QUARTERLY STATEMENT

OF THE

METROPOLITAN TOWER LIFE INSURANCE COMPANY

OF THE STATE OF

NEBRASKA

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE QUARTER ENDED
SEPTEMBER 30, 2022

(X) LIFE AND ACCIDENT AND HEALTH ( ) Fraternal Benefit Societies

2022

97136202220100103

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022
OF THE CONDITION AND AFFAIRS OF THE

METROPOLITAN TOWER LIFE INSURANCE COMPANY

NAIC Group Code 0241 (Current) 0241 (Prior) NAIC Company Code 97136 Employer's ID Number 13-3114906

Organized under the Laws of Nebraska State of Domicile or Port of Entry Nebraska

Country of Domicile United States of America

Incorporated/Organized 03/04/1982 Commenced Business 02/15/1983

Statutory Home Office 5601 South 59th Street (Street and Number) Lincoln, NE 68516 (City or Town, State and Zip Code)

Main Administrative Office 200 Park Avenue (Street and Number)

New York, NY 10166 (City or Town, State and Zip Code) 212-578-2211 (Area Code) (Telephone Number)

Mail Address 18210 Crane Nest Drive, 3rd Floor (Street and Number or P.O. Box) Tampa, FL 33647 (City or Town, State and Zip Code)

Primary Location of Books and Records 18210 Crane Nest Drive, 3rd Floor (Street and Number)

Tampa, FL 33647 (City or Town, State and Zip Code) 813-983-4100 (Area Code) (Telephone Number)

Internet Web Site Address www metlife.com

Statutory Statement Contact Nicole Kolitsopoulos (Name) 813-983-4100 (Area Code) (Telephone Number)

nsackedis@metlife.com (E-mail Address) 813-983-4404 (Fax Number)

OFFICERS

President, Presiding Officer of the Board	GRAHAM SCOTT COX	Secretary	KELLI JEAN BUFORD #
Senior Vice President and Chief Financial Officer	MICHAEL nmn SAKOULAS	Vice President and Treasurer	CHARLES PATRICK CONNERY

OTHER

DAMIEN BRIAN CRANWELL Senior Vice President	TAMARA LYNN SCHOCK Executive Vice President and Chief Accounting Officer	LINDA HOPE WOODWARD Assistant Vice President and Appointed Actuary
	RICHARD ANDREW STEVENS Vice President	

DIRECTORS OR TRUSTEES

MICHAEL DAN BOROWSKI	BRYAN EDWARD BOUDREAU	STEVEN DOUGLAS CALDWELL, JR.
GRAHAM SCOTT COX	HOWARD GLEN KURPIT #	KEVIN DEANE MACKENZIE MACKAY
CHARLES SHERIDAN SCULLY		MICHAEL nmn ZARCONE

State of New York
County of New York } SS

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

T Schock
TAMARA LYNN SCHOCK
Executive Vice President and Chief Accounting Officer

KELLI JEAN BUFORD #
Secretary

Subscribed and sworn to before me this
18th day of October, 2022.

Susan May
Notary for Schock & Buford

SUSAN MAY
Notary Public - State of New York
Reg. # 01MA6086282
Qualified in Queens County
My Commission Expires May 21, 2023

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	18,708,225,080		18,708,225,080	18,734,905,665
2.	Stocks:				
	2.1 Preferred stocks	22,250,000		22,250,000	22,250,000
	2.2 Common stocks	89,851,686	10,944,101	78,907,585	51,024,489
3.	Mortgage loans on real estate:				
	3.1 First liens	5,306,739,389		5,306,739,389	4,573,616,687
	3.2 Other than first liens	6,325,982		6,325,982	5,518,019
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)	54,218,154		54,218,154	54,602,656
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 827,393,277), cash equivalents ($ 278,328,519) and short-term investments ($ 135,079,773)	1,240,801,569		1,240,801,569	630,049,899
6.	Contract loans (including $ premium notes)	1,631,525,012		1,631,525,012	1,646,514,455
7.	Derivatives	505,122,501		505,122,501	107,561,619
8.	Other invested assets	1,524,402,146	5,646,120	1,518,756,026	1,375,329,840
9.	Receivables for securities	11,710,310		11,710,310	18,974,719
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	3,226,299		3,226,299	3,443,477
12.	Subtotals, cash and invested assets (Lines 1 to 11)	29,104,398,128	16,590,221	29,087,807,907	27,223,791,525
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	198,421,200	352,634	198,068,566	174,955,574
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	240,895,702	38,601,717	202,293,985	318,609,530
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	64,889,761		64,889,761	68,060,845
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	213,337,702		213,337,702	176,072,163
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	15,894,348		15,894,348	36,526,241
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	70,485,219		70,485,219	
18.2	Net deferred tax asset	190,872,848	110,214,703	80,658,145	82,618,740
19.	Guaranty funds receivable or on deposit	3,712,621		3,712,621	3,926,912
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)	3,574,297	3,574,297		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	11,814,364		11,814,364	7,398,516
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	154,623,312	1,832,935	152,790,377	185,778,664
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	30,272,919,502	171,166,507	30,101,752,995	28,277,738,710
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	18,952,446,143		18,952,446,143	15,605,282,709
28.	Total (Lines 26 and 27)	49,225,365,645	171,166,507	49,054,199,138	43,883,021,419
	DETAILS OF WRITE-INS				
1101.	Receivables for investments other than securities	2,497,524		2,497,524	3,443,477
1102.	Cash collateral pledged on derivatives	728,775		728,775	
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	3,226,299		3,226,299	3,443,477
2501.	Value of company owned life insurance	140,825,907		140,825,907	175,236,932
2502.	Administrative service fees due and accrued	11,656,683		11,656,683	10,026,920
2503.	Miscellaneous	2,140,722	1,832,935	307,787	514,812
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	154,623,312	1,832,935	152,790,377	185,778,664

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 14,821,737,756 less $ included in Line 6.3 (including $ 373,837,316 Modco Reserve)	14,821,737,756	14,336,946,775
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	23,334,898	24,392,390
3.	Liability for deposit-type contracts (including $ Modco Reserve)	7,995,660,145	6,802,183,398
4.	Contract claims:		
	4.1 Life	293,624,162	376,027,566
	4.2 Accident and health	7,206	9,214
5.	Policyholders' dividends/refunds to members $ 14,044,914 and coupons $ due and unpaid	14,044,914	16,969,413
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)	139,913,737	144,287,840
	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 $ 176,581 discount; including $ accident and health premiums	6,222,622	5,894,491
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	6,738,219	525,571
	9.3 Other amounts payable on reinsurance, including $ 23,552,810 assumed and $ 132,446,109 ceded	155,998,919	111,520,779
	9.4 Interest Maintenance Reserve	235,870,545	151,569,848
10.	Commissions to agents due or accrued-life and annuity contracts $ 219,221 , accident and health $ 0 and deposit-type contract funds $ 5,262,939	5,482,160	4,348,167
11.	Commissions and expense allowances payable on reinsurance assumed	9,733,899	11,118,570
12.	General expenses due or accrued	155,340	173,918
13.	Transfers to Separate Accounts due or accrued (net) (including $ (15,304,356) accrued for expense allowances recognized in reserves, net of reinsured allowances)	989,154,105	727,009,674
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,305,635	771,971
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		9,576,610
15.2	Net deferred tax liability		
16.	Unearned investment income	22,610,930	15,378,055
17.	Amounts withheld or retained by reporting entity as agent or trustee	6,111,408	10,187,724
18.	Amounts held for agents' account, including $ 248,351 agents' credit balances	248,351	229,513
19.	Remittances and items not allocated	14,664,834	7,795,497
20.	Net adjustment in assets and liabilities due to foreign exchange rates	199,759,221	146,555,402
21.	Liability for benefits for employees and agents if not included above	15,906,466	17,528,457
22.	Borrowed money $ and interest thereon $ 8,158,750	8,158,750	12,238,125
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	409,433,703	335,092,442
	24.02 Reinsurance in unauthorized and certified ($) companies	72,260	68,853
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	10,707,285	11,645,214
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	828,966,100	807,204,623
	24.08 Derivatives	2,402,778	156,732,441
	24.09 Payable for securities	3,299,199	904,579
	24.10 Payable for securities lending	1,497,603,883	2,231,981,857
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	553,994,725	162,659,274
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	28,277,924,155	26,639,528,251
27.	From Separate Accounts Statement	18,952,446,143	15,605,282,709
28.	Total liabilities (Lines 26 and 27)	47,230,370,298	42,244,810,960
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	107,000,000	107,000,000
33.	Gross paid in and contributed surplus	1,194,435,880	1,194,435,880
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	519,892,960	334,274,579
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	1,821,328,840	1,635,710,459
38.	Totals of Lines 29, 30 and 37	1,823,828,840	1,638,210,459
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	49,054,199,138	43,883,021,419
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	580,454,921	111,186,598
2502.	Miscellaneous	47,834,458	51,472,676
2503.	Advanced Benefit Payments	(74,294,654)	
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	553,994,725	162,659,274
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	6,094,351,391	771,262,962	2,528,218,917
2.	Considerations for supplementary contracts with life contingencies	6,946,526	5,184,102	8,016,041
3.	Net investment income	792,438,248	699,214,518	952,595,318
4.	Amortization of Interest Maintenance Reserve (IMR)	8,502,008	2,772,407	3,627,189
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	9,004,233	(46,711,512)	
6.	Commissions and expense allowances on reinsurance ceded	47,108,995	51,476,851	139,380,469
7.	Reserve adjustments on reinsurance ceded	(181,399,785)	809,420,072	3,192,714,942
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	136,463,461	83,652,945	116,566,672
	8.2 Charges and fees for deposit-type contracts	23,988,781	30,215,225	38,412,459
	8.3 Aggregate write-ins for miscellaneous income	50,474,035	47,303,967	59,112,533
9.	Totals (Lines 1 to 8.3)	6,987,877,893	2,453,791,537	7,038,644,540
10.	Death benefits	405,723,850	438,995,731	560,245,050
11.	Matured endowments (excluding guaranteed annual pure endowments)	11,012,204	8,506,269	10,464,619
12.	Annuity benefits	1,181,570,393	811,207,315	1,255,872,067
13.	Disability benefits and benefits under accident and health contracts	6,976,913	8,759,415	11,400,690
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	381,807,493	236,147,756	381,667,611
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	146,934,446	107,544,222	143,890,410
18.	Payments on supplementary contracts with life contingencies	8,371,947	8,088,852	10,857,303
19.	Increase in aggregate reserves for life and accident and health contracts	486,859,028	655,854,836	748,046,480
20.	Totals (Lines 10 to 19)	2,629,256,274	2,275,104,396	3,122,444,230
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	39,029,255	48,564,797	62,645,180
22.	Commissions and expense allowances on reinsurance assumed	57,384,084	61,254,726	81,554,086
23.	General insurance expenses and fraternal expenses	97,461,292	48,063,276	71,639,130
24.	Insurance taxes, licenses and fees, excluding federal income taxes	17,397,592	15,984,928	22,048,605
25.	Increase in loading on deferred and uncollected premiums	(2,018,514)	359,187	(386,682)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	3,906,731,769	(428,701,875)	3,368,201,757
27.	Aggregate write-ins for deductions	23,491,655	24,515,219	33,096,934
28.	Totals (Lines 20 to 27)	6,768,733,407	2,045,144,654	6,761,243,240
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	219,144,486	408,646,883	277,401,300
30.	Dividends to policyholders and refunds to members	109,872,330	113,600,202	141,949,247
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	109,272,156	295,046,681	135,452,053
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	32,842,297	42,912,606	(12,025,897)
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)	76,429,859	252,134,075	147,477,950
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (31,280,301) (excluding taxes of $ 24,669,073 transferred to the IMR)	(9,456,241)	26,129,048	37,162,453
35.	Net income (Line 33 plus Line 34)	66,973,618	278,263,123	184,640,403
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,638,210,459	1,388,027,936	1,388,027,936
37.	Net income (Line 35)	66,973,618	278,263,123	184,640,403
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 22,882,125	77,427,675	129,276,915	152,785,961
39.	Change in net unrealized foreign exchange capital gain (loss)	9,782,101	(2,938,162)	(8,908,196)
40.	Change in net deferred income tax	(12,778,448)	(38,211,794)	(46,553,832)
41.	Change in nonadmitted assets	47,079,136	54,426,688	73,784,941
42.	Change in liability for reinsurance in unauthorized and certified companies	(3,407)	250,858	232,206
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(74,341,261)	(94,995,506)	(112,495,256)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	13,677,407	(32,315,721)	
47.	Other changes in surplus in Separate Accounts Statement	(9,004,233)	46,711,512	
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(8,963,477)	4,495,156	1,368,432
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	75,769,270	(379,468)	5,327,864
54.	Net change in capital and surplus for the year (Lines 37 through 53)	185,618,381	344,583,601	250,182,523
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,823,828,840	1,732,611,537	1,638,210,459
	DETAILS OF WRITE-INS			
08.301.	Management and service fee income	34,560,794	303,557	417,324
08.302.	Other reinsurance income	11,572,191	11,194,979	10,405,000
08.303.	Miscellaneous	3,932,150	34,926,167	47,186,703
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	408,900	879,264	1,103,506
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	50,474,035	47,303,967	59,112,533
2701.	Interest credited to reinsurer	23,484,450	24,451,538	33,094,463
2702.	Miscellaneous	7,205	63,681	2,471
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	23,491,655	24,515,219	33,096,934
5301.	Reinsurance settlement	92,772,260		
5302.	Prior period adjustments	(17,606,741)	(964,265)	5,060,844
5303.	Net gain (loss) on pension plans	603,751	584,797	267,020
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	75,769,270	(379,468)	5,327,864

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	5,004,137,746	755,284,619	2,316,974,981
2.	Net investment income	762,910,136	631,321,571	866,208,229
3.	Miscellaneous income	231,896,493	214,197,284	354,006,327
4.	Total (Lines 1 to 3)	5,998,944,375	1,600,803,474	3,537,189,537
5.	Benefit and loss related payments	2,416,045,458	736,913,486	(1,042,481,837)
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,387,010,638	(438,665,558)	3,005,160,171
7.	Commissions, expenses paid and aggregate write-ins for deductions	167,464,835	171,179,198	236,734,472
8.	Dividends paid to policyholders	117,170,932	135,690,470	163,974,874
9.	Federal and foreign income taxes paid (recovered) net of $ 3,079,695 tax on capital gains (losses)	126,273,605	3,102,496	(11,862,949)
10.	Total (Lines 5 through 9)	5,213,965,468	608,220,092	2,351,524,731
11.	Net cash from operations (Line 4 minus Line 10)	784,978,907	992,583,382	1,185,664,806
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,123,416,134	3,135,552,045	5,164,821,409
	12.2 Stocks	2,025,627	20,317,226	30,942,927
	12.3 Mortgage loans	269,725,288	353,894,451	537,728,276
	12.4 Real estate			9,523,752
	12.5 Other invested assets	137,227,498	36,607,001	63,062,191
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	102,432	13,205	(65,488)
	12.7 Miscellaneous proceeds	(53,226,307)	148,923,114	32,649,014
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,479,270,672	3,695,307,042	5,838,662,081
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,277,585,466	5,560,476,754	7,826,913,354
	13.2 Stocks	19,393,401	5,994,099	5,994,101
	13.3 Mortgage loans	1,044,231,106	906,063,948	1,443,956,291
	13.4 Real estate	(100)	142,708	243,374
	13.5 Other invested assets	283,797,870	219,727,190	341,728,608
	13.6 Miscellaneous applications	53,582,091	29,288,522	46,900,766
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,678,589,833	6,721,693,221	9,665,736,494
14.	Net increase (or decrease) in contract loans and premium notes	(14,989,443)	(49,799,629)	(66,532,695)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,184,329,718)	(2,976,586,550)	(3,760,541,718)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,193,476,747	1,774,412,548	2,047,029,999
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(183,374,265)	619,055,313	649,604,041
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,010,102,482	2,393,467,861	2,696,634,040
	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)	610,751,670	409,464,693	121,757,128
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	630,049,899	508,292,771	508,292,771
	19.2 End of period (Line 18 plus Line 19.1)	1,240,801,569	917,757,464	630,049,899

