	1,790.8000	Sale	476,075	476,075			0001	50
MFSU2	135	12,394,660	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	08/31/2022	1,836.2459	09/08/2022	1,790.8000	Sale	306,760	306,760			0001	50
MFSU2	75	6,676,415	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	ICE	09/07/2022	1,780.3773	09/08/2022	1,790.8000	Sale	(39,085)	(39,085)			0001	50
MFSZ2	10	898,005	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/08/2022	1,796.0100	09/12/2022	1,886.8986	Sale	(45,444)	(45,444)			0001	50
MFSZ2	130	11,675,625	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/08/2022	1,796.2500	09/12/2022	1,886.8986	Sale	(589,216)	(589,216)			0001	50
MFSZ2	55	4,939,688	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/08/2022	1,796.2500	09/28/2022	1,651.2891	Sale	398,642	398,642			0001	50
MFSZ2	75	6,735,938	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/08/2022	1,796.2500	10/05/2022	1,723.9413	Sale	271,158	271,158			0001	50
MFSZ2	145	13,022,813	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/08/2022	1,796.2500	10/19/2022	1,700.8621	Sale	691,562	691,562			0001	50
MFSZ2	25	2,245,313	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/08/2022	1,796.2500	10/21/2022	1,709.5000	Sale	108,438	108,438			0001	50
MFSZ2	100	8,981,250	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/08/2022	1,796.2500	10/25/2022	1,749.3800	Sale	234,350	234,350			0001	50
MFSZ2	20	1,796,250	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/08/2022	1,796.2500	11/02/2022	1,767.1950	Sale	29,055	29,055			0001	50