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

20.0001.	Transfer of assets from Separate Accounts to a third-party	1,257,576,700		
20.0002.	Bond exchanges with affiliate(s)	324,333,168	374,455,611	555,614,113
20.0003.	Mortgage loan refinancing	67,999,998	872,213	1,872,213
20.0004.	Security exchanges	42,925,328	49,737,382	56,339,285
20.0005.	RGA pass through expense - net investment income	25,000,390	23,737,733	31,923,076
20.0006.	RGA pass through expense - interest credited to reinsurer	23,457,475	24,451,538	33,094,464
20.0007.	RGA pass through expense - bonds	1,468,025	653,449	1,068,687
20.0008.	RGA pass through expense - short term investments.	70,628	8	38
20.0009.	RGA pass through expense - miscellaneous applications	4,261	59,883	102,200
20.0010.	Prior period adjustments - reinsurance	19,806,207		7,626,720

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

20.0011. Capitalized interest on bonds	8,853,206	7,536,402	10,405,158
20.0012. Security conversion in the form of stock	8,160,669		
20.0013. Joint venture distribution paid in the form of common stock	2,142,678	10,540,945	14,975,153
20.0014. Bond exchanges with affiliate(s) - NII/Accruals	972,715		
20.0015. Transfer from mortgage loans into other invested assets	912,752	7,383,188	7,383,188
20.0016. Affiliated bond refinancing		87,176,631	
20.0017. Bond accrued interest exchange with affiliate(s)			458,292

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	298,545,654	347,488,780	463,225,065
3.	Ordinary individual annuities	198,179,237	218,987,661	297,141,231
4.	Credit life (group and individual)			
5.	Group life insurance	242,576,915	88,089,411	109,188,655
6.	Group annuities	4,602,285,343	495,109,637	4,102,995,336
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other	1,450,030	1,967,386	2,532,647
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	5,343,037,178	1,151,642,875	4,975,082,934
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	5,343,037,178	1,151,642,875	4,975,082,934
14.	Deposit-type contracts	5,125,283,892	3,754,105,835	4,622,694,955
15.	Total (Lines 13 and 14)	10,468,321,070	4,905,748,710	9,597,777,889
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO THE FINANCIAL STATEMENTS

1. *Summary of Significant Accounting Policies and Going Concern*

A. Accounting Practices

The accompanying financial statements of Metropolitan Tower Life Insurance Company (the "Company" or "MTL") have been prepared on the basis of accounting practices prescribed or permitted ("NE SAP") by the State of Nebraska ("Nebraska") Department of Insurance (the "Department").

The Department recognizes only statutory accounting practices prescribed or permitted by Nebraska in determining and reporting the financial condition and results of operations of an insurance company, in determining its solvency under the Nebraska Insurance Law. In 2001, the National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") was adopted as the basis of NE SAP.

The Department has adopted certain prescribed accounting practices that differ from those found in NAIC SAP, none of which affect the financial statements of the Company. A reconciliation of the Company's net income and capital and surplus between NE SAP and NAIC SAP is as follows (in millions):

	SSAP [(1)] Number	Financial Statement Page	Financial Statement Line Number	For the Nine Months Ended September 30, 2022	For the Year Ended December 31, 2021
Net income (loss), NE SAP				$ 67	$ 185
State prescribed practices: NONE				—	—
State permitted practices:					
Private Placement Variable Life Stable Value	51, 56	3, 4	1, 19	(30)	11
Stable Value Funding Agreement	51, 56	3, 4	1, 19	(7)	—
Net income, NAIC SAP				$ 30	$ 196
				September 30, 2022	**December 31, 2021**
Statutory capital and surplus, NE SAP				$ 1,824	$ 1,638
State prescribed practices: NONE				—	—
State permitted practices:					
Private Placement Variable Life Stable Value	51, 56	3, 4	1, 19	(29)	1
Stable Value Funding Agreement	51, 56	3, 4	1, 19	—	7
Statutory capital and surplus, NAIC SAP				$ 1,795	$ 1,646

(1) Statement of Statutory Accounting Principles ("SSAP").

The following table shows the tax impacts of Nebraska permitted accounting practices that differ from NAIC SAP, along with the Company's capital and surplus under NAIC SAP before and after such adjustments (in millions):

	For the Nine Months Ended September 30, 2022	For the Year Ended December 31, 2021
Statutory capital and surplus, NAIC SAP	$ 1,795	$ 1,646
Current tax impact	—	—
Deferred tax impact	—	—
Statutory capital and surplus, with tax impact, NAIC SAP	$ 1,795	$ 1,646

B. No significant change.

C. Accounting Policy

(1) No significant change.

(2) The Company did not sell and reacquire any NAIC Securities Valuation Office Identified Funds.

(3) No significant change.

(4) Redeemable preferred stocks are generally stated at amortized cost unless they have a NAIC rating designation of 4, 5 or 6, in which case such stocks are stated at the lower of amortized cost or fair value. Perpetual preferred stocks are generally stated at fair value. Mandatory convertible preferred stocks are stated at fair value, not to exceed any currently effective call price, prior to conversion.

(5) No significant change.

(6) Mortgage-backed bonds, included in bonds, are generally stated at amortized cost using the scientific method unless they have a NAIC rating designation of 6, which are stated at the lower of amortized cost or fair value. Amortization of the discount or premium from the purchase of these securities considers the estimated timing and amount of prepayments of the underlying mortgage loans. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For credit-sensitive mortgage-backed and asset-backed bonds and certain prepayment-sensitive bonds (e.g., interest-only securities), the effective yield is recalculated on a prospective basis. For all other mortgage-backed and asset-backed bonds, the effective yield is recalculated on a retrospective basis.

NOTES TO THE FINANCIAL STATEMENTS

For certain residential mortgage-backed securities ("RMBS") and commercial mortgage-backed securities ("CMBS"), both an initial and final NAIC designation is determined on a security-by-security basis based on a range of values published by the NAIC. The initial designation is used to determine the carrying value of the RMBS or CMBS. RMBS and CMBS with initial designations of 1 to 5 are stated at amortized cost, while RMBS and CMBS with initial designations of 6 are stated at the lower of amortized cost or fair value. The final designation calculation compares this carrying value with a range of values, resulting in a final NAIC designation reported herein, which is used for all other accounting and reporting purposes.

(7-13) No significant change.

D. Going Concern

Management does not have any substantial doubt about the Company's ability to continue as a going concern.

2. *Accounting Changes and Corrections of Errors*

On August 16, 2022, President Biden signed into law the Inflation Reduction Act ("ACT"), which included a number of tax related provisions including (i) a 15-percent book minimum tax ("CAMT") on "adjusted financial statement income" of applicable corporations and (ii) a 1-percent excise tax on certain corporate stock buybacks. The ACT and CAMT is effective for tax years beginning after 2022. On October 24, 2022, NAIC adopted interpretive accounting guidance in response to the ACT entitled, Interpretation ("INT") 22-02: *Third Quarter 2022 Reporting of the Inflation Reduction Act – Corporate Alternative Minimum Tax,* which clarifies the required disclosures for third quarter 2022 reporting. The guidance adopted is temporary and will automatically be nullified on December 1, 2022. The Company has provided all required disclosures. See Note 9.

Correction of Errors

During 2022, the Company discovered errors related to reinsurance. The net impact of this correction on surplus was a decrease of $18 million, net of taxes.

3. *Business Combinations and Goodwill*

No significant change.

4. *Discontinued Operations*

No significant change.

5. *Investments*

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum interest rates for new mortgage loans funded or acquired during the nine months ended September 30, 2022 were:

	Maximum	Minimum
Farm loans	4.85%	1.34%
Residential loans	8.50%	3.00%
Commercial loans	5.50%	1.45%

(2) Generally, the Company, as the lender, only loans up to 75% of the purchase price of the underlying real estate. From time to time, the Company may originate loans in excess of 75% of the purchase price of the underlying real estate, if underwriting risk is sufficiently within Company standards.

The maximum percentage of any one loan to the value of the underlying real estate at the time of the origination and originated during the period covering the nine months ended September 30, 2022 was: 70.1%

(3) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's 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, aggregated by type, was as follows (dollars in millions):

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. September 30, 2022							
1. Recorded Investment (All)							
(a) Current	$ 1,838	$ —	$ 463	$ —	$ 2,987	$ 14	$ 5,302
(b) 30-59 days past due	$ —	$ —	$ 7	$ —	$ —	$ —	$ 7
(c) 60-89 days past due	$ —	$ —	$ 1	$ —	$ —	$ —	$ 1
(d) 90-179 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(e) 180+ days past due	$ 3	$ —	$ 3	$ —	$ —	$ —	$ 6
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$ 3	$ —	$ —	$ —	$ —	$ —	$ 3
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest Reduced							
(a) Recorded investment	$ 21	$ —	$ 2	$ —	$ 7	$ —	$ 30
(b) Number of loans	1	—	2	—	1	—	4
(c) Percent reduced	2.0 %	— %	4.2 %	— %	2.0 %	— %	1.9 %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$ 1,408	$ —	$ —	$ —	$ 2,884	$ 5	$ 4,297
b. December 31, 2021							
1. Recorded Investment (All)							
(a) Current	$ 1,524	$ —	$ 430	$ —	$ 2,612	$ 14	$ 4,580
(b) 30-59 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) 60-89 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(d) 90-179 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(e) 180+ days past due	$ —	$ —	$ 2	$ —	$ —	$ —	$ 2
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	$ 24	$ —	$ —	$ —	$ 6	$ —	$ 30
(b) Number of loans	8	—	—	—	1	—	9
(c) Percent reduced	1.2 %	— %	— %	— %	2.8 %	— %	1.5 %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$ 1,080	$ —	$ —	$ —	$ 2,547	$ 5	$ 3,632

NOTES TO THE FINANCIAL STATEMENTS

5) The Company's 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, were as follows (in millions):

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. September 30, 2022							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 2	$ 9	$ 11
2. No allowance for credit losses	3	—	—	—	35	—	38
3. Total (1+2)	$ 3	$ —	$ —	$ —	$ 37	$ 9	$ 49
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. December 31, 2021							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ 9	$ 9
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1+2)	$ —	$ —	$ —	$ —	$ —	$ 9	$ 9
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) The Company's investment in impaired and nonaccrual loans was as follows (in millions):

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. September 30, 2022							
1. Average recorded investment	$ 2	$ —	$ —	$ —	$ 23	$ 9	$ 34
2. Interest income recognized	$ —	$ —	$ —	$ —	$ 1	$ —	$ 1
3. Recorded investments on nonaccrual status (1)	$ —	$ —	$ 4	$ —	$ —	$ 9	$ 13
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ 1	$ —	$ 1
b. December 31, 2021							
1. Average recorded investment	$ 1	$ —	$ —	$ —	$ 2	$ 9	$ 12
2. Interest income recognized	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Recorded investments on nonaccrual status (1)	$ —	$ —	$ 2	$ —	$ —	$ 9	$ 11
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(1) As of September 30, 2022, the recorded investment in impaired farm, residential and commercial mortgage loans which were in nonaccrual status was $0, $0 and $9 million, respectively. As of December 31, 2021, the recorded investment in impaired farm, residential and commercial mortgage loans which were in nonaccrual status was $0, $0 and $9 million, respectively.

(7-9) No significant change.

B. Debt Restructuring

	2022	2021
	(in millions)	
(1) The total recorded investments in restructured loans	$ 16	$ —
(2) The realized capital losses related to these loans	$ —	$ —
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

C. No significant change.

D. Loan-backed Securities

(1) Prepayment assumptions were obtained from published broker dealer values and internal estimates.

(2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the nine months ended September 30, 2022.

b. 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 nine months ended September 30, 2022.

(3) As of September 30, 2022, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.

NOTES TO THE FINANCIAL STATEMENTS

(4) At September 30, 2022, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows (in millions):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	484
2. 12 Months or Longer	$	172

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$	3,731
2. 12 Months or Longer	$	801

(5) The Company performs a regular evaluation, on a security-by-security basis, of its securities holdings in accordance with its OTTI policy in order to evaluate whether such investments are other than temporarily impaired. Management considers a wide range of factors about the security issuer and uses its best judgment in evaluating the cause of the decline in the estimated fair value of the security and in assessing the prospects for near-term recovery. Factors considered include fundamentals of the industry and geographic area in which the security issuer operates, as well as overall macroeconomic conditions. Projected future cash flows are estimated using assumptions derived from management's best estimates of likely scenario-based outcomes after giving consideration to a variety of variables that include, but are not limited to: (i) general payment terms of the security; (ii) the likelihood that the issuer can service the scheduled interest and principal payments; (iii) the quality and amount of any credit enhancements; (iv) the security's position within the capital structure of the issuer; (v) possible corporate restructurings or asset sales by the issuer; and (vi) changes to the rating of the security or the issuer by rating agencies. Additional considerations are made when assessing the unique features that apply to certain loan-backed securities including, but are not limited to: (i) the quality of underlying collateral; (ii) expected prepayment speeds; (iii) current and forecasted loss severity; (iv) consideration of the payment terms of the underlying assets backing the security; and (v) the payment priority within the tranche structure of the security. For loan-backed securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1-2) No significant change.

(3) Collateral received

The Company participates in a securities lending program as discussed in Note 17.

a. The aggregate amount of collateral received as of September 30, 2022, was as follows (in millions):

1.

Securities Lending		Fair Value
Open [1]	$	345
30 days or less		763
31 to 60 days		221
61 to 90 days		168
Greater than 90 days		—
Sub-Total		1,497
Securities received		—
Total collateral received	$	1,497

[1] The related loaned security could be returned to the Company on the next business day requiring the Company to immediately return the cash collateral.

2. The Company did not have any cash collateral received from dollar repurchase agreements.

b. As of September 30, 2022, the Company did not have collateral that was sold or repledged.

c. As the Company did not have collateral that was sold or repledged, as of September 30, 2022, there is no associated information about the sources and uses of that collateral.

(4) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

(5) Collateral Reinvestment

a. The aggregate amount of cash collateral reinvested as of September 30, 2022, was as follows (in millions):

1.

Securities Lending	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	53	53
31 to 60 days	16	16
61 to 90 days	—	—
91 to 120 days	—	—
121 to 180 days	6	6
181 to 365 days	54	53
1 to 2 years	172	169
2 to 3 years	48	47
Greater than 3 years	1,123	1,002
Sub-Total	$ 1,472	$ 1,346
Securities received	—	—
Total collateral reinvested*	$ 1,472	$ 1,346
*Additional collateral reinvested		
Common Stocks	$ —	$ —
Preferred Stocks	3	3
Mortgage Loans	—	—
Derivatives	38	38
Cash	—	—
Payables, receivables and all other, net	17	17
Total other	$ 58	$ 58
Grand total reinvestment portfolio and security collateral	$ 1,530	$ 1,404

2. The Company did not have any cash collateral reinvested from dollar repurchase agreements.

b. The reinvestment portfolio acquired with cash collateral consisted principally of high quality, liquid, publicly-traded long term bonds, short term investments, cash equivalents, or held in cash. If the securities on loan or the reinvestment portfolio become less liquid, the Company has the liquidity resources of most of its general account available to meet any potential cash demands when securities are returned to the Company.

(6-7) No significant change.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements transactions accounted for as secured borrowing as of September 30, 2022.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of September 30, 2022.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of September 30, 2022.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of September 30, 2022.

J-K. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

L. Restricted Assets

Restricted Assets (Including Pledged)

Information on the Company's investment in restricted assets as of September 30, was as follows (dollars in millions):

	Gross Restricted										
	2022									Percentage	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity [(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [(b)]	September 30, 2022 (1 plus 3)	December 31, 2021	Increase/ (Decrease) (5 minus 6)	Total Non Admitted Restricted	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
Collateral held under security lending agreements	1,491		133	133	1,624	1,495	129	—	1,624	3.30	3.31
Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Placed under option contracts	—	—	—	—	—	—	—	—	—	—	—
Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank ("FHLB") capital stock	—	—	—	—	—	—	—	—	—	—	—
FHLB capital stock	70	—	—	—	70	51	19	—	70	0.14	0.14
On deposit with states	7	—	—	—	7	8	(1)	—	7	0.01	0.01
On deposit with other regulatory bodies	1,645	—	—	—	1,645	1,593	52	—	1,645	3.34	3.35
Pledged collateral to FHLB (including asset backed funding agreements)	2,029	—	—	—	2,029	1,276	753	—	2,029	4.12	4.14
Pledged as collateral not captured in other categories	21	—	—	—	21	76	(55)	—	21	0.04	0.04
Other restricted assets	5	—	—	—	5	—	5	—	5	0.01	0.01
Total restricted assets	$ 5,268	$ —	$ 133	$ 133	$ 5,401	$ 4,499	$ 902	—	$ 5,401	10.96 %	11.00 %

[(a)] Subset of column 1.