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
MFSZ2	130	11,675,625	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/08/2022	1,796.2500	11/08/2022	1,823.5538	Sale	(177,475)	(177,475)			0001	50
MFSZ2	15	1,347,188	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/08/2022	1,796.2500	11/11/2022	1,923.0133	Sale	(95,072)	(95,072)			0001	50
MFSZ2	55	4,939,688	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/08/2022	1,796.2500	11/16/2022	1,923.1364	Sale	(348,938)	(348,938)			0001	50
MFSZ2	15	1,347,188	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/08/2022	1,796.2500	11/30/2022	1,951.7933	Sale	(116,657)	(116,657)			0001	50
MFSZ2	55	4,939,688	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/08/2022	1,796.2500	12/01/2022	1,996.2582	Sale	(550,023)	(550,023)			0001	50
MFSZ2	45	4,041,563	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/08/2022	1,796.2500	12/05/2022	1,984.5111	Sale	(423,587)	(423,587)			0001	50
MFSZ2	635	57,030,938	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/08/2022	1,796.2500	12/12/2022	1,970.4008	Sale	(5,529,287)	(5,529,287)			0001	50
MFSZ2	75	6,825,065	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/14/2022	1,820.0173	12/12/2022	1,970.4008	Sale	(563,938)	(563,938)			0001	50
MFSZ2	40	3,534,825	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/21/2022	1,767.4125	12/12/2022	1,970.4008	Sale	(405,977)	(405,977)			0001	50
MFSZ2	165	13,841,960	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	09/26/2022	1,677.8133	12/12/2022	1,970.4008	Sale	(2,413,846)	(2,413,846)			0001	50
MFSZ2	90	7,551,250	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	10/10/2022	1,678.0556	12/12/2022	1,970.4008	Sale	(1,315,553)	(1,315,553)			0001	50
MFSZ2	25	2,067,550	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	10/12/2022	1,654.0400	12/12/2022	1,970.4008	Sale	(395,451)	(395,451)			0001	50
MFSZ2	140	12,575,110	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	11/04/2022	1,796.4443	12/12/2022	1,970.4008	Sale	(1,217,695)	(1,217,695)			0001	50
MFSZ2	45	4,337,300	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	11/22/2022	1,927.6889	12/12/2022	1,970.4008	Sale	(96,102)	(96,102)			0001	50
MFSZ2	75	7,370,162	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	12/07/2022	1,965.3765	12/12/2022	1,970.4008	Sale	(18,841)	(18,841)			0001	50
MFSZ2	10	982,688	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	12/19/2022	ICE	12/07/2022	1,965.3765	12/12/2022	1,970.4000	Sale	(2,512)	(2,512)			0001	50
MFSH2	55	5,454,900	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/20/2023	ICE	12/12/2022	1,983.6000	12/14/2022	2,025.3218	Sale	(114,735)	(114,735)			0001	50
MFSH2	30	2,975,400	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/20/2023	ICE	12/12/2022	1,983.6000	12/21/2022	1,966.4267	Sale	25,760	25,760			0001	50
MFSH2	50	4,959,000	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	03/20/2023	ICE	12/12/2022	1,983.6000	12/28/2022	1,962.7860	Sale	52,035	52,035			0001	50
FAH2	20	5,625,399	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	12/09/2021	2,812.6997	01/04/2022	2,864.4000	Sale	(103,401)	(103,401)			0001	100
FAH2	25	7,031,749	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	12/09/2021	2,812.6997	02/01/2022	2,627.9840	Sale	461,789	461,789			0001	100
FAH2	5	1,406,350	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	12/09/2021	2,812.6997	02/16/2022	2,686.1200	Sale	63,290	63,290			0001	100
FAH2	5	1,406,350	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	12/09/2021	2,812.6997	03/01/2022	2,621.8200	Sale	95,440	95,440			0001	100
FAH2	45	12,657,149	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	12/09/2021	2,812.6997	03/10/2022	2,595.2000	Sale	978,749	978,749			0001	100
FAH2	40	10,923,530	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	12/21/2021	2,730.8825	03/10/2022	2,595.2000	Sale	542,730	542,730			0001	100
FAH2	40	11,057,200	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	01/11/2022	2,764.3000	03/10/2022	2,595.2000	Sale	676,400	676,400			0001	100
FAH2	30	8,114,710	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	01/19/2022	2,704.9033	03/10/2022	2,595.2000	Sale	329,110	329,110			0001	100
FAH2	60	15,248,190	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	01/24/2022	2,541.3650	03/10/2022	2,595.2000	Sale	(323,010)	(323,010)			0001	100
FAH2	40	10,642,310	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	02/08/2022	2,660.5775	03/10/2022	2,595.2000	Sale	261,510	261,510			0001	100
FAH2	30	7,753,550	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	02/23/2022	2,584.5167	03/10/2022	2,595.2000	Sale	(32,050)	(32,050)			0001	100
FAH2	60	15,338,380	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	03/08/2022	2,556.3967	03/10/2022	2,595.2000	Sale	(232,820)	(232,820)			0001	100
FAM2	5	1,293,796	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,587.5925	03/15/2022	2,548.6000	Sale	19,496	19,496			0001	100
FAM2	35	9,056,574	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,587.5925	03/17/2022	2,654.9114	Sale	(235,616)	(235,616)			0001	100
FAM2	40	10,350,370	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,587.5925	03/22/2022	2,711.2775	Sale	(494,740)	(494,740)			0001	100
FAM2	20	5,175,185	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,587.5925	03/29/2022	2,750.1150	Sale	(325,045)	(325,045)			0001	100
FAM2	40	10,350,370	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,587.5925	05/05/2022	2,548.2100	Sale	157,530	157,530			0001	100
FAM2	35	9,056,574	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,587.5925	05/31/2022	2,501.7857	Sale	300,324	300,324			0001	100
FAM2	15	3,881,389	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,587.5925	06/07/2022	2,535.7933	Sale	77,699	77,699			0001	100
FAM2	155	40,107,683	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	2,587.5925	06/09/2022	2,519.1000	Sale	1,061,633	1,061,633			0001	100
FAM2	5	1,333,200	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	04/05/2022	2,666.4000	06/09/2022	2,519.1000	Sale	73,650	73,650			0001	100
FAM2	20	5,258,340	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	04/08/2022	2,629.1700	06/09/2022	2,519.1000	Sale	220,140	220,140			0001	100
FAM2	5	1,317,120	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	04/12/2022	2,634.2400	06/09/2022	2,519.1000	Sale	57,570	57,570			0001	100
FAM2	5	1,336,350	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	04/19/2022	2,672.7000	06/09/2022	2,519.1000	Sale	76,800	76,800			0001	100
FAM2	30	7,649,880	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	04/26/2022	2,549.9600	06/09/2022	2,519.1000	Sale	92,580	92,580			0001	100
FAM2	30	7,512,120	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	05/02/2022	2,504.0400	06/09/2022	2,519.1000	Sale	(45,180)	(45,180)			0001	100
FAM2	25	6,160,000	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	05/06/2022	2,464.0000	06/09/2022	2,519.1000	Sale	(137,750)	(137,750)			0001	100
FAM2	25	6,027,250	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	05/10/2022	2,410.9000	06/09/2022	2,519.1000	Sale	(270,500)	(270,500)			0001	100
FAM2	15	3,511,200	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	05/24/2022	2,340.8000	06/09/2022	2,519.1000	Sale	(267,450)	(267,450)			0001	100
FAU2	20	5,032,076	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	2,516.0379	06/27/2022	2,337.5000	Sale	357,076	357,076			0001	100
FAU2	10	2,516,038	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	2,516.0379	07/12/2022	2,305.5000	Sale	210,538	210,538			0001	100
FAU2	40	10,064,152	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	2,516.0379	07/21/2022	2,395.3900	Sale	482,592	482,592			0001	100
FAU2	40	10,064,152	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	2,516.0379	08/01/2022	2,514.3150	Sale	6,892	6,892			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 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
FAU2	20	5,032,076	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	2,516.0379	08/09/2022	2,501.2500	Sale	29,576	29,576			0001	100
FAU2	35	8,806,133	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	2,516.0379	08/15/2022	2,604.8314	Sale	(310,777)	(310,777)			0001	100
FAU2	150	37,740,569	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	2,516.0379	09/08/2022	2,431.4757	Sale	1,268,434	1,268,434			0001	100
FAU2	30	6,908,170	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/13/2022	2,302.7233	09/08/2022	2,431.4757	Sale	(386,257)	(386,257)			0001	100
FAU2	10	2,284,790	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/14/2022	2,284.7900	09/08/2022	2,431.4757	Sale	(146,686)	(146,686)			0001	100
FAU2	35	7,869,940	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/22/2022	2,248.5543	09/08/2022	2,431.4757	Sale	(640,225)	(640,225)			0001	100
FAU2	35	7,893,520	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	07/01/2022	2,255.2914	09/08/2022	2,431.4757	Sale	(616,645)	(616,645)			0001	100
FAU2	5	1,158,370	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	07/07/2022	2,316.7400	09/08/2022	2,431.4757	Sale	(57,368)	(57,368)			0001	100
FAU2	20	4,807,200	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	07/25/2022	2,403.6000	09/08/2022	2,431.4757	Sale	(55,751)	(55,751)			0001	100
FAU2	25	6,336,980	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	08/23/2022	2,534.7920	09/08/2022	2,431.4757	Sale	258,291	258,291			0001	100
FAU2	35	8,520,150	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	08/31/2022	2,434.3286	09/08/2022	2,431.4757	Sale	9,985	9,985			0001	100
FAU2	15	3,594,192	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	09/07/2022	2,396.1280	09/08/2022	2,431.4757	Sale	(53,022)	(53,022)			0001	100
FAU2	10	2,396,128	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	09/07/2022	2,396.1280	09/08/2022	2,431.4757	Sale	(35,348)	(35,348)			0001	100
FAZ2	15	3,654,998	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	2,436.6651	09/12/2022	2,536.1333	Sale	(149,202)	(149,202)			0001	100
FAZ2	15	3,654,998	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	2,436.6651	10/05/2022	2,312.3000	Sale	186,548	186,548			0001	100
FAZ2	25	6,091,663	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	2,436.6651	10/19/2022	2,330.5080	Sale	265,393	265,393			0001	100
FAZ2	5	1,218,333	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	2,436.6651	10/21/2022	2,314.0000	Sale	61,333	61,333			0001	100
FAZ2	25	6,091,663	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	2,436.6651	10/25/2022	2,379.2720	Sale	143,483	143,483			0001	100
FAZ2	10	2,436,665	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	2,436.6651	11/02/2022	2,426.6700	Sale	9,995	9,995			0001	100
FAZ2	25	6,091,663	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	2,436.6651	11/08/2022	2,439.4400	Sale	(6,937)	(6,937)			0001	100
FAZ2	15	3,654,998	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	2,436.6651	11/16/2022	2,520.3000	Sale	(125,452)	(125,452)			0001	100
FAZ2	15	3,654,998	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	2,436.6651	12/01/2022	2,577.3600	Sale	(211,042)	(211,042)			0001	100
FAZ2	210	51,169,968	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	2,436.6651	12/12/2022	2,469.2000	Sale	(683,232)	(683,232)			0001	100
FAZ2	10	2,424,590	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/14/2022	2,424.5900	12/12/2022	2,469.2000	Sale	(44,610)	(44,610)			0001	100
FAZ2	15	3,609,220	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/21/2022	2,406.1467	12/12/2022	2,469.2000	Sale	(94,580)	(94,580)			0001	100
FAZ2	30	6,763,330	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/26/2022	2,254.4433	12/12/2022	2,469.2000	Sale	(644,270)	(644,270)			0001	100
FAZ2	10	2,275,130	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	10/10/2022	2,275.1300	12/12/2022	2,469.2000	Sale	(194,070)	(194,070)			0001	100
FAZ2	20	4,847,930	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	11/04/2022	2,423.9650	12/12/2022	2,469.2000	Sale	(90,470)	(90,470)			0001	100
FAZ2	5	1,267,390	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	11/22/2022	2,534.7800	12/12/2022	2,469.2000	Sale	32,790	32,790			0001	100
FAZ2	25	6,202,270	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	12/07/2022	2,480.9080	12/12/2022	2,469.2000	Sale	29,270	29,270			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	12/14/2022	2,532.4500	Sale	(45,960)	(45,960)			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	12/28/2022	2,450.4600	Sale	54,045	54,045			0001	100
ESH2	190	44,172,625	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	01/11/2022	4,649.7500	02/01/2022	4,487.7961	Sale	1,538,562	1,538,562			0001	50
ESH2	10	2,324,875	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	01/11/2022	4,649.7500	02/16/2022	4,435.5250	Sale	107,113	107,113			0001	50
ESH2	70	16,274,125	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	01/11/2022	4,649.7500	03/01/2022	4,326.3893	Sale	1,131,762	1,131,762			0001	50
ESH2	15	3,487,313	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	01/11/2022	4,649.7500	03/10/2022	4,274.2439	Sale	281,630	281,630			0001	50
ESH2	40	9,299,500	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	01/11/2022	4,649.7500	03/10/2022	4,274.2439	Sale	751,012	751,012			0001	50
ESH2	175	39,976,563	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	01/19/2022	4,568.7500	03/10/2022	4,274.2439	Sale	2,576,928	2,576,928			0001	50
ESH2	165	35,290,488	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	01/24/2022	4,277.6348	03/10/2022	4,274.2439	Sale	27,975	27,975			0001	50
ESH2	25	5,631,838	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	02/08/2022	4,505.4700	03/10/2022	4,274.2439	Sale	289,033	289,033			0001	50
ESH2	90	19,324,163	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	02/23/2022	4,294.2583	03/10/2022	4,274.2439	Sale	90,065	90,065			0001	50
ESH2	310	65,379,325	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/18/2022	CME	03/08/2022	4,218.0210	03/10/2022	4,274.2439	Sale	(871,455)	(871,455)			0001	50
ESM2	40	8,532,200	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	4,266.1000	03/15/2022	4,222.4250	Sale	87,350	87,350			0001	50
ESM2	165	35,195,325	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	4,266.1000	03/17/2022	4,349.5985	Sale	(688,863)	(688,863)			0001	50
ESM2	105	22,397,025	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	4,266.1000	03/22/2022	4,498.5286	Sale	(1,220,250)	(1,220,250)			0001	50
ESM2	195	41,594,475	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	4,266.1000	05/02/2022	4,126.5128	Sale	1,360,975	1,360,975			0001	50
ESM2	300	63,991,500	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/10/2022	4,266.1000	05/05/2022	4,192.1257	Sale	1,109,614	1,109,614			0001	50
ESM2	30	6,884,300	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	03/29/2022	4,589.5333	05/05/2022	4,192.1257	Sale	596,111	596,111			0001	50
ESM2	10	2,275,250	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	04/05/2022	4,550.5000	05/05/2022	4,192.1257	Sale	179,187	179,187			0001	50
ESM2	20	4,550,500	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	04/05/2022	4,550.5000	05/17/2022	4,053.1500	Sale	497,350	497,350			0001	50
ESM2	5	1,125,223	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	04/08/2022	4,500.8930	05/17/2022	4,053.1500	Sale	111,936	111,936			0001	50
ESM2	75	16,878,349	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	04/08/2022	4,500.8930	05/31/2022	4,105.3100	Sale	1,483,436	1,483,436			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
ESM2	170	38,257,591	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	04/08/2022	4,500.8930	06/09/2022	4,114.0000	Sale	3,288,591	3,288,591			0001	50
ESM2	55	12,214,388	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	04/12/2022	4,441.5955	06/09/2022	4,114.0000	Sale	900,888	900,888			0001	50
ESM2	250	55,517,688	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	04/19/2022	4,441.4150	06/09/2022	4,114.0000	Sale	4,092,688	4,092,688			0001	50
ESM2	55	11,611,838	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	04/26/2022	4,222.4864	06/09/2022	4,114.0000	Sale	298,338	298,338			0001	50
ESM2	120	24,573,000	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	05/06/2022	4,095.5000	06/09/2022	4,114.0000	Sale	(111,000)	(111,000)			0001	50
ESM2	140	28,248,500	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	05/10/2022	4,035.5000	06/09/2022	4,114.0000	Sale	(549,500)	(549,500)			0001	50
ESM2	380	73,610,712	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	05/24/2022	3,874.2480	06/09/2022	4,114.0000	Sale	(4,555,288)	(4,555,288)			0001	50
ESM2	15	3,087,238	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	06/17/2022	CME	06/07/2022	4,116.3167	06/09/2022	4,114.0000	Sale	1,738	1,738			0001	50
ESU2	40	8,231,059	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	4,115.5294	06/14/2022	3,750.2000	Sale	730,659	730,659			0001	50
ESU2	15	3,086,647	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	4,115.5294	06/22/2022	3,784.2500	Sale	248,460	248,460			0001	50
ESU2	30	6,173,294	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	4,115.5294	07/12/2022	3,848.8250	Sale	400,057	400,057			0001	50
ESU2	250	51,444,117	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	4,115.5294	07/21/2022	3,960.0750	Sale	1,943,180	1,943,180			0001	50
ESU2	60	12,346,588	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	4,115.5294	08/01/2022	4,141.0000	Sale	(76,412)	(76,412)			0001	50
ESU2	80	16,462,118	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	4,115.5294	08/09/2022	4,129.0438	Sale	(54,057)	(54,057)			0001	50
ESU2	115	23,664,294	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	4,115.5294	08/15/2022	4,274.6087	Sale	(914,706)	(914,706)			0001	50
ESU2	5	1,028,882	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	4,115.5294	09/08/2022	3,980.0520	Sale	33,869	33,869			0001	50
ESU2	590	121,408,117	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	4,115.5294	09/08/2022	3,980.0520	Sale	3,996,583	3,996,583			0001	50
ESU2	15	3,086,647	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/09/2022	4,115.5294	09/08/2022	3,980.0520	Sale	101,608	101,608			0001	50
ESU2	160	30,212,775	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/13/2022	3,776.5969	09/08/2022	3,980.0520	Sale	(1,627,641)	(1,627,641)			0001	50
ESU2	20	3,910,750	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	06/27/2022	3,910.7500	09/08/2022	3,980.0520	Sale	(69,302)	(69,302)			0001	50
ESU2	110	20,706,125	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	07/01/2022	3,764.7500	09/08/2022	3,980.0520	Sale	(1,184,161)	(1,184,161)			0001	50
ESU2	150	29,143,650	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	07/07/2022	3,885.8200	09/08/2022	3,980.0520	Sale	(706,740)	(706,740)			0001	50
ESU2	80	15,584,000	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	07/19/2022	3,896.0000	09/08/2022	3,980.0520	Sale	(336,208)	(336,208)			0001	50
ESU2	135	26,750,250	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	07/25/2022	3,963.0000	09/08/2022	3,980.0520	Sale	(115,101)	(115,101)			0001	50
ESU2	125	25,859,313	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	08/23/2022	4,137.4900	09/08/2022	3,980.0520	Sale	983,988	983,988			0001	50
ESU2	20	3,977,250	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	08/31/2022	3,977.2500	09/08/2022	3,980.0520	Sale	(2,802)	(2,802)			0001	50
ESU2	225	44,232,563	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/16/2022	CME	09/07/2022	3,931.7833	09/08/2022	3,980.0520	Sale	(543,022)	(543,022)			0001	50
ESZ2	60	11,990,774	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	3,996.9245	09/12/2022	4,128.8167	Sale	(395,676)	(395,676)			0001	50
ESZ2	225	44,965,401	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	3,996.9245	09/14/2022	3,959.1211	Sale	425,289	425,289			0001	50
ESZ2	40	7,993,849	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	3,996.9245	09/28/2022	3,661.5000	Sale	670,849	670,849			0001	50
ESZ2	95	18,985,392	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	3,996.9245	10/05/2022	3,740.0868	Sale	1,219,979	1,219,979			0001	50
ESZ2	50	9,992,311	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	3,996.9245	10/10/2022	3,641.1600	Sale	889,411	889,411			0001	50
ESZ2	135	26,979,241	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	3,996.9245	10/19/2022	3,735.5019	Sale	1,764,603	1,764,603			0001	50
ESZ2	25	4,996,156	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	3,996.9245	10/21/2022	3,753.0000	Sale	304,906	304,906			0001	50
ESZ2	60	11,990,774	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	3,996.9245	10/25/2022	3,853.4083	Sale	430,549	430,549			0001	50
ESZ2	40	7,993,849	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	3,996.9245	11/02/2022	3,843.7375	Sale	306,374	306,374			0001	50
ESZ2	95	18,985,392	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	3,996.9245	11/16/2022	3,978.5684	Sale	87,192	87,192			0001	50
ESZ2	80	15,987,698	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	3,996.9245	12/01/2022	4,071.8000	Sale	(299,502)	(299,502)			0001	50
ESZ2	40	7,993,849	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	3,996.9245	12/05/2022	4,037.4000	Sale	(80,951)	(80,951)			0001	50
ESZ2	205	40,968,477	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	3,996.9245	12/07/2022	3,943.1598	Sale	551,089	551,089			0001	50
ESZ2	480	95,926,189	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/08/2022	3,996.9245	12/12/2022	3,936.2873	Sale	1,455,295	1,455,295			0001	50
ESZ2	135	26,323,550	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/21/2022	3,899.7852	12/12/2022	3,936.2873	Sale	(246,389)	(246,389)			0001	50
ESZ2	105	19,560,963	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	09/26/2022	3,725.8976	12/12/2022	3,936.2873	Sale	(1,104,546)	(1,104,546)			0001	50
ESZ2	30	5,404,413	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	10/12/2022	3,602.9417	12/12/2022	3,936.2873	Sale	(500,018)	(500,018)			0001	50
ESZ2	355	68,634,750	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	10/26/2022	3,866.7465	12/12/2022	3,936.2873	Sale	(1,234,349)	(1,234,349)			0001	50
ESZ2	95	18,020,375	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	11/04/2022	3,793.7632	12/12/2022	3,936.2873	Sale	(676,990)	(676,990)			0001	50
ESZ2	325	62,327,275	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	11/08/2022	3,835.5246	12/12/2022	3,936.2873	Sale	(1,637,393)	(1,637,393)			0001	50
ESZ2	50	9,970,388	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	11/11/2022	3,988.1550	12/12/2022	3,936.2873	Sale	129,669	129,669			0001	50
ESZ2	35	6,966,332	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	11/22/2022	3,980.7611	12/12/2022	3,936.2873	Sale	77,829	77,829			0001	50
ESZ2	10	1,990,381	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	12/16/2022	CME	11/22/2022	3,980.7611	12/12/2022	3,936.2500	Sale	22,256	22,256			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	12/21/2022	3,902.2250	Sale	165,063	165,063			0001	50
ESH3	55	10,912,688	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	03/17/2023	CME	12/12/2022	3,968.2500	12/28/2022	3,863.6318	Sale	287,700	287,700			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
1609999999. Subtotal - Short Futures - Hedging Other														33,538,223	33,538,223			XXX	XXX
1649999999. Subtotal - Short Futures														141,950,694	141,950,694			XXX	XXX
			CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization												(13,691,794)				
1659999999. Subtotal - SSAP No. 108 Adjustments - Offset to VM-21															(13,691,794)			XXX	XXX
			CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization												(39,562,741)				
1669999999. Subtotal - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities															(39,562,741)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments															(53,254,535)			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														55,861,977	55,861,977			XXX	XXX
1709999999. Subtotal - Hedging Other														32,630,565	32,630,565			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															(53,254,535)			XXX	XXX
1759999999 - Totals														88,492,542	35,238,007			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								45,099,536	45,099,536
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	Y	Y	2,927,786		4,207,038	(7,488,025)		4,207,038	(6,806,302)		2,034,754	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y		11,711,673	10,159,619	(950,149)		10,304,890	(947,118)	9,357,772	30,935,015	28,432,812
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y			42,682,842	(379,997,194)		44,601,033	(380,020,474)		15,510,732	
CITIBANK NA E570DZWZ7FF32TWEFA76	Y	Y	41,385,000	7,679,834	30,958,925	(7,195,054)		50,530,727	(7,865,626)	1,280,101	77,105,565	51,804,602
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Y	Y	42,816,000		32,513,001	(10,343,460)		47,147,295	(10,354,352)		9,853,044	
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y		7,898,068	6,783,952	(20,269,209)		6,783,952	(20,269,209)		3,723,276	
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	10,880,000	12,772,040	22,484,815	(1,096,156)		22,484,815	(1,096,156)	10,508,659	2,138,351	
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Y	Y			4,815,276	(1,882,191)	2,933,085	4,815,276	(4,476,901)	338,375	2,109,347	2,109,347
MERRILL LYNCH CAPITAL SERVICES INC GDWTXX036O1TB7DW3U69	Y	Y			565,237		565,237	565,237		565,237	175,813	175,813
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Y	Y	12,130,422	86,530,901	71,426,440	(5,671,843)		87,392,766	(5,994,878)	69,267,466	174,451,441	141,544,715
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Y	Y			141,893	(4,116,436)		141,893	(55,145,537)		3,915,916	
UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	Y	Y	605,000		295,829			295,829			120,173	
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Y	Y	6,420,000	5,028,795	14,058,716	(22,461,845)		21,652,594	(22,461,845)		7,772,193	
0299999999. Total NAIC 1 Designation			117,164,208	131,621,311	241,093,584	(461,471,562)	3,498,322	300,923,345	(515,438,399)	91,317,610	329,845,620	224,067,289
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	1,135,856		1,845,146	(253,995)	455,295	1,833,420	(253,995)	443,569	753,006	753,006
0399999999. Total NAIC 2 Designation			1,135,856		1,845,146	(253,995)	455,295	1,833,420	(253,995)	443,569	753,006	753,006
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			1,309,097,351		3,223,996,545	(1,925,168,853)		3,223,996,545	(1,926,094,441)		620,354,550	610,084,891
0999999999 - Gross Totals			1,427,397,416	131,621,311	3,466,935,275	(2,386,894,410)	3,953,617	3,526,753,310	(2,441,786,835)	91,761,179	996,052,713	880,004,722
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					3,466,935,275	(2,386,894,410)						