[(b)] Subset of column 3.

(2) Details on the Company's assets pledged as collateral, not captured in other categories, as of September 30, were as follows (dollars in millions):

	Gross Restricted									
	2022								Percentage	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Collateral Agreement	Total General Account	General Account Supporting Separate Account Activity (a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity (b)	September 30, 2022 (1 plus 3)	December 31, 2021	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
OTC Bilateral - Securities Pledged	$ 13	$ —	$ —	$ —	$ 13	$ 71	$ (58)	$ 13	0.03 %	0.03 %
Derivative OTC Centrally Cleared - Securities Pledged	7	—	—	—	7	5	2	7	0.01	0.01
Derivative OTC Centrally Cleared - Cash Pledged	1	—	—	—	1	—	1	1	—	—
Total	$ 21	$ —	$ —	$ —	$ 21	$ 76	$ (55)	$ 21	0.04 %	0.04 %

[(a)] Subset of column 1.

[(b)] Subset of column 3.

NOTES TO THE FINANCIAL STATEMENTS

(3) Details of the Company's other restricted assets as of September 30, were as follows (dollars in millions):

	Gross Restricted								Percentage	
	2022									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Other restricted assets	Total General Account	General Account Supporting Separate Account Activity [(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [(b)]	September 30, 2022 (1 plus 3)	December 31, 2021	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Assets pledged to support reinsurance agreements	$ 5	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Total	$ 5	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(a) Subset of column 1.

(b) Subset of column 3.

(4) The Company's collateral received and reflected as assets at September 30, 2022, were as follows (dollars in millions):

Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
General Account				
a. Cash, Cash Equivalents and Short-Term Investments	$ 595	$ 595	$ —	$ —
b. Schedule D, Part 1	1,458	1,333	—	—
c. Schedule D, Part 2, Section 1	3	3	—	—
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	55	55	—	—
j. Total Collateral Assets	$ 2,111	$ 1,986	$ —	$ —
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	115	105	—	—
s. Other	—	—	—	—
t. Total Collateral Assets	$ 115	$ 105	$ —	$ —

* 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)

	Amount	% of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 2,077	7.35 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 115	0.60 %

* 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 had no working capital finance investments as of September 30, 2022.

N. Offsetting and Netting of Assets and Liabilities

The Company had no assets and liabilities which are offset and reported net in accordance with a valid right to offset.

NOTES TO THE FINANCIAL STATEMENTS

O. 5GI Securities

The Company's 5GI Securities, as of (dollars in millions):

	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investment	September 30, 2022	December 31, 2021	September 30, 2022	December 31, 2021	September 30, 2022	December 31, 2021
Bonds - AC [(1)]	—	2	$ —	$ 7	$ —	$ 7
Loan-backed Securities - AC	—	—	—	—	—	—
Preferred Stock - AC	—	—	—	—	—	—
Preferred Stock - FV [(2)]	—	—	—	—	—	—
Total	—	2	$ —	$ 7	$ —	$ 7

[(1)] AC - Amortized Cost

[(2)] FV - Fair Value

P. No significant change.

Q. Prepayment Penalty and Acceleration Fees

During the nine months ended September 30, 2022, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable or tender offer feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fees were as follows (dollars in millions):

	General Account	Separate Account
Number of CUSIPs	39	18
Aggregate Amount of Investment Income	$ 8	$ 1

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

The Company did not invest in cash pools during the nine months ended September 30, 2022.

6. *Joint Ventures, Partnerships and Limited Liability Companies*

A. The Company had no investments in any joint venture, partnership or LLC that exceeds 10% of the admitted assets of the insurer.

B. The Company recognized write-downs and recorded adjustments totaling $3 million on investments in joint ventures for the nine months ended September 30, 2022 and the year ending December 31, 2021, respectively. Impairments are recognized when an investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

7. *Investment Income*

A. Due and accrued income is excluded from surplus on the following bases:

All investment income due and accrued with amounts over 90 days past due is nonadmitted except for mortgage loans in default (i.e., delinquent or in the process of foreclosure), when any amounts due and accrued over 180 days past due are nonadmitted.

B. The total amount excluded was $0 million and $1 million as of September 30, 2022 and December 31, 2021, respectively.

8. *Derivative Instruments*

A. Derivative Instruments under SSAP No. 86, *Derivatives* ("SSAP 86")

As of September 30, 2022, there were no significant changes in the Company's derivative policy or investments other than those described below.

Types of Derivatives

Interest Rate Derivatives

Interest rate floors are purchased by the Company to protect its minimum rate guarantee liabilities against declines in interest rates below a specified level. At the outset of the contract, the Company pays a premium for the right to receive cash payments equal to the difference between the market rate and strike price multiplied by the notional amount, if the observed reference interest rate is below the strike level of the floor on the applicable reset date. In certain instances, the Company may lock in the economic impact of existing purchased floors by entering into offsetting written floors. See Schedule DB, Part A.

NOTES TO THE FINANCIAL STATEMENTS

Swaptions are used by the Company to hedge interest rate risk associated with the Company's long-term liabilities and invested assets. A swaption is an option to enter into a swap with a forward starting effective date. The Company pays a premium for purchased swaptions and receives a premium for written swaptions. See Schedule DB, Part A.

Credit Risk

The Company enters into various collateral arrangements, which may require both the pledging and accepting of collateral in connection with its derivatives.

The table below summarizes the collateral pledged by the Company in connection with its OTC derivatives at (in millions):

	Cash [(1)]		Securities [(2)]		Total	
	September 30, 2022	December 31, 2021	September 30, 2022	December 31, 2021	September 30, 2022	December 31, 2021
Initial Margin:						
OTC-cleared	$ —	$ —	$ 7	$ 5	$ 7	$ 5
Variation Margin:						
OTC-bilateral	—	—	13	71	13	71
OTC-cleared	1	—	—	—	1	—
Total OTC	$ 1	$ —	$ 20	$ 76	$ 21	$ 76

(1) Cash collateral pledged for OTC-cleared is reported in aggregate write-ins for invested assets as cash collateral pledged on derivatives.

(2) Securities pledged as collateral are reported in bonds. Subject to certain constraints, the counterparties are permitted by contract to sell or repledge this collateral.

The table below summarizes the collateral received by the Company in connection with its OTC derivatives at (in millions):

	Cash [(1)]		Securities [(2)]		Total	
	September 30, 2022	December 31, 2021	September 30, 2022	December 31, 2021	September 30, 2022	December 31, 2021
Initial Margin:						
OTC-bilateral	$ —	$ —	$ —	$ 1	$ —	$ 1
Variation Margin:						
OTC-bilateral	579	107	58	21	637	128
OTC-cleared	1	5	—	—	$ 1	$ 5
Total OTC	$ 580	$ 112	$ 58	$ 22	$ 638	$ 134

(1) Cash collateral received is reported in cash, cash equivalents and short-term investments and the obligation to return the collateral is reported in aggregate write-ins for liabilities as cash collateral received on derivatives.

(2) Securities collateral received is held in separate custodial accounts and is not reflected in the financial statements. These amounts are also reported in Note 16 because the securities are held off-balance sheet.

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

The Company did not utilize derivatives hedging variable annuity guarantees in 2022.

9. *Income Taxes*

The Company has not determined as of September 30, 2022 if they will be subject to CAMT in 2023. The third quarter 2022 financial statements do not include the estimated impact of the CAMT, because a reasonable estimate cannot be made.

A-B. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

C. Current income taxes incurred consisted of the following major components (in millions):

	September 30, 2022	December 31, 2021
Current income tax:		
Federal	$ 33	$ (12)
Foreign	—	—
Subtotal	33	(12)
Federal income tax on net capital gains/(losses)	(7)	7
Utilization of capital loss carryforwards	—	—
Other	—	—
Federal and foreign income taxes incurred	$ 26	$ (5)

The changes in the main components of deferred income tax amounts are as follows (in millions):

	September 30, 2022	December 31, 2021	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	$ —	$ —	$ —
Unearned premium reserve	—	—	—
Policyholder reserves	205	184	21
Investments	68	58	10
Deferred acquisition costs	98	95	3
Policyholder dividends accrual	29	30	(1)
Tax credit carryforwards	—	—	—
Other (including items <5% of total ordinary tax assets)	8	12	(4)
Ceding commissions	7	8	(1)
Legal contingency	1	1	—
Employee benefits	4	5	(1)
Nonadmitted assets	10	13	(3)
Subtotal	430	406	24
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(110)	(144)	34
Admitted ordinary DTA	320	262	58
Capital:			
Investments	—	—	—
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Subtotal	—	—	—
Nonadmitted	—	—	—
Admitted capital DTA	—	—	—
Admitted DTA	$ 320	$ 262	$ 58
DTL:			
Ordinary:			
Investments	$ —	$ —	$ —
Fixed assets	—	—	—
Deferred and uncollected premiums	—	—	—
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Foreign currency translation	(18)	(16)	(2)
Separate account adjustments	(1)	(2)	1
Subtotal	(19)	(18)	(1)
Capital:			
Investments	(42)	(6)	(36)
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
1031 exchange election - tax on deferred real estate gain	(100)	(100)	—
Unrealized capital gains (losses)	(78)	(55)	(23)
Subtotal	(220)	(161)	(59)
DTL	$ (239)	$ (179)	$ (60)
Net DTA/ (DTL)	$ 81	$ 83	$ (2)
		Change in nonadmitted DTAs	(34)
		Tax effect of unrealized gains (losses)	23
		Additional minimum pension liability	—
		Change in net DTAs	$ (13)

NOTES TO THE FINANCIAL STATEMENTS

D. The provision for Federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to net gain (loss) from operations after dividends to policyholders and before Federal income tax. The significant items causing the difference were as follows (in millions):

	September 30, 2022
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	$ 23
Net realized capital gains (losses) @ 21%	16
Tax effect of:	
Prior years adjustment and accruals	29
Reinsurance settlement	25
Nondeductible expenses	3
Change in nonadmitted assets	3
Tax credits	(1)
Interest maintenance reserve	(2)
Prior period adjustment in surplus	(5)
Interest on federal income tax	(6)
Separate account interest maintenance reserve	(26)
Total statutory income taxes (benefit)	$ 59
Federal and foreign income taxes incurred including tax on realized capital gains	$ 26
Change in net DTA	13
Reinsurance settlement	25
Prior period adjustment in surplus	(5)
Total statutory income taxes (benefit)	$ 59

E-I. No significant change.

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

A-B. In the normal course of business, the Company transfers invested assets to and from affiliates. The Company transferred invested assets, primarily consisting of bonds, with a book adjusted carrying value of $135 million and an estimated fair value of $325 million for the nine months ended September 30, 2022. The realized gain (loss) recognized on these transfers was $190 million for the nine months ended September 30, 2022. The Company transferred derivative liabilities that were carried at an estimated fair value of ($64) million for the nine months ended September 30, 2022. The transfer of these derivative liabilities resulted in a realized gain (loss) of ($64) million with an offsetting unrealized gain (loss) of $64 million for the nine months ended September 30, 2022. The Company transferred invested assets, primarily consisting of bonds, with a book adjusted carrying value of $563 million and an estimated fair value of $694 million, including accrued interest of $4 million, for the year ended December 31, 2021. The realized gain (loss) recognized on these transfers was $131 million for the year ended December 31, 2021. The Company did not transfer derivative liabilities for the year ended December 31, 2021. The Company received transfers of invested assets, primarily consisting of bonds, with an estimated fair value of $331 million, including accrued interest of $3 million, for the nine months ended September 30, 2022. The Company received transfers of invested assets, primarily consisting of bonds, with an estimated fair value of $800 million, including accrued interest of $5 million, for the year ended December 31, 2021.

In July 2021, a ¥9.3 billion ($87) million 2.973% senior note, payable semi-annually, issued by MetLife to the Company, matured and was refinanced with two senior notes issued by MetLife to the Company and payable semi-annually: ¥6.5 billion ($60) million 1.852% due July 2031 and ¥2.8 billion ($26) million 1.755% due July 2028.

C. No significant change

D. The Company has receivables and payables with affiliates for services necessary to conduct its business. Receivables expected to be settled within 90 days are admitted. Receivables from affiliates, totaled $12 million and $7 million at September 30, 2022 and December 31, 2021, respectively. Payables to affiliates, totaled $11 million and $12 million at September 30, 2022 and December 31, 2021, respectively.

E-O. No significant change.

11. Debt

A. Debt

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

B. Federal Home Loan Bank Agreements

(1) The Company is a member of the FHLB of New York ("FHLB"). Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as a source of contingent liquidity as well as for spread margin businesses. The Company has determined the actual or estimated maximum borrowing capacity as $12,264 million. The Company calculated this amount in accordance with FHLB specific borrowing limits.

(2) FHLB Capital Stock

a. The Company's aggregate total for FHLB capital stock was as follows at (in millions):

	September 30, 2022		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	7	7	—
Activity stock	63	63	—
Excess stock	—	—	—
Aggregate total	$ 70	$ 70	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 12,264	$ 12,264	$ —

	December 31, 2021		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	6	6	—
Activity stock	45	45	—
Excess stock	—	—	—
Aggregate total	$ 51	$ 51	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 10,971	$ 10,971	$ —

b. The Company's membership stock (Class A and B) eligible for redemption at September 30, 2022 was as follows (in millions):

	Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership stock						
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 7	$ 7	$ —	$ —	$ —	$ —

(3) The Company's collateral pledged to FHLB was as follows (in millions):

a. Amount pledged as of:

	September 30, 2022		
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Total collateral pledged - Total General and Separate Accounts	$ 1,810	$ 2,029	$ 1,405
2. Total collateral pledged - General Account	$ 1,810	$ 2,029	$ 1,405
3. Total collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2021		
4. Total collateral pledged - Total General and Separate Accounts	$ 1,346	$ 1,276	$ 1,005

b. Maximum amount pledged during the reporting period ended:

	September 30, 2022		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - Total General and Separate Accounts	$ 2,043	$ 2,098	$ 1,005
2. Maximum collateral pledged - General Account	$ 2,043	$ 2,098	$ 1,005
3. Maximum collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2021		
4. Maximum collateral pledged - Total General and Separate Accounts	$ 1,571	$ 1,470	$ 1,005

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's borrowing from FHLB was as follows (in millions):

a. Amount borrowed as of:

	September 30, 2022			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	1,405	1,405	—	—
Other	—	—	—	—
Aggregate total	$ 1,405	$ 1,405	$ —	$ —

	December 31, 2021			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	1,005	1,005	—	—
Other	—	—	—	—
Aggregate total	$ 1,005	$ 1,005	$ —	$ —

b. Maximum amount borrowed during the reporting period ended:

	September 30, 2022		
	Total	General Account	Separate Account
Debt	$ —	$ —	$ —
Funding agreements	1,405	1,405	—
Other	—	—	—
Aggregate total	$ 1,405	$ 1,405	$ —

c. FHLB - Prepayment Obligations:

	Does the company have prepayment obligations under the following arrangement (yes/no)?
Debt	—
Funding agreements	no
Other	—

There were no prepayment obligations under such funding agreements, other than in the event of default.

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

A. (1-3) No significant change.

(4) Components of net periodic benefit cost (in millions):

	Pension Benefits	
	September 30, 2022	December 31, 2021
Service cost	$ —	$ —
Interest cost	—	—
Expected return on plan assets	—	—
Transition asset or obligation	—	—
(Gains) and losses	1	1
Prior service cost or credit	—	—
Gain or loss recognized due to a settlement or curtailment	—	—
Total net periodic benefit cost	$ 1	$ 1

(5-18) No significant change.

B-I. No significant change.

13. Capital and Surplus, Shareholder's Dividend Restrictions and Quasi Reorganizations

A-I. No significant change.

J. The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was ($218) million at September 30, 2022.

K-M. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

14. *Liabilities, Contingencies and Assessments*

A-E. No significant change.

F. All Other Contingencies

Uncollectible Premium Receivables

The Company had admitted assets of $202 million and $319 million at September 30, 2022 and December 31, 2021, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Litigation

Various litigation, claims or assessments against the Company, may arise in the course of the Company's business. Further, state insurance regulatory and other federal and state authorities may make inquiries and conduct investigations concerning the Company's compliance with applicable insurance and other laws and regulations.

It is not possible to predict the ultimate outcome of all pending investigations and legal proceedings. It is possible in certain cases that an adverse outcome could have a material effect upon the Company's financial position.

On a quarterly and annual basis, management reviews relevant information with respect to liabilities for litigation, regulatory investigations and litigation-related contingencies to be reflected in the Company's financial statements. Liabilities are established when it is probable that a loss has been incurred and the amount of the loss can be reasonably estimated.

Pitt v. Metropolitan Tower Life, Inc., et al. (S.D. Cal., filed April 10, 2020)

In this putative class action, plaintiff alleges that the Company failed to comply with California statutes regarding lapse notice requirements for life insurance policies issued or delivered in the state. She seeks to represent a class of all past, present, and future owners and beneficiaries of the Company's individual life insurance policies in force on or after January 1, 2013 and governed by the relevant California statutes, where the policies underwent or will undergo lapse, termination, and/or reinstatement without the Company providing written notice of an actual 60-day grace period, a 30-day notice of impending lapse and termination, and/or an annual notice of a right to designate at least one other person to receive lapse-related communications. Plaintiff seeks declaratory and injunctive relief, as well as unspecified compensatory and punitive damages, and other relief. The Company intends to defend this action vigorously.

15. *Leases*

No significant change.

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 (derivatives that are designated as effective hedging instruments and derivatives used in replications) with off-balance sheet credit risk at (in millions):

	Assets		Liabilities	
	September 30, 2022	December 31, 2021	September 30, 2022	December 31, 2021
Swaps	$ 1,943	$ 952	$ —	$ 659
Futures	—	—	—	—
Options	—	—	—	—
Total	$ 1,943	$ 952	$ —	$ 659

(2) No significant change.

(3) The Company may be exposed to credit-related losses in the event of nonperformance by counterparties to derivatives. Generally, the current credit exposure of the Company's derivatives is limited to the net positive estimated fair value of derivatives at the reporting date after taking into consideration the existence of master netting or similar agreements and any collateral received pursuant to such agreements.

The Company manages its credit risk related to derivatives by entering into transactions with creditworthy counterparties and establishing and monitoring exposure limits. The Company's OTC-bilateral derivative transactions are governed by International Swaps and Derivatives Association, Inc. ("ISDA") Master Agreements which provide for legally enforceable set-off and close-out netting of exposures to specific counterparties in the event of early termination of a transaction, which includes, but is not limited to, events of default and bankruptcy. In the event of an early termination, the Company is permitted to set-off receivables from the counterparty against payables to the same counterparty arising out of all included transactions. Substantially all of the Company's ISDA Master Agreements also include Credit Support Annex provisions which may require both the pledging and accepting of collateral in connection with its OTC-bilateral derivatives.

NOTES TO THE FINANCIAL STATEMENTS

The Company's OTC-cleared derivatives are effected through central clearing counterparties. Such positions are marked to market and margined on a daily basis (both initial margin and variation margin), and the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties to such derivatives.

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges and derivatives used in replications at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's swaps was $144 million and $46 million at September 30, 2022 and December 31, 2021, respectively.

(4) At September 30, 2022 and December 31, 2021, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives was $58 million and $22 million, respectively, which was held in separate custodial accounts and is not reflected in the financial statements.

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

A. Transfers of Receivables Reported as Sales

No significant change.

B. Transfer and Servicing of Financial Assets

(1) The Company enters into securities lending transactions, whereby securities, which are included in invested assets, are loaned to unaffiliated financial institutions. Securities lending transactions are treated as financing arrangements and the associated liability is recorded as the amount of the cash received. The Company obtains collateral at the inception of the loan, usually cash, in an amount generally equal to 102% of the estimated fair value of the securities loaned, and maintains it at a level greater than or equal to 100% for the duration of the loan. Securities loaned under such transactions may be sold or re-pledged by the transferee. The Company is liable to return to the counterparties the cash collateral received. Security collateral on deposit from counterparties in connection with securities lending transactions may not be sold or re-pledged, unless the counterparty is in default, and is not reflected in the accompanying Statutory Statements of Assets, Liabilities, Surplus and Other Funds. The Company monitors the ratio of the collateral held to the estimated fair value of the securities loaned on a daily basis and additional collateral is obtained as necessary throughout the duration of the loan. Income and expenses associated with securities lending transactions are reported in the accompanying Statutory Summary of Operations as net investment income.

Securities with a cost or amortized cost of $1,624 million and an estimated fair value of $1,462 million were on loan under the program at September 30, 2022. The Company was liable for cash collateral under its control of $1,497 million at September 30, 2022.

The Company does not hold any security collateral over which it does not have exclusive control at September 30, 2022.

The Company does not have collateral for securities lending that extends beyond one year from September 30, 2022.

The Company has $133 million of loaned securities with the Separate Accounts. Of those loaned assets, securities with a cost or amortized cost of $133 million, and an estimated fair value of $125 million, is included within the General Account securities lending program. The policy and procedures for the Separate Accounts do not differ from the General Account.

(2-3) The Company did not have any servicing assets or servicing liabilities during the nine months ended September 30, 2022.

(4) The Company did not have securitizations asset-backed financing arrangements, and similar transfers accounted for as sales where the Company has continued involvement with the transferred financial assets.

(5-7) No significant change.

C. Wash Sales

(1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.

(2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the three months ended September 30, 2022.

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

No significant change.

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

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

20. Fair Value Measurement

A. (1) Assets and Liabilities Measured and Reported at Estimated Fair Value or net asset value ("NAV") at Reporting Date

Hierarchy Table

The following table provides information about financial assets and liabilities measured and reported at estimated fair value or NAV at (in millions):

	September 30, 2022				
	Fair Value Measurements at Reporting Date Using				
	Level 1	Level 2	Level 3	NAV	Total
Assets					
Bonds:					
All Other Governments	$ —	$ 1	$ —	$ —	$ 1
Industrial & Miscellaneous	$ —	$ —	$ 6	$ —	$ 6
Common stocks:					
Industrial & Miscellaneous	—	79	—	—	79
Derivative assets: (1)					
Interest rate		65		—	65
Foreign currency exchange rate	—	86	—	—	86
Credit	—	2	—	—	2
Total derivative assets	—	153	—	—	153
Separate Account assets (2)	122	4,595	210	—	4,927
Total assets	$ 122	$ 4,828	$ 216	$ —	$ 5,166
Liabilities					
Derivative liabilities: (1)					
Interest rate	$ —	$ —	$ —	$ —	$ —
Foreign currency exchange rate	—	1	—	—	1
Credit	—	—	—	—	—
Total derivative liabilities	—	1	—	—	1
Separate Account liabilities (2)	—	—	—	—	—
Total liabilities	$ —	$ 1	$ —	$ —	$ 1

(1) Derivative assets and derivative liabilities presented in the table above represent only those derivatives that are carried at estimated fair value. Accordingly, the amounts above exclude derivatives carried at amortized cost, which include highly effective derivatives and replication synthetic asset transactions. The amounts are presented gross in the table above to reflect the presentation in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds; but, the amounts are presented net for purposes of the rollforward in the following table.

(2) Separate Account assets are subject to General Account claims only to the extent that the value of such assets exceeds the Separate Account liabilities. Investments (stated generally at estimated fair value) and liabilities of the Separate Accounts are reported separately as assets and liabilities. Separate Account assets as presented in the table above may differ from the amounts presented in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds because certain of these investments are not measured at estimated fair value.

(2) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date

Rollforward Table - Level 3 Assets and Liabilities

A rollforward of the estimated fair value measurements for all assets and liabilities measured and reported at estimated fair value using significant unobservable (Level 3) inputs for their respective time periods was as follows (in millions):

	Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy									
	Balance, June 30, 2022	Transfer into Level 3	Transfer out of Level 3	Total Gains and Losses included in Net Income (1)	Total Gains and Losses included in Capital and Surplus	Purchases (2)	Sales (2)	Issuances (2)	Settlements (2)	Balance, September 30, 2022
Assets										
Bonds - Industrial & miscellaneous	$ 6	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 6
Derivatives - Interest rate	21	—	(21)	—	—	—	—	—	—	—
Separate Accounts	202	—	—	—	7	1	—	—	—	210
Total	$ 229	$ —	$ (21)	$ —	$ 7	$ 1	$ —	$ —	$ —	$ 216

(1) Interest and dividend accruals, as well as cash interest coupons and dividends received, are excluded from the rollforward.

(2) The amount reported within purchases, sales, issuances and settlements is the purchase/issuance price (for purchases and issuances) and the sales/settlement proceeds (for sales and settlements) based upon the actual date purchased/issued or sold/settled.

Transfers between Levels

Overall, transfers between levels occur when there are changes in the observability of inputs and market activity.

NOTES TO THE FINANCIAL STATEMENTS

Transfers into or out of Level 3

Assets and liabilities are transferred into Level 3 when a significant input cannot be corroborated with market observable data. This occurs when market activity decreases significantly and underlying inputs cannot be observed, current prices are not available and/or when there are significant variances in quoted prices, thereby affecting transparency. Assets and liabilities are transferred out of Level 3 when circumstances change such that a significant input can be corroborated with market observable data. This may be due to a significant increase in market activity, a specific event or one or more significant input(s) becoming observable.

During the quarter ended September 30, 2022, transfers out of Level 3 for Derivatives of $21 million resulted primarily from swap yield curves and basis curves , which are significant inputs that became observable.

(3) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date

Valuation Techniques and Inputs for Level 2 and Level 3 Assets and Liabilities by Major Classes of Assets and Liabilities:

When developing estimated fair values, the Company considers two broad valuation techniques: (i) the market approach and (ii) the income approach. The Company determines the most appropriate valuation technique to use, given what is being measured and the availability of sufficient inputs, giving priority to observable inputs.

The Company categorizes its financial assets and liabilities into a three-level hierarchy, based on the significant input with the lowest level in their valuation. The input levels are as follows. Level 1 - Unadjusted quoted prices in active markets for identical assets or liabilities. The Company defines active markets based on average trading volume for common stock. The size of the bid/ask spread is used as an indicator of market activity for bonds. Level 2 - Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar but not identical assets or liabilities other than quoted prices in Level 1, quoted prices in markets that are not active, or other significant inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities. Level 3 - Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of the assets and liabilities. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the asset or liability.

In general, investments classified within Level 3 use many of the same valuation techniques and inputs as described in the Level 2 discussions. However, if key inputs are unobservable, or if the investments are less liquid and there is very limited trading activity, the investments are generally classified as Level 3. The use of independent non-binding broker quotations to value investments generally indicates there is a lack of liquidity or the general lack of transparency in the process to develop the valuation estimates generally causing such investments to be classified in Level 3.

The valuation of most instruments listed below are determined using independent pricing sources, matrix pricing, discounted cash flow methodologies or other similar techniques that use either observable market inputs or unobservable inputs.

Instrument	Level 2 Observable Inputs	Level 3 Unobservable Inputs
Bonds		
U.S. corporate and foreign corporate securities - included within Industrial & Miscellaneous		
	• not applicable	Valuation Techniques: Principally the market approach. Key Inputs: • illiquidity premium • delta spread adjustments to reflect specific credit-related issues • credit spreads • quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 • independent non-binding broker quotations
Loan-backed securities - included within Industrial & Miscellaneous		
	• not applicable	Valuation Techniques: Principally the market and income approaches. Key Inputs: • credit spreads • quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 • independent non-binding broker quotations
Foreign governments - included within All Other Governments		
	Valuation Techniques: Principally the market approach Key Inputs: • quoted prices in markets that are not active • benchmark U.S. Treasury yield or other yields • the spread off the U.S. Treasury yield curve for the identical security • issuer ratings and issuer spreads; broker-dealer quotes • comparable securities that are actively traded	• not applicable

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Instrument	Level 2 Observable Inputs	Level 3 Unobservable Inputs
Common stocks		
	Valuation Techniques: Principally the market approach Key Input: • quoted prices in markets that are not active	• not applicable
Separate Account assets [(1)]		
Bonds		
U.S. corporate securities		

	Valuation Techniques: Principally the market and income approaches.
	Key Inputs:
	• quoted prices in markets that are not active
	• benchmark yields; spreads off benchmark yields; new issuances; issuer rating
	• trades of identical or comparable securities; duration
	• Privately-placed securities are valued using the additional key inputs:
	  • market yield curve; call provisions
	  • observable prices and spreads for similar public or private securities that incorporate the credit quality and industry sector of the issuer
	  • delta spread adjustments to reflect specific credit-related issues.
		• not applicable

Agency securities		
	Valuation Techniques: Principally the market approach Key Inputs: • quoted prices in markets that are not active • benchmark U.S. Treasury yield or other yields • the spread off the U.S. Treasury yield curve for the identical security • issuer ratings and issuer spreads; broker-dealer quotes • comparable securities that are actively traded	Valuation Techniques: Principally the market and income approaches. Key Inputs: • illiquidity premium • delta spread adjustments to reflect specific credit-related issues • credit spreads • quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 • independent non-binding broker quotations
Mutual funds and hedge funds without readily determinable fair values as prices are not published publicly		
	Key Inputs: • quoted prices or reported NAV provided by the fund managers	• not applicable
Other limited partnership interests		
	• not applicable	Valuation Techniques: Valued giving consideration to the underlying holdings of the partnerships and by applying a premium or discount, if appropriate. Key Inputs: • liquidity • bid/ask spreads • the performance record of the fund manager • other relevant variables that may impact the exit value of the particular partnership interest
Derivatives [(2)]		
Interest rate		
	Valuation Techniques: Principally the income approach Key Inputs: • swap yield curves • basis curves • interest rate volatility (3)	• not applicable
Foreign currency exchange rate		
	Valuation Techniques: Principally the income approach Key Inputs: • swap yield curves • basis curves • currency spot rates • cross currency basis curves	• not applicable
Credit		
	Valuation Techniques: Principally the income approach Key Inputs: • swap yield curves • credit curves • recovery rates	• not applicable

(1) Estimated fair value equals carrying value, based on the value of the underlying assets.

(2) Valuations of non-option-based derivatives utilize present value techniques, whereas valuations of option-based derivatives utilize option pricing models.