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)
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	912828-VB-3	UNITED STATES TREASURY NOTE/BO 1.75	3,005,441	3,052,500	3,045,368	05/15/2023	V
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	91282C-DN-8	UNITED STATES TREASURY NOTE/BO 1	777,921	847,600	847,600	12/15/2024	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Treasury	912810-RD-2	UNITED STATES TREASURY NOTE/BO 3.75	2,284,350	2,631,200	2,585,382	11/15/2043	V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Treasury	912828-VB-3	UNITED STATES TREASURY NOTE/BO 1.75	1,218,360	1,250,000	1,247,079	05/15/2023	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			232,822,000	232,822,000			V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	912810-QY-7	UNITED STATES TREASURY NOTE/BO 2.75	3,859,980	5,087,000	4,863,463	11/15/2042	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	912810-RD-2	UNITED STATES TREASURY NOTE/BO 3.75	8,112,087	9,145,000	8,985,756	11/15/2043	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	912828-4R-8	UNITED STATES TREASURY NOTE/BO 2.875	34,749,649	37,415,000	38,235,009	05/31/2025	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	912828-5K-2	UNITED STATES TREASURY NOTE/BO 2.875	4,558,032	4,674,000	4,672,524	10/31/2023	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	912828-D5-6	UNITED STATES TREASURY NOTE/BO 2.375	4,570,115	4,932,000	4,920,332	08/15/2024	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	912828-VB-3	UNITED STATES TREASURY NOTE/BO 1.75	3,597,223	3,672,000	3,663,421	05/15/2023	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	912828-WE-6	UNITED STATES TREASURY NOTE/BO 2.75	3,238,607	3,328,000	3,320,807	11/15/2023	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	91282C-AE-1	UNITED STATES TREASURY NOTE/BO 0.625	29,289,529	38,645,000	37,758,382	08/15/2030	V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Treasury	91282C-DR-9	UNITED STATES TREASURY NOTE/BO 0.75	5,522,234	5,983,000	5,884,737	12/31/2023	V
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Corporate	110122-DJ-4	BRISTOL-MYERS SQUIBB CO 5	4,679,680	6,000,000	6,033,797	08/15/2045	I
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Corporate	233835-AQ-0	MERCEDES-BENZ FINANCE NORTH AM 8.5	13,056,393	13,200,000	14,270,055	01/18/2031	I
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Treasury	912828-4R-8	UNITED STATES TREASURY NOTE/BO 2.875	3,792,447	4,000,000	4,087,666	05/31/2025	I
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Treasury	91282C-AE-1	UNITED STATES TREASURY NOTE/BO 0.625	45,350,997	60,150,000	58,770,000	08/15/2030	I
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Treasury	91282C-DR-9	UNITED STATES TREASURY NOTE/BO 0.75	19,315,436	20,500,000	20,163,313	12/31/2023	I
CITIBANK NA E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3140EU-2P-3	FANNIE MAE POOL 3	1,111,695	1,340,805	1,389,883	04/01/2046	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3140FG-7F-0	FANNIE MAE POOL 3	282,478	331,705	342,374	11/01/2046	V
CITIBANK NA E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3140QM-A9-5	FANNIE MAE POOL 2	1,355,215	1,740,613	1,756,130	10/01/2051	V
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Corporate	3130A3-VD-3	FEDERAL HOME LOAN BANKS 2.625	8,992,868	10,000,000	10,048,037	06/11/2027	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Corporate	3130A5-QM-4	FEDERAL HOME LOAN BANKS 3.7	6,206,664	7,100,000	7,107,018	06/22/2035	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Corporate	3130AL-A8-7	FEDERAL HOME LOAN BANKS 2.15	31,225,744	50,000,000	50,000,000	02/22/2041	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Corporate	31358D-DR-2	FANNIE MAE PRINCIPAL STRIP 0	17,467,283	24,700,000	19,646,402	05/15/2030	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Corporate	31359Y-BG-1	Fannie Mae Interest Strip 0	12,030,556	16,000,000	13,264,877	11/15/2028	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Loan-backed and Structured	3138WQ-AX-0	FANNIE MAE POOL 3	1,319,166	1,507,905	1,481,810	05/01/2043	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Loan-backed and Structured	3140FB-LU-2	FANNIE MAE POOL 3	2,058,359	2,389,223	2,505,580	09/01/2046	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Loan-backed and Structured	3140QM-A9-5	FANNIE MAE POOL 2	9,489,588	12,061,292	12,168,815	10/01/2051	I
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Treasury	912828-VB-3	UNITED STATES TREASURY NOTE/BO 1.75	20,443,716	20,660,000	20,611,731	05/15/2023	V
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Corporate	037833-DD-9	APPLE INC 3.75	3,073,823	4,600,000	4,576,516	09/12/2047	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Corporate	055451-AV-0	BHP BILLITON FINANCE USA LTD 5	4,914,999	6,300,000	6,833,814	09/30/2043	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Corporate	136375-CV-2	CANADIAN NATIONAL RAILWAY CO 4.45	5,783,594	8,000,000	7,999,972	01/20/2049	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Corporate	20030N-BM-2	COMCAST CORP 4.2	3,706,771	5,000,000	4,981,868	08/15/2034	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Corporate	30231G-AW-2	EXXON MOBIL CORP 4.114	3,071,786	4,500,000	4,500,000	03/01/2046	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	312940-4W-6	FREDDIE MAC GOLD POOL 4.5	1,319,358	1,475,602	1,525,488	06/01/2040	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	312940-4X-4	FREDDIE MAC GOLD POOL 4.5	1,392,401	1,557,294	1,605,237	06/01/2040	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Corporate	3130A5-QM-4	FEDERAL HOME LOAN BANKS 3.7	1,966,901	2,400,000	2,402,372	06/22/2035	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Corporate	31359Y-BG-1	Fannie Mae Interest Strip 0	2,193,070	3,500,000	2,901,692	11/15/2028	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138WF-BM-7	FANNIE MAE POOL 3	750,867	925,228	930,284	07/01/2045	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Corporate	437076-BH-4	HOME DEPOT INC/THE 4.25	6,204,009	8,900,000	9,122,649	04/01/2046	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Corporate	58933Y-AV-7	MERCK & CO INC 3.9	3,106,294	4,400,000	4,540,548	03/07/2039	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Corporate	767201-AL-0	RIO TINTO FINANCE USA LTD 5.2	3,206,632	4,000,000	4,657,579	11/02/2040	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Treasury	912828-VB-3	UNITED STATES TREASURY NOTE/BO 1.75	11,750,684	12,500,000	12,470,796	05/15/2023	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Corporate	91324P-CP-5	UNITEDHEALTH GROUP INC 3.75	3,130,617	4,000,000	3,996,839	07/15/2025	I
JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	Corporate	91324P-CQ-3	UNITEDHEALTH GROUP INC 4.625	4,281,574	5,500,000	5,762,140	07/15/2035	I
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3132QV-ML-2	FREDDIE MAC GOLD POOL 3	3,830,621	4,472,864	4,603,033	01/01/2046	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3132WD-CU-6	FREDDIE MAC GOLD POOL 3	5,759,888	6,741,859	6,957,707	04/01/2046	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3138A7-QC-5	FANNIE MAE POOL 4.5	441,736	468,575	477,512	02/01/2041	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3140QM-A9-5	FANNIE MAE POOL 2	1,423,058	1,827,750	1,844,043	10/01/2051	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	912810-RD-2	UNITED STATES TREASURY NOTE/BO 3.75	36,237	40,000	39,303	11/15/2043	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	912810-SP-4	UNITED STATES TREASURY NOTE/BO 1.375	10,780	20,000	19,474	08/15/2050	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	912828-D5-6	UNITED STATES TREASURY NOTE/BO 2.375	61,485	65,000	64,846	08/15/2024	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	912828-VB-3	UNITED STATES TREASURY NOTE/BO 1.75	334,758	340,000	339,206	05/15/2023	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	91282C-AE-1	UNITED STATES TREASURY NOTE/BO 0.625	151,582	200,000	195,411	08/15/2030	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	91282C-DN-8	UNITED STATES TREASURY NOTE/BO 1	160,063	174,400	174,400	12/15/2024	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash			20,744,565	20,744,565			V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	210518-DB-9	CONSUMERS ENERGY CO 4.05	8,339,395	11,810,000	11,701,595	05/15/2048	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Loan-backed and Structured	3133AU-KV-9	FREDDIE MAC POOL 2.5	16,946,623	22,840,386	23,509,953	10/01/2051	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	36962G-XZ-2	GENERAL ELECTRIC CO 6.75	17,957,873	18,000,000	19,082,192	03/15/2032	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC 4.75	5,061,617	6,300,000	6,809,667	07/15/2045	V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Corporate	91324P-CX-8	UNITEDHEALTH GROUP INC 4.2	3,804,931	5,200,000	5,185,685	01/15/2047	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Treasury	912828-VB-3	UNITED STATES TREASURY NOTE/BO 1.75	9,423,118	9,619,000	9,596,527	05/15/2023	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)
0199999999 - Total				690,125,525	791,588,366	533,085,696	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-CB-5	United States Treasury Note/Bond 1.625	2,887,786	3,560,200	XXX	05/15/2031	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	30231G-AN-2	Exxon Mobil Corp 3.567	222,416	281,000	XXX	03/06/2045	V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	458140-AU-4	Intel Corp 2.6	913,441	455,000	XXX	05/19/2026	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	91282C-BM-2	United States Treasury Note/Bond 0.125	1,490,340	1,600,000	XXX	02/15/2024	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	91282C-CB-5	United States Treasury Note/Bond 1.625	10,640,082	13,117,600	XXX	05/15/2031	V
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Cash			40,000	40,000	XXX		V
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Cash			678,744,374	678,744,374	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash			41,385,000	41,385,000	XXX		V
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Cash			630,352,977	630,352,977	XXX		V
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Cash			42,816,000	42,816,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			7,230,000	7,230,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			3,650,000	3,650,000	XXX		V
UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	Cash			605,000	605,000	XXX		V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Cash			6,420,000	6,420,000	XXX		V
0299999999 - Total				1,427,397,416	1,430,257,151	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	138,432,290	(405,753,638)	(544,185,929)	(521,197,449)	6,101,454	(55,016,366)	95.8	(52,692,475)	44,259,568	(484,568,370)	(88,326,940)		(396,241,430)	13,811,436		13,811,436	(338,170,426)
Total		138,432,290	(405,753,638)	(544,185,929)	(521,197,449)	6,101,454	(55,016,366)	XXX	(52,692,475)	44,259,568	(484,568,370)	(88,326,940)		(396,241,430)	13,811,436		13,811,436	(338,170,426)