(3) Option-based only

B. The Company provides additional fair value information in Notes 5, 10, 11, 16, 17, 21, 32 and 35.

NOTES TO THE FINANCIAL STATEMENTS

C. Estimated Fair Value of All Financial Instruments

Information related to the aggregate fair value of financial instruments is shown below at (in millions):

	September 30, 2022						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	NAV	Not Practicable (Carrying Value)
Assets							
Bonds	$ 16,512	$ 18,708	$ 823	$ 13,766	$ 1,923	$ —	$ —
Preferred stocks	22	22	—	22	—	—	—
Common stock - unaffiliated	79	79	—	79	—	—	—
Mortgage loans	4,814	5,313	—	14	4,800	—	—
Cash, cash equivalents and short-term investments	1,241	1,241	1,237	—	4	—	—
Contract loans	1,952	1,632	—	—	1,952	—	—
Derivative assets [1]	615	505	—	615	—	—	—
Other invested assets	20	19	—	20		—	—
Investment income due and accrued	198	198	—	198	—	—	—
Cash collateral pledged on derivatives	1	1	—	1	—	—	—
Receivables for investments other than securities	2	2	—	2	—	—	—
Separate Account assets	17,199	18,810	1,017	14,396	1,786	—	—
Total assets	$ 42,655	$ 46,530	$ 3,077	$ 29,113	$ 10,465	$ —	$ —
Liabilities							
Investment contracts included in:							
Reserves for life and health insurance and annuities	$ 1,711	$ 1,767	$ —	$ —	$ 1,711	$ —	$ —
Liability for deposit-type contracts	3,945	4,067	—	—	3,945	—	—
Borrowed money (including interest thereon)	8	8	—	8	—	—	—
Derivative liabilities [1]	26	2	—	26	—	—	—
Payable for collateral under securities loaned and other transactions	2,078	2,078	—	2,078	—	—	—
Investment contracts included in Separate Account liabilities	652	652	—	652	—	—	—
Separate Account liabilities	—	—	—	—	—	—	—
Total liabilities	$ 8,420	$ 8,574	$ —	$ 2,764	$ 5,656	$ —	$ —

	December 31, 2021						
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	NAV	Not Practicable (Carrying Value)
Assets							
Bonds	$ 20,367	$ 18,735	$ 1,611	$ 16,044	$ 2,712	$ —	$ —
Preferred stocks	22	22	—	22	—	—	—
Common stocks - unaffiliated	51	51	—	51	—	—	—
Mortgage loans	4,717	4,579	—	20	4,697	—	—
Cash, cash equivalents and short-term investments	630	630	600	24	6	—	—
Contract loans	2,258	1,647	—	—	2,258	—	—
Derivative assets [1]	131	106	—	129	2	—	—
Other invested assets	23	20	—	23	—	—	—
Investment income due and accrued	175	175	—	175	—	—	—
Cash collateral pledged on derivatives	—	—	—	—	—	—	—
Receivables for investments other than securities	3	3	—	3	—	—	—
Separate Account assets	15,703	15,539	2,021	12,012	1,670	—	—
Total assets	$ 44,080	$ 41,507	$ 4,232	$ 28,503	$ 11,345	$ —	$ —
Liabilities							
Investment contracts included in:							
Reserves for life and health insurance and annuities	$ 1,593	$ 1,478	$ —	$ —	$ 1,593	$ —	$ —
Liability for deposit-type contracts	3,349	3,346	—	—	3,349	—	—
Borrowed money (including interest thereon)	12	12	—	12	—	—	—
Derivative liabilities [1]	103	157	—	103	—	—	—
Payable for collateral under securities loaned and other transactions	2,343	2,343	—	2,343	—	—	—
Investment contracts included in Separate Account liabilities	634	634	—	634	—	—	—
Separate Account liabilities	13	13	—	13	—	—	—
Total liabilities	$ 8,047	$ 7,983	$ —	$ 3,105	$ 4,942	$ —	$ —

[1] Classification of derivatives is based on each derivative's positive (asset) or negative (liability) book/adjusted carrying value, which equals the net admitted assets and liabilities.

NOTES TO THE FINANCIAL STATEMENTS

Assets and Liabilities

The methods and significant assumptions used to estimate the fair value of all admitted financial instruments are presented below.

The Company defines fair value as the price that would be received to sell an asset or paid to transfer a liability (an exit price) in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants on the measurement date. In most cases, the exit price and the transaction (or entry) price will be the same at initial recognition.

Excluded from the disclosure are General Account investments accounted for under the equity method.

Bonds, Stocks, Cash, Cash Equivalents and Short-term Investments, Including Affiliated Securities

When available, the estimated fair value for bonds, including loan-backed securities, preferred stocks, unaffiliated common stocks, cash equivalents and short-term investments are based on quoted prices in active markets that are readily and regularly obtainable. Generally, these investments are classified in Level 1, are the most liquid of the Company's securities holdings and valuation of these securities does not involve management's judgment.

When quoted prices in active markets are not available, the determination of estimated fair value is based on market standard valuation methodologies, giving priority to observable inputs. The significant inputs to the market standard valuation methodologies for certain types of securities with reasonable levels of price transparency are inputs that are observable in the market or can be derived principally from or corroborated by observable market data. Generally, these investments are classified in Level 2.

When observable inputs are not available, the market standard valuation methodologies rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from or corroborated by observable market data. These unobservable inputs can be based in large part on management's judgment or estimation, and cannot be supported by reference to market activity. Even though these inputs are unobservable, management believes they are consistent with what other market participants would use when pricing such securities and are considered appropriate given the circumstances. Generally, these investments are classified in Level 3.

The use of different methodologies, assumptions and inputs may have a material effect on the estimated fair values of the Company's securities holdings.

The estimated fair value for cash approximates carrying value and is classified as Level 1 given the nature of cash.

Mortgage Loans

For mortgage loans, estimated fair value is primarily determined by estimating expected future cash flows and discounting them using current interest rates for similar mortgage loans with similar credit risk, or is determined from pricing for similar mortgage loans. The estimated fair values for impaired mortgage loans are principally obtained by estimating the fair value of the underlying collateral using market standard appraisal and valuation methods. The estimated fair values of credit tenant loans, included in mortgage loans, are determined using the methodologies as described above for bonds. Mortgage loans valued using significant observable inputs are classified in Level 2 and those valued using significant unobservable inputs are classified in Level 3.

Contract Loans

The estimated fair value for contract loans with variable interest rates approximates carrying value due to the absence of borrower credit risk and the short time period between interest rate resets, using observable inputs and is classified as Level 2. For contract loans with fixed interest rates, estimated fair values are determined using a discounted cash flow model applied to groups of similar contract loans determined based on the nature of the underlying insurance liabilities, using unobservable inputs and are classified in Level 3.

Derivatives

The estimated fair value of OTC derivatives is determined through the use of pricing models. The determination of estimated fair value, when quoted market values are not available, is based on market standard valuation methodologies and inputs that management believes are consistent with what other market participants would use when pricing such instruments. The significant inputs to the pricing models for most OTC derivatives are inputs that are observable in the market or can be derived principally from, or corroborated by, observable market data. Significant inputs that are observable generally include interest rates, foreign currency exchange rates, interest rate curves, credit curves and volatility. Derivative valuations can be affected by changes in interest rates, foreign currency exchange rates, financial indices, credit spreads, default risk, nonperformance risk, volatility, liquidity and changes in estimates and assumptions used in pricing models. Generally, these derivatives are classified in Level 2.

Certain OTC derivatives may rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from, or corroborated by, observable market data. Significant inputs that are unobservable generally include references to emerging market currencies and inputs that are outside the observable portion of the relevant curve, or other relevant market measure. These unobservable inputs may involve significant management judgment or estimation. Even though unobservable, these inputs are based on assumptions deemed appropriate given the circumstances and management believes they are consistent with what other market participants would use when pricing such instruments. Generally, these derivatives are classified in Level 3.

Most inputs for OTC derivatives are mid-market inputs but, in certain cases, liquidity adjustments are used when they are deemed more representative of exit value. Market liquidity, as well as the use of different methodologies, assumptions and inputs may have a material effect on the estimated fair values of the Company's derivatives and could materially affect the net change in capital and surplus.

Other Invested Assets

The estimated fair value of other invested assets is determined using the methodologies as described in the above sections titled "Bonds, Stocks, Cash, Cash Equivalents and Short-term Investments, including Affiliated Securities" and "Mortgage Loans", based on the nature of the investment. Excluded from the disclosure are those other invested assets that are not considered to be financial instruments subject to this disclosure including investments carried on the equity method.

Investment Income Due and Accrued

Due to the short-term nature of investment income due and accrued, the Company believes there is minimal risk of material changes in interest rates or the credit of the issuer such that estimated fair value approximates carrying value. These amounts are generally classified as Level 2.

Cash Collateral Pledged on Derivatives

The estimated fair value of receivables for cash collateral pledged on derivatives approximates carrying value as these receivables are short-term in nature and the Company believes that there is minimal risk of material changes in the credit of the counterparties. These amounts are generally classified in Level 2.

Receivables for Investments Other Than Securities

The estimated fair value of receivables for investments other than securities approximates carrying value. The receivable account, classified within Level 2, essentially represents the equivalent of demand receivable balances and is generally received over a short period. Excluded from the disclosure are those assets that are not considered to be financial instruments subject to this disclosure.

Investment Contracts Included in Reserves for Life and Health Insurance and Annuities and Liability for Deposit-Type Contracts

The fair value of investment contracts included in reserves for life and health insurance and annuities and in the liability for deposit-type contracts is estimated by discounting best estimate future cash flows based on assumptions that market participants would use in pricing such liabilities, with consideration of the Company's non-performance risk (own-credit risk) not reflected in the fair value calculation. The assumptions used in estimating these fair values are based in part on unobservable inputs classified in Level 3.

Borrowed Money (Including Interest Thereon)

The estimated fair value for borrowed money (including interest thereon) approximates carrying value due to the short-term maturities of these instruments. These amounts are generally classified in Level 2.

Payable for Collateral Under Securities Loaned and Other Transactions

The estimated fair value of amounts payable for collateral under securities loaned and other transactions approximates carrying value as these obligations are short-term in nature. These amounts are generally classified in Level 2.

Separate Accounts

Separate Account assets and liabilities are generally carried at estimated fair value on the Statutory Statements of Assets, Liabilities, Surplus and Other Funds. Level 1 assets are comprised of U.S. Treasury securities and agency securities, cash and cash equivalents and short-term investments. U.S. Treasury and agency securities are valued based upon unadjusted quoted prices in active markets that are readily and regularly available. The estimated fair value for cash equivalents and short-term investments approximates carrying value due to the short-term maturities of these instruments.

Level 2 assets consist of mutual funds and hedge funds without readily determinable fair values given prices are not published publicly, redeemable and non-redeemable preferred stock, certain bonds that include U.S. corporate and foreign corporate, foreign government, municipals and loan-backed securities and certain derivative assets and liabilities. Mutual funds and hedge funds are valued based upon quoted prices or reported net asset values provided by the fund manager. U.S. corporate and foreign corporate, municipals and loan-backed securities are valued using the market approach where market quotes are available but not considered actively traded, and the income approach based primarily on discounting expected future cash flows or other similar techniques using standard market observable inputs.

Level 3 assets consist of loan-backed securities and other invested assets. Loan-backed securities are valued using the market approach where market quotes are available but not considered actively traded or inputs are unobservable. Other invested assets are valued under the equity method and are generally based on the Company's share of the net asset value as provided in the financial statements of the investees.

NOTES TO THE FINANCIAL STATEMENTS

The difference between the estimated fair value of Separate Account assets in the above table and the total recognized in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds represents amounts that are considered non-financial instruments.

Investment contracts included in Separate Account liabilities represent those balances due to policyholders under contracts that are classified as investment contracts. The carrying value of these Separate Account liabilities, which represents an equivalent summary total of the Separate Account assets supporting these liabilities, approximates the estimated fair value. These investment contracts are classified as Level 2 to correspond with the Separate Account assets backing the investment contracts.

The difference between the estimated fair value of investment contracts included in Separate Account liabilities in the table above and the total recognized in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds represents amounts due under contracts that are accounted for as insurance contracts.

D. At September 30, 2022, the Company had no investments where it was not practicable to estimate fair value.

E. The Company did not have any investments that were measured using NAV as a practical expedient as of September 30, 2022.

21. Other Items

A-B. No significant change.

C. Other Disclosures

Reinsurance Settlement

In June 2022, the Company entered into an agreement with a reinsurer to settle certain outstanding balances related to prior periods that had accumulated over time. As a result of this event, surplus has increased by approximately $93 million, net of tax as of September 30, 2022.

D-E. No significant change.

F. Subprime Mortgage Related Risk Exposure

(1) While there is no market standard definition, the Company defines subprime mortgage lending as the origination of residential mortgage loans to borrowers with weak credit profiles. The Company's exposure to subprime mortgage loans exists through investments in subprime RMBS and residential mortgage loans. The Company has exposure to unrealized losses due to a reduction in fair value. The Company continues to closely monitor the performance of the subprime RMBS portfolio and the credit quality of the underlying assets.

(2) Direct exposure through investments in subprime mortgage loans at September 30, 2022 (in millions):

	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Building	OTTI Losses Recognized	Default Rate (2)
Mortgages in good standing (1)	$ 16	$ 14	$ 24	$ —	N/A
Total	$ 16	$ 14	$ 24	$ —	— %

(1) As of Update quarterly the book/adjusted carrying value, fair value and value of land and building for mortgage loans greater than 60 days delinquent which were included in mortgages in good standing was $0 million,$0 million and $1 million, respectively.

(2) Default rate was calculated using the current year loan loss as a percentage of subprime mortgage loans.

(3) At September 30, 2022, the Company had direct exposure to subprime mortgage risk through other investments as follows (in millions):

	Actual Cost	BACV (excluding interest)	Fair Value	OTTI Losses Recognized
RMBS	$ 389	$ 390	$ 346	$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	$ 389	$ 390	$ 346	$ —

(4) The Company had no underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage during 2022 and 2021.

G-I. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

22. Events Subsequent

The Company has evaluated events subsequent to September 30, 2022 through November 10, 2022, which is the date these financial statements were available to be issued and has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2021 were $24 million. As of September 30, 2022, $2 million has been paid for incurred claims net of reinsurance recoverables and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $23 million as a result of re-estimation of unpaid claims and claims adjustment expenses. Therefore, there has been a $1 million unfavorable prior year development from December 31, 2021 to September 30, 2022. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses during the nine months ended September 30, 2022.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

Direct premiums on participating policies in the amount of $137 million and $200 million represented approximately 3% and 4% of the Company's direct premiums for the nine months ended September 30, 2022 and the year ended December 31, 2021, respectively.

The amount of incurred policyholder dividends for the nine months ended September 30, 2022 and for the year ended December 31, 2021, as reported in dividends to policyholders, was $110 million and $142 million, respectively. This is equal to the sum of dividends paid during the year, the change in the amount of dividends due and unpaid and the change in provision for dividends payable in the following year.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Annuity Contracts

(1-5) No significant change.

(6) The general nature of other reserve changes are newer items that were not anticipated when the Analysis of Increase in Reserves During the Year exhibit was created. These items include reserves established as a result of asset adequacy analysis, reserves for secondary guarantees on universal life policies and General Account reserves held for variable annuity guaranteed minimum death benefits and guaranteed living benefits.

NOTES TO THE FINANCIAL STATEMENTS

The details for other changes are as follows at September 30, 2022 (in millions):

			Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
For excess of valuation net premiums over corresponding gross premiums	$ (6)	$ —	$ (6)	$ —	$ —	$ —	$ —	$ —
Reinsurance ceded	5	—	5	—	—	—	—	—
Guaranteed minimum death benefits	1	—	1	—	—	—	—	—
For surrender values in excess of reserves otherwise required and carried	—	—	—	—	—	—	—	—
Variable Annuity Aggregate Excess	(15)	—	—	(15)	—	—	—	—
For variable life insurance minimum death benefit guarantees	—	—	—	—	—	—	—	—
A200/Voluntary Benefit Reserve	(7)	—	—	—	—	—	—	(7)
Total	$ (22)	$ —	$ —	$ (15)	$ —	$ —	$ —	$ (7)

32. Analysis of Annuity Actuarial Reserves and Deposit Type 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	$ —	$ —	$ —	$ —	— %
b.	At book value less current surrender charge of 5% or more	—	—	—	—	—
c.	At fair value	—	—	54	54	2
d.	Total with market value adjustment or at fair value	—	—	54	54	2
e.	At book value without adjustment (minimal or no charge adjustment)	821	—	—	821	31
(2)	Not subject to discretionary withdrawal	1,803	—		1,803	67
(3)	Total (gross: direct + assumed)	2,624	—	54	2,678	100 %
(4)	Reinsurance ceded	125	—	—	125	
(5)	Total* (net)	$ 2,499	$ —	$ 54	$ 2,553	
(6)	Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$ —	$ —	$ —	$ —	

* Reconciliation of total annuity actuarial reserves and deposits fund liabilities.

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	$ 439	$ —	$ —	$ 439	3 %
b.	At book value less current surrender charge of 5% or more	—	—	—	—	—
c.	At fair value	—	—	—	—	—
d.	Total with market value adjustment or at fair value	439	—	—	439	3
e.	At book value without adjustment (minimal or no charge adjustment)	—	—	—	—	—
(2)	Not subject to discretionary withdrawal	1,040	14,656	—	15,696	97
(3)	Total (gross: direct + assumed)	1,479	14,656	—	16,135	100 %
(4)	Reinsurance ceded	2	—	—	2	
(5)	Total* (net)	$ 1,477	$ 14,656	$ —	$ 16,133	
(6)	Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	$ —	$ —	$ —	$ —	

* Reconciliation of total annuity actuarial reserves and deposits fund liabilities.

NOTES TO THE FINANCIAL STATEMENTS

C. Deposit-Type Contracts

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
a.	With market value adjustment	$ —	$ —	$ —	$ —	— %
b.	At book value less current surrender charge of 5% or more	—	—	—	—	—
c.	At fair value	—	189	484	673	7
d.	Total with market value adjustment or at fair value	—	189	484	673	7
e.	At book value without adjustment (minimal or no charge adjustment)	932	—	—	932	10
(2)	Not subject to discretionary withdrawal	7,967	—	—	7,967	83
(3)	Total (gross: direct + assumed)	8,899	189	484	9,572	100 %
(4)	Reinsurance ceded	904	—	—	904	
(5)	Total* (net)	$ 7,995	$ 189	$ 484	$ 8,668	
(6)	Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	$ —	$ —	$ —	$ —	

* Reconciliation of total annuity actuarial reserves and deposits fund liabilities.

D.	**Life & Accident & Health Annual Statement:**	**Amount**
(1)	Exhibit 5, Annuities Section, Total (net)	$ 3,921
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	55
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	7,995
(4)	Subtotal	$ 11,971
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Line 0299999, Column 2	$ 14,710
(6)	Exhibit 3, Line 0399999, Column 2	—
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	—
(10)	Other contract deposit funds	673
(11)	Subtotal	15,383
(12)	Total annuity actuarial reserves and deposit liabilities	$ 27,354

33. ***Analysis of Life Actuarial Reserves by Withdrawal Characteristics***

No significant change.

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of September 30, 2022 were as follows (in millions):

Type	Gross	Net of Loading
Industrial	$ —	$ —
Ordinary new business	—	—
Ordinary renewal	152	139
Credit life	—	—
Group life	—	—
Group annuity	128	128
Total	$ 281	$ 267

35. Separate Accounts

A. Separate Accounts Activity

(1) The Company utilizes Separate Accounts to support and record assets and liabilities related to ordinary life insurance, ordinary individual annuity and group annuity products. The liabilities consist of reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risk associated with market value changes are generally borne by the clients, except to the extent of the minimum guarantees made by the Company with respect to certain Separate Accounts.

NOTES TO THE FINANCIAL STATEMENTS

(2) As of September 30, 2022 and 2021, the Company's Separate Account Annual Statement included legally insulated assets of $18,952 million and $15,605 million, respectively. The assets legally insulated from the General Account as of September 30, 2022, are attributable to the following products/transactions (in millions):

	Separate Account Assets			
Product/Transaction	**Legally Insulated**		**Not Legally Insulated**	
Group Annuities	$	14,586	$	—
Group Life		3,414		—
Individual Life		898		—
Individual Annuities		54		—
Total	$	18,952	$	—

(3) To compensate the General Account for certain guarantee risks taken, the Separate Account has paid risk charges as follows (in millions):

Period	**Risk Charges Paid**	
Nine Months Ended September 30, 2022	$	114
2021	$	93
2020	$	41
2019	$	7
2018	$	1

For the nine months ended September 30, 2022, and each of the preceding four years ended December 31, 2021, 2020, 2019 and 2018, the Company's General Account has paid no amount towards Separate Account guarantees.

(4) The Company engages in securities lending programs/transactions within certain Separate Accounts, which is in accordance with the plans of operations of each Separate Account. The Company participates in a securities program whereby blocks of securities, which are included in Separate Account invested assets, are loaned to third parties, primarily major brokerage firms and commercial banks. The Company obtains collateral at the inception of the loan, usually cash, in an amount generally equal to 102% of the estimated fair value of the securities loaned, and maintains it at a level greater than or equal to 100% for the duration of the loan

For the nine months ended September 30, 2022 the Company loaned securities in the amount of $133 million attributable to group annuity products in accordance with securities lending transactions.

NOTES TO THE FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business

Information regarding the Separate Accounts of the Company is as follows (in millions):

		Indexed	Nonindexed Guarantee Less than/Equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for six months ended 6/30/2022	$ —	$ 4,256	$ —	$ 273	$ 4,529
	Reserves at 6/30/2022:					
(2)	For accounts with assets at:					
	a. Fair value	$ —	$ 404	$ —	$ 4,537	$ 4,941
	b. Amortized cost	—	14,726	—	—	14,726
	c. Total reserves	$ —	$ 15,130	$ —	$ 4,537	$ 19,667
(3)	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —	$ —
	1. With market value adjustment	—	—	—	—	—
	2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
	3. At fair value	—	404	—	4,537	4,941
	4. At book value without market value adjustment and with current surrender charge less than 5%	—	70	—	—	70
	5. Subtotal	—	474	—	4,537	5,011
	b. Not subject to discretionary withdrawal	—	14,656	—	—	14,656
	c. Total reserves	$ —	$ 15,130	$ —	$ 4,537	$ 19,667
(4)	Reserves for Asset Default Risk in lieu of asset valuation reserve	$ —	$ —	$ —	$ —	$ —

C. Reconciliation of Net Transfers to or (from) Separate Accounts (in millions):

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 4,633
b. Transfers from Separate Accounts (Page 4, Line 10)	727
c. Net transfers to (from) Separate Accounts (a) - (b)	3,906
(2) Reconciling Adjustments	—
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ 3,906

36. Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

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 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 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Various mergers, reorganizations and formations - See Schedule Y Part 1, Organization Chart - regarding information concerning activities of insurer members of a holding company group

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 1099219

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

6.2 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. 12/31/2018

6.3 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). 07/06/2020

6.4 By what department or departments?
Nebraska Department of Insurance

6.5 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]

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

7.1 Has this 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]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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
MetLife Investment Management, LLC	Whippany, NJ				YES
MetLife Investors Distribution Company	New York, NY				YES
MetLife Investment Securities, LLC	Whippany, NJ				YES

GENERAL INTERROGATORIES

9.1 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.

9.11 If the response to 9.1 is No, please explain:

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 596,571

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
Collateral held under security lending agreements: $1,496,566,870,
FHLB Capital Stock: $70,193,500,
On deposit with states: $6,900,672,
On deposit with other Regulatory bodies: $1,644,999,781,
Pledged as collateral not captured in other categories - Derivatives: $20,833,466,
Pledged collateral to FHLB (including assets backing funding agreements): $2,029,055,621

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 423,681,406

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 97,019,915	$ 74,403,300
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 9,814,704	$ 10,944,101
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 295,737,386	$ 411,098,972
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 402,572,005	$ 496,446,373
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 93,521,820	$ 74,403,300

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 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.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 1,387,727,985
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 1,512,875,647
16.3 Total payable for securities lending reported on the liability page. $ 1,497,603,883

GENERAL INTERROGATORIES

17. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase & Co	4 MetroTech Center, 6th Floor, Brooklyn, NY 11245
CIBC Mellon	1 York Street, 7th Floor, Toronto, Ontario, M5J1 0B6 Canada
Northern Trust Corp.	50 S. LaSalle, Chicago, IL 60603
BNY Mellon	240 Greenwich Street, New York, NY 10286

17.2 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)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

17.5 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
MetLife Investment Management, LLC	A

17.5097 For those firms/individuals listed in the table for Question 17.5, 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]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 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
142463	MetLife Investment Management, LLC	EAUO72Q8FCR1S0XGYJ21	SEC	DS

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

18.2 If no, list exceptions:

As of September 30,2022, two issues did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. These issues have not been filed due to lack of final documentation.

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for 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]

20. 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]

21. 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]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 1,838,014,204
	1.12 Residential Mortgages	$ 469,816,604
	1.13 Commercial Mortgages	$ 2,984,937,528
	1.14 Total Mortgages in Good Standing	$ 5,292,768,336
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 13,091,864
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 3,273,830
	1.32 Residential Mortgages	$ 2,583,491
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 5,857,321
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$ 1,347,850
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 1,347,850
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 5,313,065,371
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	440.500 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	31.500 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	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 [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
	States, Etc.	Active Status (a)	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	4,079,152	24,632,463	26,989		28,738,604	
2.	Alaska AK	L	160,337	5,263,500	594		5,424,431	
3.	Arizona AZ	L	4,659,664	43,958,414	22,163		48,640,241	50,027,806
4.	Arkansas AR	L	1,474,325	18,729,701	4,423		20,208,449	100,970
5.	California CA	L	18,605,508	137,936,258	304,806	11,333,971	168,180,543	
6.	Colorado CO	L	4,841,289	25,767,939	32,140		30,641,368	
7.	Connecticut CT	L	3,107,951	18,262,748	19,669		21,390,368	242,000
8.	Delaware DE	L	2,609,147	176,335,600		100,000,000	278,944,747	2,738,508,625
9.	District of Columbia DC	L	271,195	1,215,733	675		1,487,603	155,107
10.	Florida FL	L	17,485,819	253,263,355	63,544		270,812,718	
11.	Georgia GA	L	6,202,665	214,810,892	59,252		221,072,809	1,965
12.	Hawaii HI	L	1,031,709	15,319,813	823		16,352,345	
13.	Idaho ID	L	384,304	8,914,789	1,389		9,300,482	
14.	Illinois IL	L	11,225,699	151,831,384	26,691	2,000,000	165,083,774	10,600,000
15.	Indiana IN	L	2,752,898	67,697,830	21,392		70,472,120	
16.	Iowa IA	L	179,737,326	34,223,858	13,799	58,000,000	271,974,983	
17.	Kansas KS	L	4,551,513	16,698,044	7,408		21,256,965	
18.	Kentucky KY	L	2,014,366	220,450,062	26,888		222,491,316	
19.	Louisiana LA	L	3,155,264	39,086,495	29,880		42,271,639	194,329
20.	Maine ME	L	1,280,547	6,494,984	8,871		7,784,402	
21.	Maryland MD	L	5,923,767	19,590,920	11,540		25,526,227	474,877
22.	Massachusetts MA	L	7,515,607	41,415,093	20,257		48,950,957	
23.	Michigan MI	L	9,433,913	70,875,001	37,036		80,345,950	793,483
24.	Minnesota MN	L	10,114,420	34,087,536	7,268		44,209,224	
25.	Mississippi MS	L	2,169,927	25,550,652	12,777		27,733,356	
26.	Missouri MO	L	12,779,557	26,513,579	40,870		39,334,006	610,110
27.	Montana MT	L	320,107	2,632,448	1,128		2,953,683	
28.	Nebraska NE	L	4,016,032	11,138,551	8,840		15,163,423	
29.	Nevada NV	L	1,315,027	13,943,618	3,326		15,261,971	
30.	New Hampshire NH	L	1,069,713	11,746,155	11,639	162,556,335	175,383,842	
31.	New Jersey NJ	L	13,063,031	55,628,473	9,673		68,701,177	
32.	New Mexico NM	L	4,817,280	5,145,261	240		9,962,781	
33.	New York NY	L	16,777,017	591,357,134	4,252		608,138,403	2,320,000,000
34.	North Carolina NC	L	6,543,907	784,845,018	32,920		791,421,845	
35.	North Dakota ND	L	336,080	5,081,538	3,276		5,420,894	
36.	Ohio OH	L	10,297,774	122,416,067	56,652		132,770,493	1,386,877
37.	Oklahoma OK	L	26,551,712	13,252,953	13,393		39,818,058	
38.	Oregon OR	L	1,298,516	10,359,195	3,414		11,661,125	
39.	Pennsylvania PA	L	18,250,945	76,058,221	134,580	67,500,000	161,943,746	1,000,000
40.	Rhode Island RI	L	937,377	3,627,688	2,443		4,567,508	370,973
41.	South Carolina SC	L	4,049,017	63,547,200	27,001		67,623,218	
42.	South Dakota SD	L	3,436,454	2,614,509	878		6,051,841	
43.	Tennessee TN	L	24,637,489	93,799,249	27,953	1,200,000	119,664,691	
44.	Texas TX	L	14,805,968	252,524,094	139,528		267,469,590	787,822
45.	Utah UT	L	5,450,802	16,910,504	4,427		22,365,733	
46.	Vermont VT	L	459,310	1,969,584			2,428,894	
47.	Virginia VA	L	5,088,542	312,355,493	20,285		317,464,320	
48.	Washington WA	L	3,100,857	45,882,450	6,458	60,000,000	108,989,765	28,948
49.	West Virginia WV	L	961,029	16,116,813	2,402		17,080,244	
50.	Wisconsin WI	L	2,802,260	118,557,422	6,535		121,366,217	
51.	Wyoming WY	L	275,936	1,003,961	3,386		1,283,283	
52.	American Samoa AS	N						
53.	Guam GU	N	160				160	
54.	Puerto Rico PR	L	673,584	6,310,239			6,983,823	
55.	U.S. Virgin Islands VI	N	9,753	123,790			133,543	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	L	26,615				26,615	
58.	Aggregate Other Aliens OT	XXX	1,191				1,191	
59.	Subtotal	XXX	488,941,354	4,337,874,271	1,325,773	462,590,306	5,290,731,704	5,125,283,892
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	62,955,726				62,955,726	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	3,310,169		19,285		3,329,454	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	555,207,249	4,337,874,271	1,345,058	462,590,306	5,357,016,884	5,125,283,892
96.	Plus Reinsurance Assumed	XXX	521,205,389	670,483,508	322,414		1,192,011,311	
97	Totals (All Business)	XXX	1,076,412,638	5,008,357,779	1,667,472	462,590,306	6,549,028,195	5,125,283,892
98.	Less Reinsurance Ceded	XXX	331,840,467	465,651	1,412,158		333,718,276	
99.	Totals (All Business) less Reinsurance Ceded	XXX	744,572,171	5,007,892,128	255,314	462,590,306	6,215,309,919	5,125,283,892
	DETAILS OF WRITE-INS							
58001.	Other Alien	XXX	1,191				1,191	
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	1,191				1,191	
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:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 53

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state

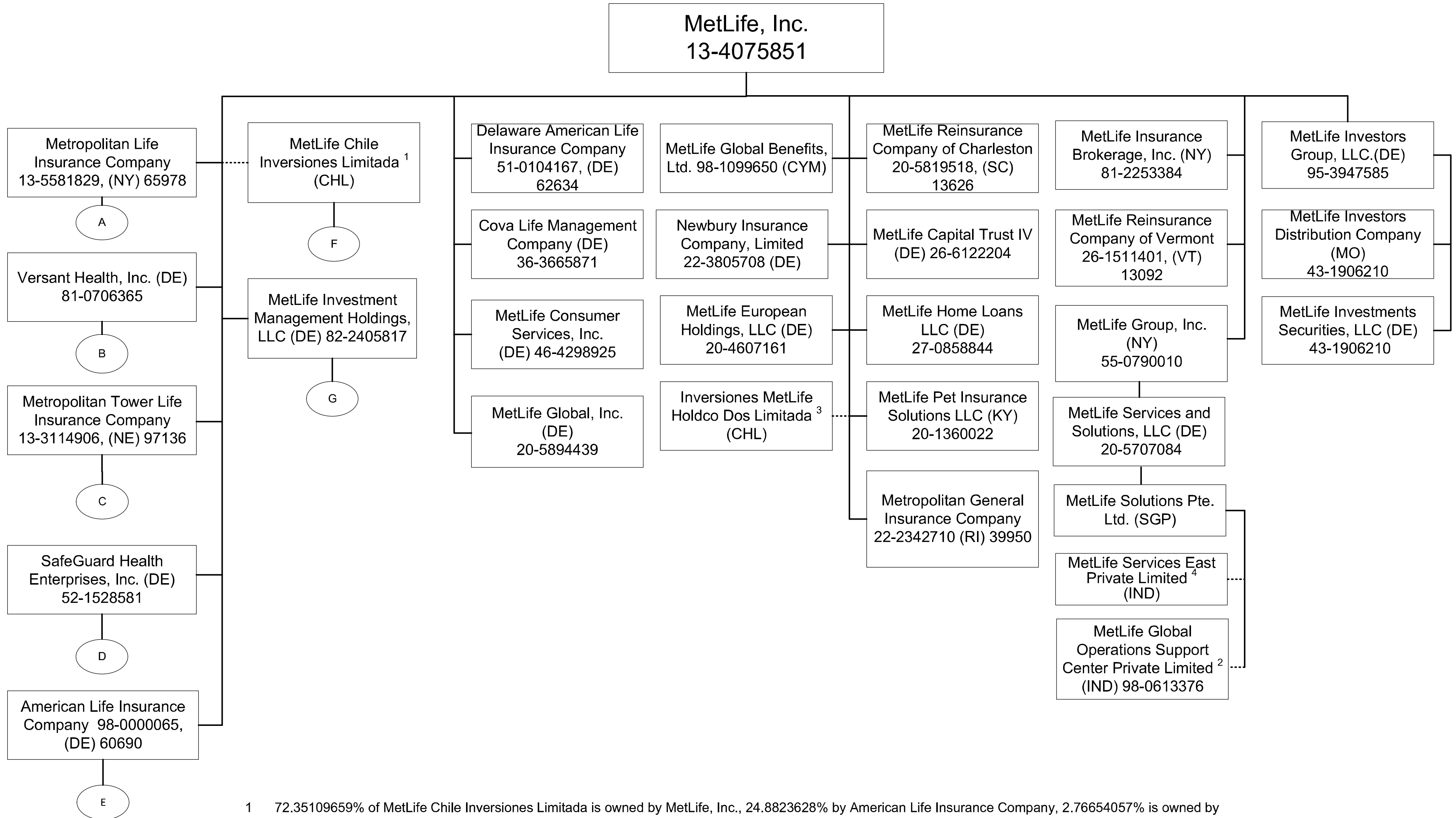
N - None of the above - Not allowed to write business in the state 4

R - Registered - Non-domiciled RRGs

Q - Qualified - Qualified or accredited reinsurer

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

PART 1 - ORGANIZATIONAL CHART



1 72.35109659% of MetLife Chile Inversiones Limitada is owned by MetLife, Inc., 24.8823628% by American Life Insurance Company, 2.76654057% is owned by Inversiones MetLife Holdco Dos Limitada and 0.00000004% is owned by Natiloportem Holdings, LLC.