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
	NONE					
9999999999 - Totals						XXX

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 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of Nova Scotia	Houston, Texas		4.400	42,608		660,463	XXX
Bankers Trust	Des Moines, Iowa			197		40,254	XXX
Canadian Imperial	Toronto, Ontario, Canada					378,228	XXX
Citibank	New York, New York		0.100	70,368		102,425,048	XXX
Citizens	Des Moines, Iowa		1.440	28,441		5,714,376	XXX
Crescent State Bank	Raleigh, North Carolina					258,971	XXX
Federal Home Loan Bank	Des Moines, Iowa		3.069	5,545		13,698	XXX
Keybank	Cleveland, Ohio			7			XXX
First Womens Bank	Chicago, Illinois					3,000,000	XXX
Northern Trust	Chicago, Illinois					(18,529,175)	XXX
PNC Bank	Pittsburg, Pennsylvania		1.380	3,388		670,986	XXX
Principal Bank	Des Moines, Iowa		2.290	5,873		500,000	XXX
State Street	Quincy, Massachusetts		0.010	479		335,522	XXX
Wells Fargo Bank	San Francisco, California					2,056,888	XXX
Wells Fargo Bank of Iowa	Des Moines, Iowa					34,094,138	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	962		253,431	XXX
0199999. Totals - Open Depositories		XXX	XXX	157,867		131,872,828	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	157,867		131,872,828	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	157,867		131,872,828	XXX