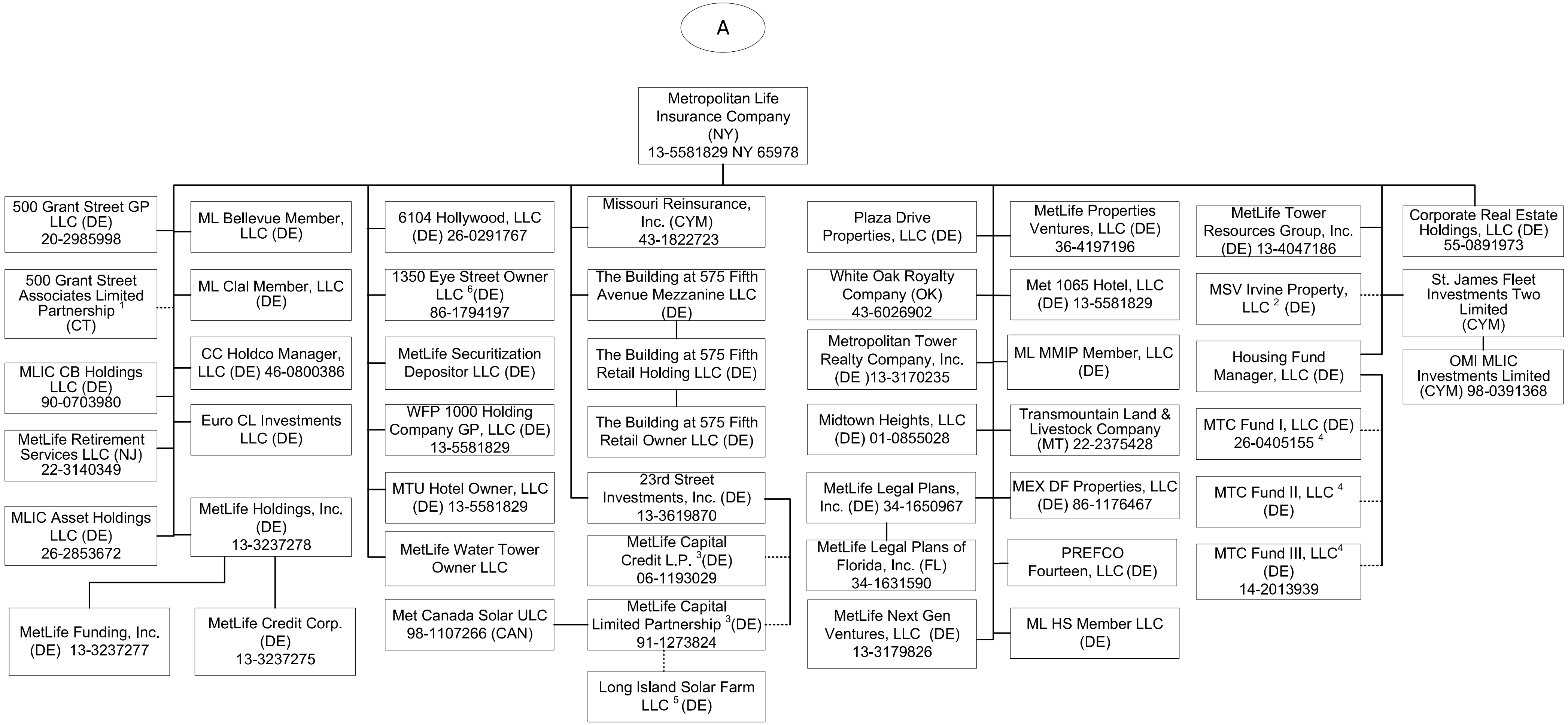
2 99.99999% of MetLife Global Operations Support Center Private Limited is owned by MetLife Solutions Pte. Ltd. and 0.00001% is owned by Natiloportem Holdings, LLC.

3 99.99946% of Inversiones MetLife Holdco Dos Limitada is owned by MetLife, Inc., 0.000535% is owned by MetLife International Holdings, LLC. and 0.0000054% is owned by Natiloportem Holdings, LLC.

4 99.99% of MetLife Services East Private Limited is owned by MetLife Solutions Pte. Ltd and .01% is owned by Natiloportem Holdings, LLC.

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

PART 1 - ORGANIZATIONAL CHART



1 99% of 500 Grant Street Associates Limited Partnership is held by Metropolitan Life Insurance Company and 1% by 500 Grant Street GP LLC.

2 96% of MSV Irvine Property, LLC is owned by Metropolitan Life Insurance Company and 4% is owned by Metropolitan Tower Realty Company, Inc.

3 1% General Partnership interest is held by 23rd Street Investment, Inc. and 99% Limited Partnership interest is held by Metropolitan Life Insurance Company.

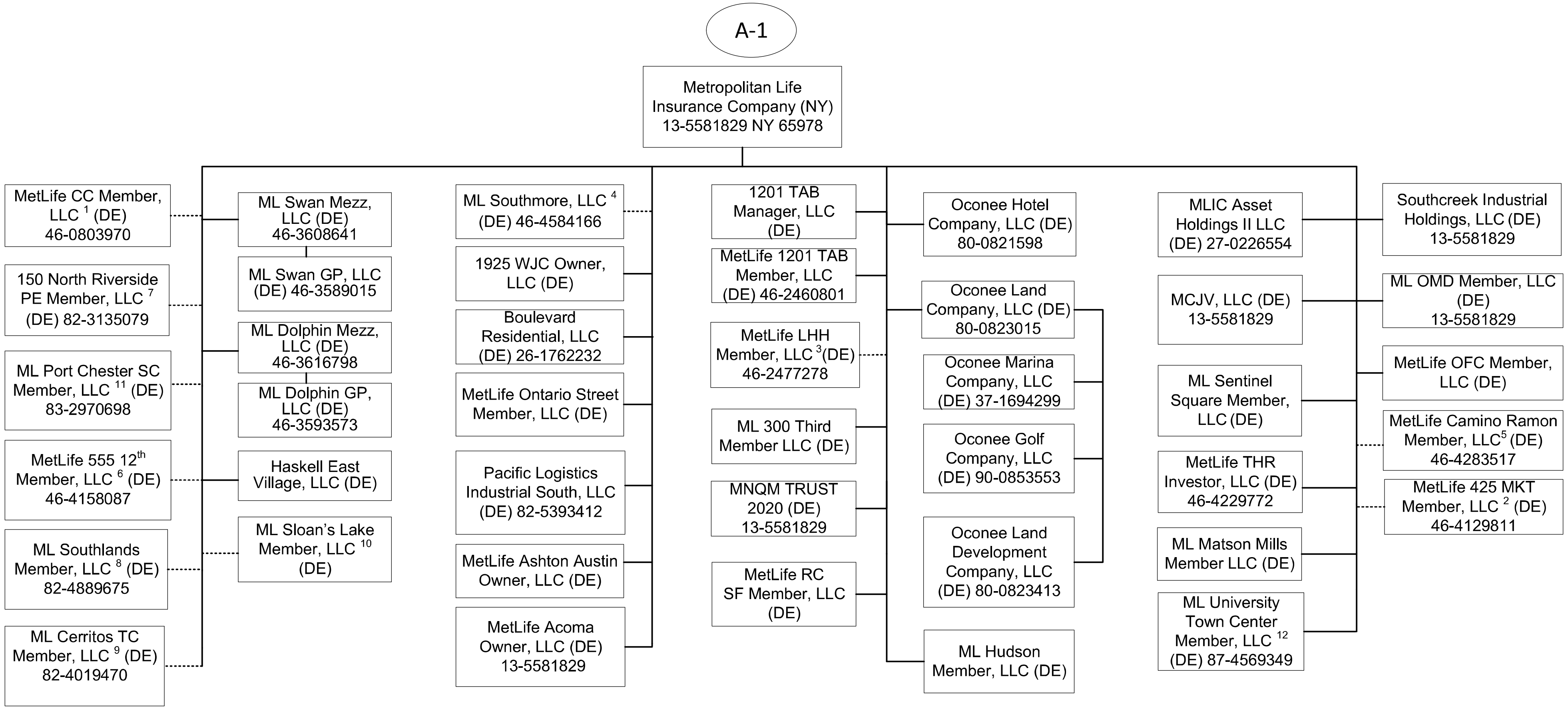
4 Housing Fund Manager, LLC is the managing member and owns .01% and the remaining interests are held by a third party member.

5 90.39% membership interest is held by LISF Solar Trust in which MetLife Capital Limited Partnership has a 100% beneficial interest and the remaining 9.61% is owned by a third party.

6 95.616439% of 1350 Eye Street Owner LLC is owned by Metropolitan Life insurance Company and 4.383561% is owned by Metropolitan Tower Life Insurance Company.

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

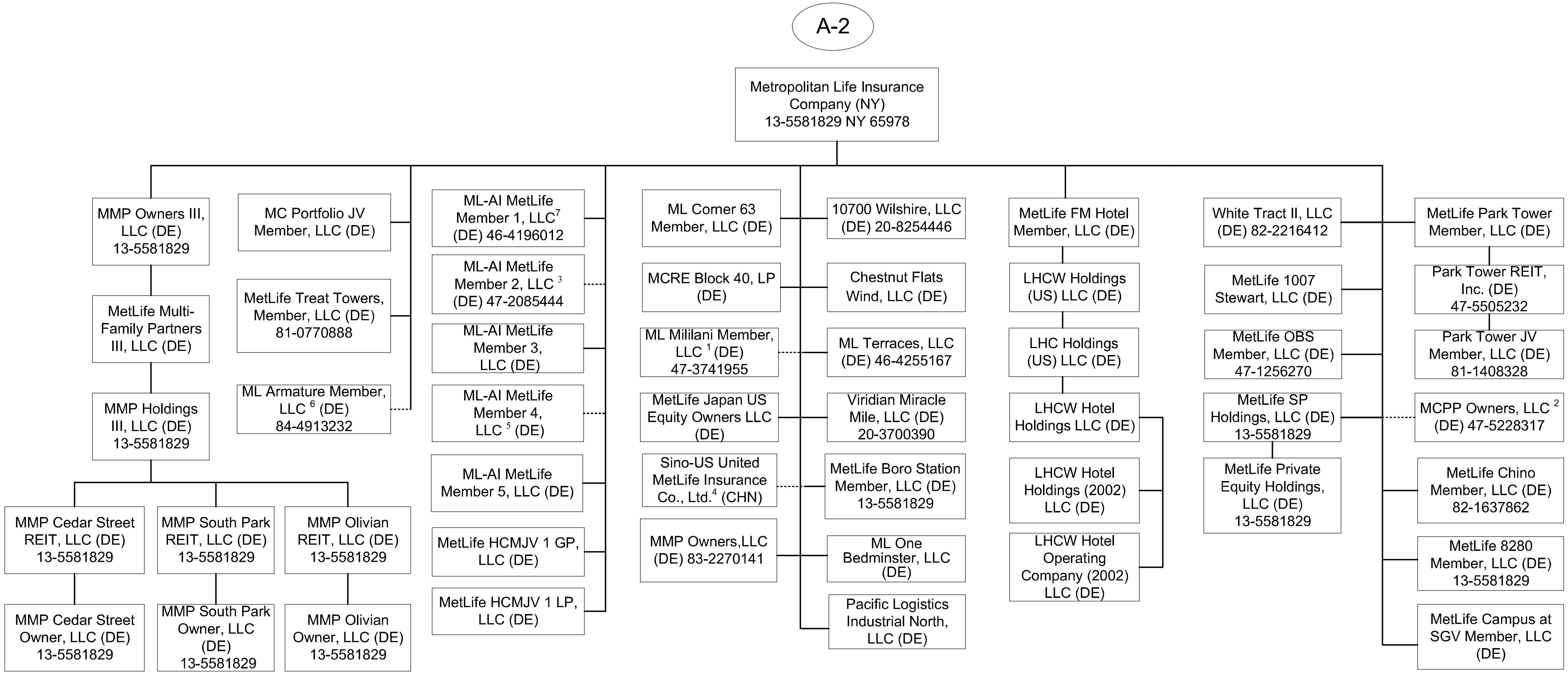
PART 1 - ORGANIZATIONAL CHART



1 95.122% of MetLife CC Member, LLC is held by Metropolitan Life Insurance Company and 4.878% by Metropolitan Tower Life Insurance Company.
2 66.91% of MetLife 425 MKT Member, LLC is owned by Metropolitan Life Insurance Company and 33.09% is owned by MREF 425 MKT, LLC.
3 99% of MetLife LHH Member, LLC is owned by Metropolitan Life Insurance Company and 1% by Metropolitan Tower Life Insurance Company.
4 99% of ML Southmore, LLC is owned by Metropolitan Life Insurance Company and 1% by Metropolitan Tower Life Insurance Company.
5 99% of MetLife Camino Ramon Member, LLC is owned by Metropolitan Life Insurance Company and 1% by Metropolitan Tower Life Insurance Company.
6 94.6% of MetLife 555 12th Member, LLC is owned by Metropolitan Life Insurance Company and 5.4% is owned by Metropolitan Tower Life Insurance Company.
7 81.45% of 150 North Riverside PE Member, LLC is owned by Metropolitan Life Insurance Company, 18.55% is owned by Metropolitan Tower Life Insurance Company.
8 60% of ML Southlands Member, LLC is owned by Metropolitan Life Insurance Company and 40% is owned by Metropolitan Tower Life Insurance Company.
9 60% of ML Cerritos TC Member, LLC is owned by Metropolitan Life Insurance Company and 40% is owned by Metropolitan Tower Life Insurance Company.
10 55% of ML Sloan's Lake Member, LLC is owned by Metropolitan Life Insurance Company and 45% is owned by Metropolitan Tower Life Insurance Company.
11 60% of ML Port Chester SC Member, LLC is owned by Metropolitan Life Insurance Company and 40% is owned by Metropolitan Tower Life Insurance Company.
12 87% of ML University Town Center Member, LLC is owned by Metropolitan Life Insurance Company and 13% is owned by Metropolitan Tower Life Insurance Company.