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

1. January	175,553,190	4. April	181,544,901	7. July	(26,001,799)	10. October	456,372,349
2. February	245,877,566	5. May	324,172,061	8. August	180,813,068	11. November	209,662,807
3. March	230,286,702	6. June	211,339,972	9. September	327,140,533	12. December	131,872,828

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 01/17/2023		12/08/2022	0.000	01/17/2023	573,954,754		2,362,490
	UNITED STATES TREASURY BILL SENIOR 0.0000 01/24/2023		11/30/2022	0.000	01/24/2023	249,341,923		853,173
	UNITED STATES TREASURY BILL SENIOR 0.0000 01/31/2023		12/05/2022	0.000	01/31/2023	99,656,657		284,323
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						922,953,334		3,499,986
0109999999. Total - U.S. Government Bonds						922,953,334		3,499,986
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								
	AMERICAN WATER CAPITAL CORP SENIOR 0.0000 01/03/2023		12/30/2022	4.260	01/03/2023	7,273,278		1,722
	DCAT LLC SENIOR 0.0000 01/03/2023		12/20/2022	4.330	01/03/2023	7,998,076		11,547
	DCAT LLC SENIOR 0.0000 01/04/2023		12/19/2022	4.360	01/04/2023	1,414,486		2,228
	DCAT LLC SENIOR 0.0000 01/11/2023		12/30/2022	4.360	01/11/2023	24,969,722		6,056
	DOVER CORP SENIOR 0.0000 01/03/2023		12/28/2022	4.550	01/03/2023	1,199,697		607
	EVERSOURCE ENERGY SENIOR 0.0000 01/04/2023		12/21/2022	4.700	01/04/2023	3,548,610		5,098
	HP INC SENIOR 0.0000 01/04/2023		12/21/2022	4.650	01/04/2023	6,052,654		8,603
	KIMBERLY-CLARK CORP SENIOR 0.0000 01/10/2023		12/30/2022	4.310	01/10/2023	7,991,380		1,916
	KOCH INDUSTRIES INC SENIOR 0.0000 01/06/2023		12/30/2022	4.210	01/06/2023	9,994,153		2,339
	MONDELEZ INTERNATIONAL INC SENIOR 0.0000 01/03/2023		12/30/2022	4.550	01/03/2023	4,998,736		1,264
	MONDELEZ INTERNATIONAL INC SENIOR 0.0000 01/05/2023		12/23/2022	4.560	01/05/2023	6,106,904		6,965
	ROCHE HOLDINGS INC SENIOR 0.0000 01/03/2023		12/30/2022	4.230	01/03/2023	9,997,650		2,350
	ROCHE HOLDINGS INC SENIOR 0.0000 01/03/2023		12/30/2022	4.230	01/03/2023	32,507,359		7,641
	UNITEDHEALTH GROUP INC SENIOR 0.0000 01/03/2023		12/30/2022	4.280	01/03/2023	49,988,111		11,889
	BASF SE SENIOR 0.0000 01/03/2023		12/30/2022	4.330	01/03/2023	95,242,083		22,917
	BMW US CAPITAL LLC SENIOR 0.0000 01/06/2023		12/29/2022	4.290	01/06/2023	7,995,233		2,860
	DNB BANK ASA SENIOR 0.0000 01/06/2023		12/30/2022	4.250	01/06/2023	49,970,486		11,806
	SOCIETE GENERALE SA SENIOR 0.0000 01/03/2023		12/30/2022	4.000	01/03/2023	9,997,778		2,222
	UNILEVER CAPITAL CORP SENIOR 0.0000 01/09/2023		12/29/2022	4.250	01/09/2023	7,992,444		2,833
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						345,238,840		112,863
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						345,238,840		112,863
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						1,268,192,174		3,612,849
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						1,268,192,174		3,612,849
38141W-32-3	GOLDMAN SACHS FINANCIAL SQUARE SECURED		12/30/2022	0.000		300,000,000		
61747C-58-2	MSILF TREASURY PORTFOLIO		12/30/2022	0.000		70,000,000		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						370,000,000		
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE SECURED		12/28/2022	0.000		149,457,374		
38141W-36-4	GOLDMAN SACHS FINANCIAL SQUARE		12/31/2022	0.000		50,000,000		534,317
4812C2-68-4	JPMORGAN US GOVERNMENT MONEY M		12/28/2022	0.000		155,960,568		
61747C-70-7	MORGAN STANLEY INSTITUTIONAL F SECURED		12/30/2022	0.000		335,189,022		12,604
825252-64-6	STIT - STIC PRIME PORTFOLIO		12/31/2022	0.000		50,000,000		502,649
825252-88-5	INVESCO GOVERNMENT & AGENCY PO SECURED		12/30/2022	0.000		198,876,822		23,966
8309999999. Subtotal - All Other Money Market Mutual Funds						939,483,786		1,073,536
8609999999 - Total Cash Equivalents						2,577,675,960		4,686,385

1\.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 922,953,334	1B ..$	1C ..$	1D ..$ 102,469,648	1E ..$ 213,589,313	1F ..$	1G ..$ ....
1B	2A ...$ 29,179,879	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				194,744	112,289
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			53,555	30,879
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	O	Life Insurance	51,351,172,825	45,957,161,856		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Life Insurance			194,744	112,289
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			486,860	280,723
33. New York NY						
34. North Carolina NC	B	Life Insurance			701,079	404,241
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			504,613	499,984
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	51,351,172,825	45,957,161,856	2,135,595	1,440,405
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				

SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES

For The Year Ended December 31, 2022
(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. $ 88,825,287,968

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	$ 1,306,079,630	1.5 %
2.02	PRINCIPAL HOLDING COMPANY, LLC	Other Invested Assets	$ 1,081,636,270	1.2 %
2.03	FHLMC	Bond	$ 777,983,642	0.9 %
2.04	PRINCIPAL REAL ESTATE HOLDING COMPANY LLC	Other Invested Assets	$ 465,524,539	0.5 %
2.05	PRINCIPAL REINSURANCE COMPANY OF DELAWARE II	Common Stock	$ 406,018,799	0.5 %
2.06	MORGAN STANLEY GOVERNMENT FUND	Bond	$ 335,189,022	0.4 %
2.07	JPMMT 2022-INV2	Bond	$ 296,406,868	0.3 %
2.08	JPMMT 2021-INV3	Bond	$ 282,407,446	0.3 %
2.09	MENLO PREPI I LLC	Commercial Mortgage	$ 280,554,656	0.3 %
2.10	JPMORGAN CHASE & CO	Bond	$ 266,928,269	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	$ 36,144,681,341	40.7 %	3.07	NAIC 1	$ 97,410,925	0.1 %
3.02	NAIC 2	$ 19,109,065,295	21.5 %	3.08	NAIC 2	$ 46,086,076	0.1 %
3.03	NAIC 3	$ 3,180,023,094	3.6 %	3.09	NAIC 3	$ 3,684,312	%
3.04	NAIC 4	$ 367,999,436	0.4 %	3.10	NAIC 4	$	%
3.05	NAIC 5	$ 20,072,594	%	3.11	NAIC 5	$	%
3.06	NAIC 6	$ 37,665,762	%	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	$ 7,902,687,261	8.9 %
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	$ 6,840,914,053	7.7 %
5.02	Countries designated NAIC-2	$ 759,087,338	0.9 %
5.03	Countries designated NAIC-3 or below	$ 302,685,870	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	$ 1,615,735,488	1.8 %
6.02	Country 2: AUSTRALIA	$ 1,392,723,228	1.6 %
	Countries designated NAIC - 2:		
6.03	Country 1: MEXICO	$ 319,320,181	0.4 %
6.04	Country 2: PANAMA	$ 137,101,895	0.2 %
	Countries designated NAIC - 3 or below:		
6.05	Country 1: COLOMBIA	$ 106,047,168	0.1 %
6.06	Country 2: BRAZIL	$ 45,832,077	0.1 %

		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	$ 114,806,041	0.1 %
10.02	CSL LTD	1	$ 108,432,436	0.1 %
10.03	VODAFONE GROUP PLC	2, 3	$ 102,438,123	0.1 %
10.04	CVC MANAGEMENT HOLDINGS LTD	1	$ 96,052,252	0.1 %
10.05	ANGLO AMERICAN PLC	2	$ 95,767,370	0.1 %
10.06	BASF SE	1	$ 95,242,083	0.1 %
10.07	TENCENT HOLDINGS LTD	1	$ 88,607,609	0.1 %
10.08	COLOMBIA REPUBLIC OF	2, 3	$ 83,959,854	0.1 %
10.09	INDONESIA REPUBLIC OF	2	$ 81,934,259	0.1 %
10.10	BNP PARIBAS SA	1, 2	$ 77,170,684	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	$ 2,351,950,590	2.6 %
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	$ 1,081,636,270	1.2 %
13.03	PRINCIPAL REINSURANCE COMPANY OF DELAWARE II	$ 406,018,799	0.5 %
13.04	FEDERAL HOME LOAN BANKS	$ 180,000,000	0.2 %
13.05	PRINCIPAL REINSURANCE COMPANY OF DELAWARE	$ 130,901,740	0.1 %
13.06	PRINCIPAL REINSURANCE COMPANY OF VERMONT II	$ 120,252,273	0.1 %
13.07	MILLENNIUM USA LP	$ 115,400,071	0.1 %
13.08	BLACKROCK SEC LIQUID SOL C LP	$ 95,685,374	0.1 %
13.09	BLACKROCK SEC LIQUID SOL LP	$ 88,671,156	0.1 %
13.10	PTNRS GRP DIRECT EQ 2019 A LP	$ 56,532,462	0.1 %
13.11	PEG GLOBAL PRIVATE EQUITY V	$ 50,431,584	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	GOLDMAN SACHS	$ 499,457,374	$ 499,457,374	$
14.07	MORGAN STANLEY	$ 457,321,361	$ 405,189,022	$ 52,132,339
14.08	JPMORGAN CHASE & CO	$ 287,035,188	$ 155,960,568	$ 131,074,619
14.09	INVESCO	$ 248,876,822	$ 248,876,822	$
14.10	BLACKROCK	$ 184,356,530	$	$ 184,356,530
14.11	MILLENNIUM MANAGEMENT	$ 115,400,071	$	$ 115,400,071
14.12	BLACKSTONE GROUP	$ 76,611,941	$	$ 76,611,941
14.13	PARTNERS GROUP	$ 56,532,462	$	$ 56,532,462
14.14	MACQUARIE GROUP	$ 47,805,024	$	$ 47,805,024
14.15	STARWOOD CAPITAL GROUP MANAGEMENT LLC	$ 41,262,588	$	$ 41,262,588

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	$ 311,727,395	0.4 %
16.03	Commercial	$ 197,000,000	0.2 %
16.04	Commercial	$ 192,096,539	0.2 %
16.05	Commercial	$ 190,785,737	0.2 %
16.06	Commercial	$ 172,766,754	0.2 %
16.07	Commercial	$ 172,516,267	0.2 %
16.08	Commercial	$ 160,471,049	0.2 %
16.09	Commercial	$ 142,712,021	0.2 %
16.10	Commercial	$ 140,336,535	0.2 %
16.11	Commercial	$ 133,037,498	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	$ 526,869,962	0.6 %
16.13	Mortgage loans over 90 days past due	$ 8,293,778	%
16.14	Mortgage loans in the process of foreclosure	$	%
16.15	Mortgage loans foreclosed	$	%
16.16	Restructured mortgage loans	$ 35,534,496	%

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%	$	%	$ 15,534,496	%	$	%
17.02	91 to 95%	$	%	$ 23,776,307	%	$	%
17.03	81 to 90%	$	%	$ 108,292,488	0.1 %	$	%
17.04	71 to 80%	$	%	$ 481,000,543	0.5 %	$	%
17.05	below 70%	$ 26,887	%	$ 15,927,429,914	17.9 %	$	%

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	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	$ 112,926,028	0.1 %	$	$	$
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	2	Written 3	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	2	At End of Each Quarter 1st Quarter 3	2nd Quarter 4	3rd Quarter 5
22.01	Hedging	$ 670,978,527	0.8 %	$ 635,677,955	$ 669,016,753	$ 668,250,140
22.02	Income generation	$	%	$	$	$
22.03	Replications	$ 279,974,650	0.3 %	$ 210,000,000	$ 270,000,000	$ 270,000,000
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	2	At End of Each Quarter 1st Quarter 3	2nd Quarter 4	3rd Quarter 5
23.01	Hedging	$ 45,099,536	0.1 %	$ 20,930,941	$ 42,917,905	$ 44,913,218
23.02	Income generation	$	%	$	$	$
23.03	Replications	$	%	$	$	$
23.04	Other	$	%	$	$	$

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SUPPLEMENT FOR THE YEAR 2022 OF THE Principal Life Insurance Company

SCHEDULE O SUPPLEMENT

For The Year Ended December 31, 2022
(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 2018	2 2019	3 2020	4 2021	5 2022(a)
1. Prior	158,733	271,425	380,784	426,739	489,833
2. 2018	14,572	65,511	96,807	112,123	124,207
3. 2019	XXX	15,682	67,955	101,023	117,298
4. 2020	XXX	XXX	17,291	68,012	97,471
5. 2021	XXX	XXX	XXX	16,700	68,705
6. 2022	XXX	XXX	XXX	XXX	17,874

Section B - Other Accident and Health

1. Prior	83,649	158,339	226,278	288,655	345,567
2. 2018	12,007	27,470	40,957	51,420	60,164
3. 2019	XXX	14,201	35,695	54,226	67,988
4. 2020	XXX	XXX	13,616	36,502	56,094
5. 2021	XXX	XXX	XXX	7,255	27,793
6. 2022	XXX	XXX	XXX	XXX	9,151

Section C - Credit Accident and Health

NONE

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section D -

1. Prior	135,448	47,219	150,196	46,617	46,910
2. 2018	589,880	640,309	704,482	641,003	641,689
3. 2019	XXX	654,331	711,051	712,245	713,350
4. 2020	XXX	XXX	609,579	663,040	664,798
5. 2021	XXX	XXX	XXX	746,881	814,235
6. 2022	XXX	XXX	XXX	XXX	846,411

Section E -

NONE

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section F -

NONE

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section G -

NONE

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	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 2018	2 2019	3 2020	4 2021	5 2022
1. Prior	2,154	910	514	480	452
2. 2018	380	1,149	171	100	95
3. 2019	XXX	335	914	200	119
4. 2020	XXX	XXX	305	919	214
5. 2021	XXX	XXX	XXX	300	1,117
6. 2022	XXX	XXX	XXX	XXX	380

Section B - Other Accident and Health

1. Prior	1,141	877	369	300	265
2. 2018	201	478	443	200	133
3. 2019	XXX	239	443	601	265
4. 2020	XXX	XXX	221	601	796
5. 2021	XXX	XXX	XXX	300	796
6. 2022	XXX	XXX	XXX	XXX	398

Section C - Credit Accident and Health

NONE

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section D -

1. Prior					
2. 2018	7,823	97			
3. 2019	XXX	9,822	100		
4. 2020	XXX	XXX	7,800	82	
5. 2021	XXX	XXX	XXX	8,690	118
6. 2022	XXX	XXX	XXX	XXX	9,783

Section E -

NONE

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section F -

NONE

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	

Section G -

NONE

1. Prior					
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	XXX		
6. 2022	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 2018	2 2019	3 2020	4 2021	5 2022
1. 2018	210,342	198,503	195,026	XXX	XXX
2. 2019	XXX	213,746	200,435	197,059	XXX
3. 2020	XXX	XXX	216,168	193,528	185,835
4. 2021	XXX	XXX	XXX	225,654	209,369
5. 2022	XXX	XXX	XXX	XXX	238,667

Section B - Other Accident and Health

1. 2018	151,726	142,764	145,567	XXX	XXX
2. 2019	XXX	174,919	182,491	181,319	XXX
3. 2020	XXX	XXX	194,661	200,857	216,467
4. 2021	XXX	XXX	XXX	190,996	182,121
5. 2022	XXX	XXX	XXX	XXX	213,309

Section C - Credit Accident and Health

1. 2018				XXX	XXX
2. 2019	XXX				XXX
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

NONE

Section D -

1. 2018	649,449	641,374	705,321	XXX	XXX
2. 2019	XXX	725,137	711,370	714,026	XXX
3. 2020	XXX	XXX	677,422	664,675	665,619
4. 2021	XXX	XXX	XXX	819,079	806,729
5. 2022	XXX	XXX	XXX	XXX	914,025

Section E -

1. 2018				XXX	XXX
2. 2019	XXX				XXX
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

NONE

Section F -

1. 2018				XXX	XXX
2. 2019	XXX				XXX
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

NONE

Section G -

1. 2018				XXX	XXX
2. 2019	XXX				XXX
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	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 2018	2 2019	3 2020	4 2021	5 2022
1. 2018	210,967	200,449	195,344		
2. 2019	XXX	214,314	202,133	197,258	
3. 2020	XXX	XXX	216,734	194,447	186,199
4. 2021	XXX	XXX	XXX	225,953	211,266
5. 2022	XXX	XXX	XXX	XXX	239,312

Section B - Other Accident and Health

1. 2018	152,171	143,960	147,226		
2. 2019	XXX	175,416	183,709	183,159	
3. 2020	XXX	XXX	195,150	202,237	218,643
4. 2021	XXX	XXX	XXX	191,575	183,775
5. 2022	XXX	XXX	XXX	XXX	213,986

Section C - Credit Accident and Health

1. 2018					
2. 2019	XXX				
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

NONE

Section D -

1. 2018	657,504	641,420	704,557		
2. 2019	XXX	735,227	712,605	713,220	
3. 2020	XXX	XXX	688,118	664,733	664,825
4. 2021	XXX	XXX	XXX	829,628	806,824
5. 2022	XXX	XXX	XXX	XXX	924,109

Section E -

1. 2018					
2. 2019	XXX				
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

NONE

Section F -

1. 2018					
2. 2019	XXX				
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

NONE

Section G -

1. 2018					
2. 2019	XXX				
3. 2020	XXX	XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	

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	5,016
3. Individual Annuity		
4. Supplementary Contracts		
5. Credit Life		
6. Group Life	Historical Experience	95,657
7. Group Annuities		
8 Group Accident and Health	Standard Factor	1,027,619
9 Credit Accident and Health		
10. Other Accident and Health	Other	1,164,085
11. Total		2,292,378

SUPPLEMENT FOR THE YEAR 2022 OF THE Principal Life Insurance Company

WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT

For The Year Ended December 31, 2022
(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	3,808		3,808	216,884	218,237	2,455	

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	122,189		122,189	94,695		216,884	

WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year ($000 Omitted)

1 ID Number	2 NAIC Company Code	3 Name of Reinsured	4 Domiciliary Jurisdiction	5 Assumed Premium	Reinsurance On 6 Paid Losses and Loss Adjustment Expenses	7 Known Case Losses and LAE	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			217	217							
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools						217	217							
1299999. Total - Pools and Associations						217	217							
9999999 Totals						217	217							

SCHEDULE F - PART 2

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

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Special Code	6 Reinsuran[illegible] Premiu[illegible] Ceded	Reinsurance Recoverable On [illegible] Lo[illegible]s	[illegible]	[illegible] C[illegible]e Los[illegible] R[illegible]erves	[illegible] Kn[illegible]n Cas[illegible]AE Res[illegible]	11 IBNR Loss Reserves	12 IBNR LAE Reserves	13 Unearned Premiums	14 Contingent Commissions	15 Columns 7 through 14 Totals	Reinsurance Payable 16 Ceded Balances 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			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	Assumed	Ceded	Net (Cols. 1-2)	4 Assumed	5 Ceded	6 Assumed	7 Ceded	8 Assumed	9 Ceded	Subrogation Received	Total Net Paid (Cols 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Assumed
1. Prior	XXX	XXX	XXX	4							4	XXX
2. 2013												
3. 2014												
4. 2015												
5. 2016												
6. 2017												
7. 2018												
8. 2019												
9. 2020												
10. 2021												
11. 2022												
12. Totals	XXX	XXX	XXX	4							4	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Assumed	14 Ceded	15 Assumed	16 Ceded	17 Assumed	18 Ceded	19 Assumed	20 Ceded	21 Assumed	22 Ceded	Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Assumed
1. Prior	122		130									253	10
2. 2013													
3. 2014													
4. 2015													
5. 2016													
6. 2017													
7. 2018													
8. 2019													
9. 2020													
10. 2021													
11. 2022													
12. Totals	122		130									253	10

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Assumed	27 Ceded	28 Net	29 Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	36		XXX	217	
2. 2013											
3. 2014											
4. 2015											
5. 2016											
6. 2017											
7. 2018											
8. 2019											
9. 2020											
10. 2021											
11. 2022											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	36		XXX	217	

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)										DEVELOPMENT	
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	395	382	383	376	315	316	278	281	283	283	0	2
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	0	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)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022		
1. Prior	000		3	3	4	7	19	20	27	31	5	16
2. 2013												
3. 2014	XXX											
4. 2015	XXX	XXX										
5. 2016	XXX	XXX	XXX									
6. 2017	XXX	XXX	XXX	XXX								
7. 2018	XXX	XXX	XXX	XXX	XXX							
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2022	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior	180	186	182	184	181	179	147	146	132	130
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior	3			2			2		1	
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior	23	23	24	21	21	20	19	19	10	10
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior	5	2	2		1		2		1	
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 Current Year Premiums Earned
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX	XXX								
6. 2017	XXX	XXX	XXX	XXX							
7. 2018	XXX	XXX	XXX	XXX	XXX						
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2022	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 Current Year Premiums Earned
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX	XXX								
6. 2017	XXX	XXX	XXX	XXX							
7. 2018	XXX	XXX	XXX	XXX	XXX						
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2022	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

ALPHABETICAL INDEX

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ANNUAL STATEMENT BLANK (Continued)