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

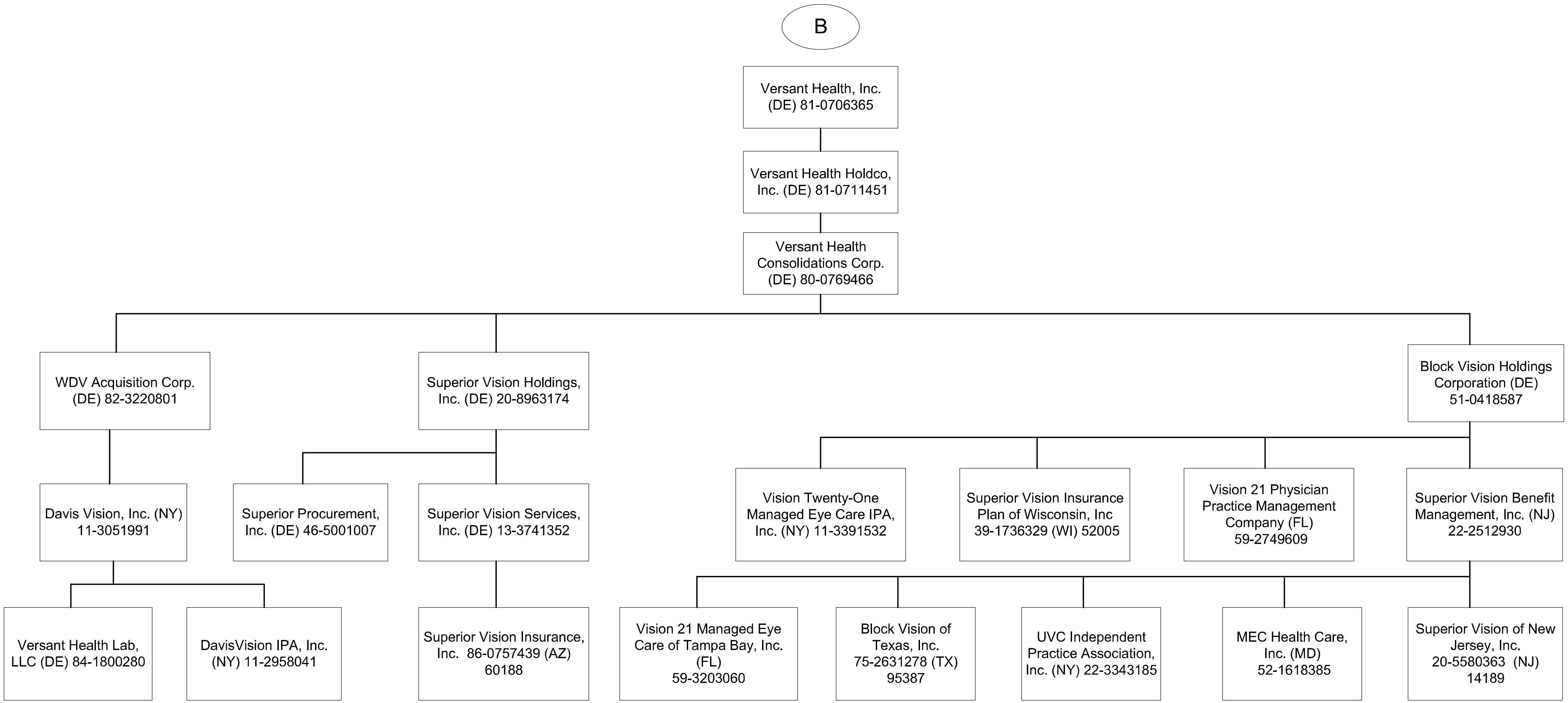
PART 1 - ORGANIZATIONAL CHART



1. 95% of ML Mililani Member, LLC is owned by Metropolitan Life Insurance Company and 5% is owned by Metropolitan Tower Life Insurance Company.
2. 87.34% of MCPP Owners, LLC is owned by Metropolitan Life Insurance Company, 1.81% by Metropolitan Tower Life Insurance Company and 10.85% by MTL Leasing, LLC.
3. 98.97% of ML-AI MetLife Member 2, LLC is owned by Metropolitan Life Insurance Company and 1.03% by Metropolitan Tower Life Insurance Company.
4. 50% of Sino-US United MetLife Insurance Co. Ltd. is owned by Metropolitan Life Insurance Company and 50% is owned by a third party.
5. 60% of ML-AI Member 4, LLC is owned by Metropolitan Life Insurance Company and 40% is owned by Metropolitan Tower Life Insurance Company.
6. 87.34% of ML Armature Member, LLC is owned by Metropolitan Life Insurance Company and 12.66% is owned by Metropolitan Tower Life Insurance Company.
7. 100% of the membership interest is owned by Metropolitan Life Insurance Company.

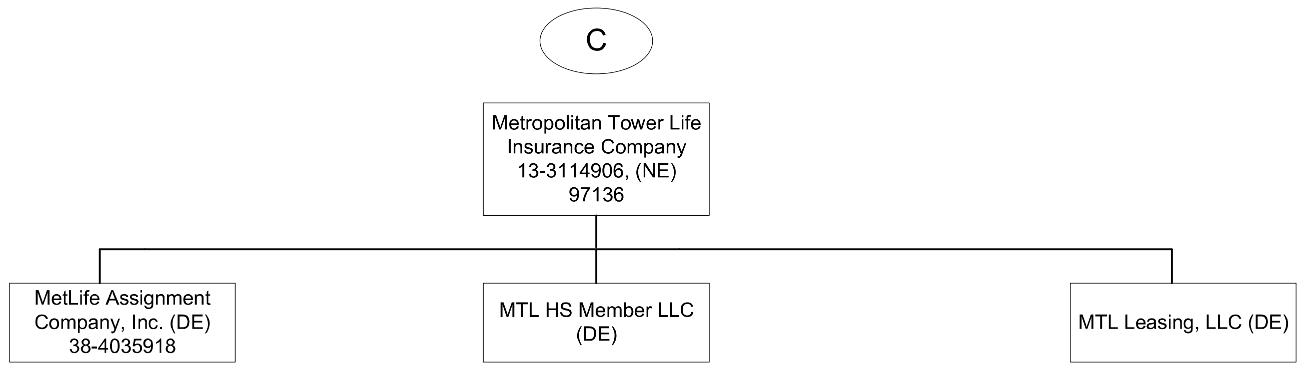
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART

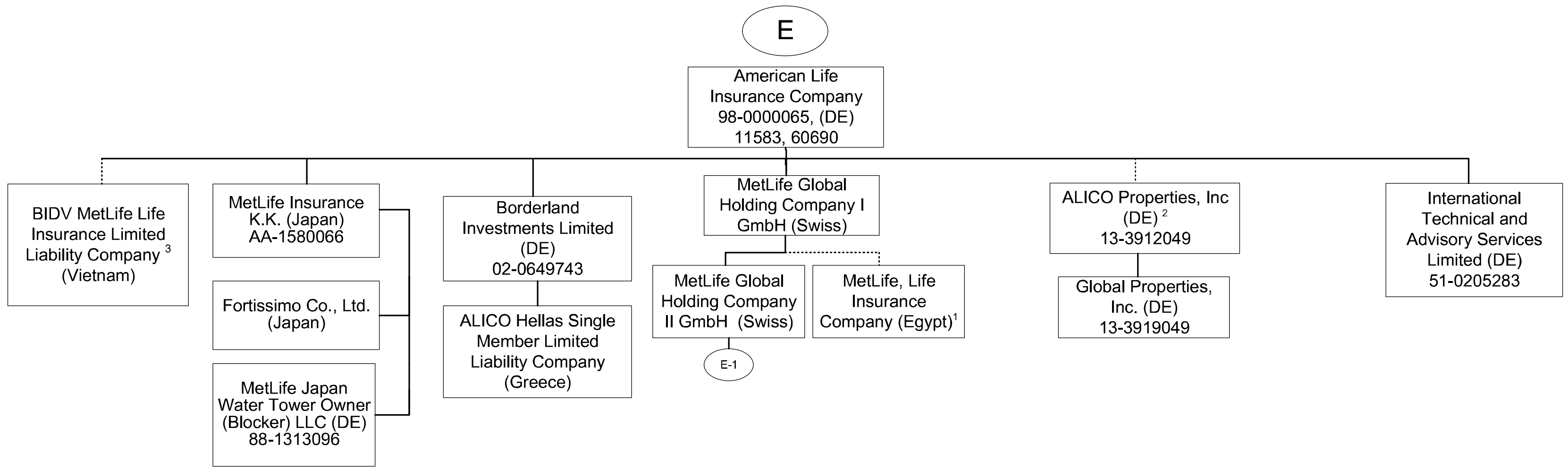


SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

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

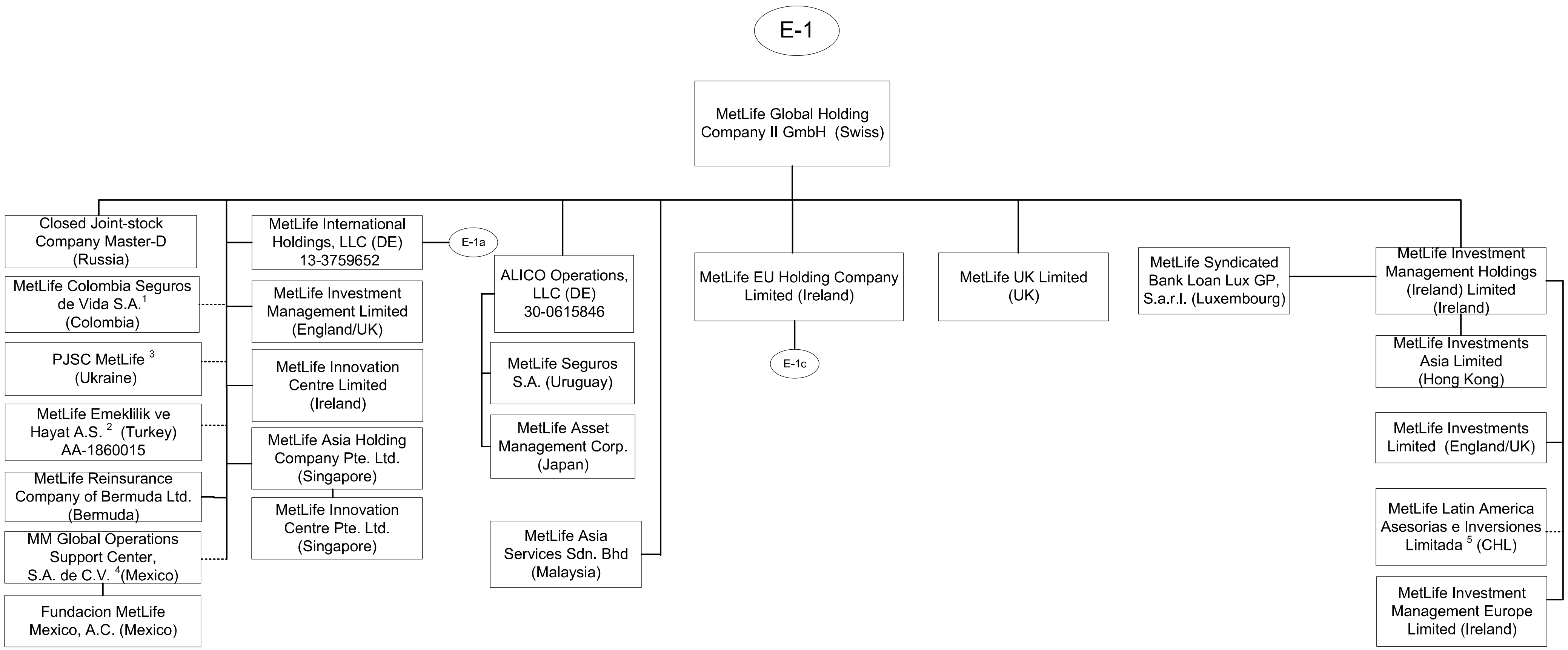
PART 1 - ORGANIZATIONAL CHART



1 84.125% of MetLife, Life Insurance Company (Egypt) is owned by MetLife Global Holding Company I GmbH and the remaining interest by third parties.
2 51% of ALICO Properties, Inc. is owned by American Life Insurance Company and the remaining interest by third parties.
3 60.61% of BIDV MetLife Life Insurance Limited Liability Company is held by American Life Insurance Company and the remainder by third parties.

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

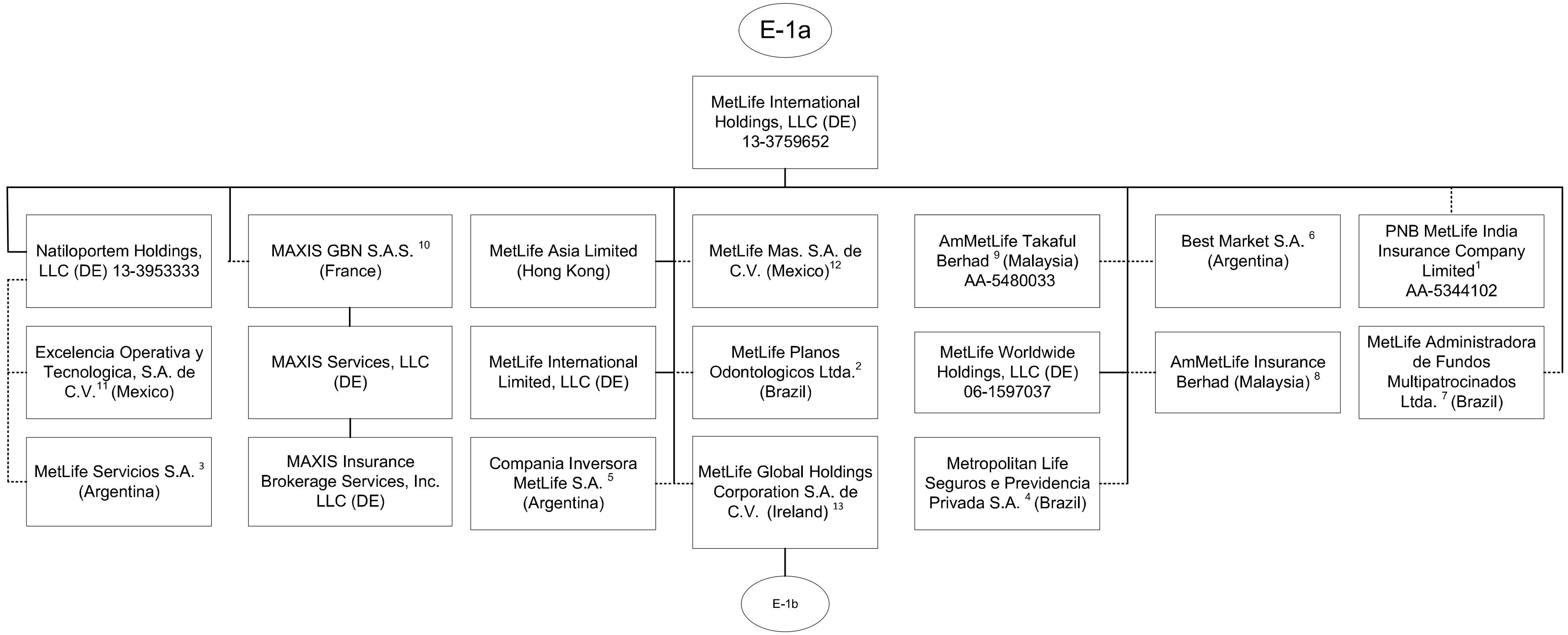
PART 1 - ORGANIZATIONAL CHART



1 89.9999657134583% of MetLife Colombia Seguros de Vida S.A. is owned by MetLife Global Holding Company II GmbH, 10.0000315938813% is owned by MetLife Global Holding Company I GmbH, International Technical and Advisory Services Limited, Borderland Investments Limited and Natiloportem Holdings, LLC each own 0.0000008975534470190009%.
2 99.98% of MetLife Emeklilik ve Hayat A.S. is owned by MetLife Global Holding Company II GmbH (Swiss) and the remaining by third parties.
3 99.9988% of PJSC MetLife is owned by MetLife Global Holding Company II GmbH, .0006% is owned by International Technical and Advisory Services Limited and the remaining .0006% is owned by Borderland Investments Limited
4 99.999509% of MM Global Operations Support Center S.A. de C.V. (Mexico) is held by MetLife Global Holding Company II GmbH (Swiss) and 0.000491% is held by MetLife Global Holding Company I GmbH (Swiss).
5 99.99% of MetLife Latin American Asesorias e Inversiones Limitada is owned by MetLife Investment Management Holdings (Ireland) Limited and .01% is owned by MetLife Global Holding Company II GmbH (Swiss).

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

PART 1 - ORGANIZATIONAL CHART

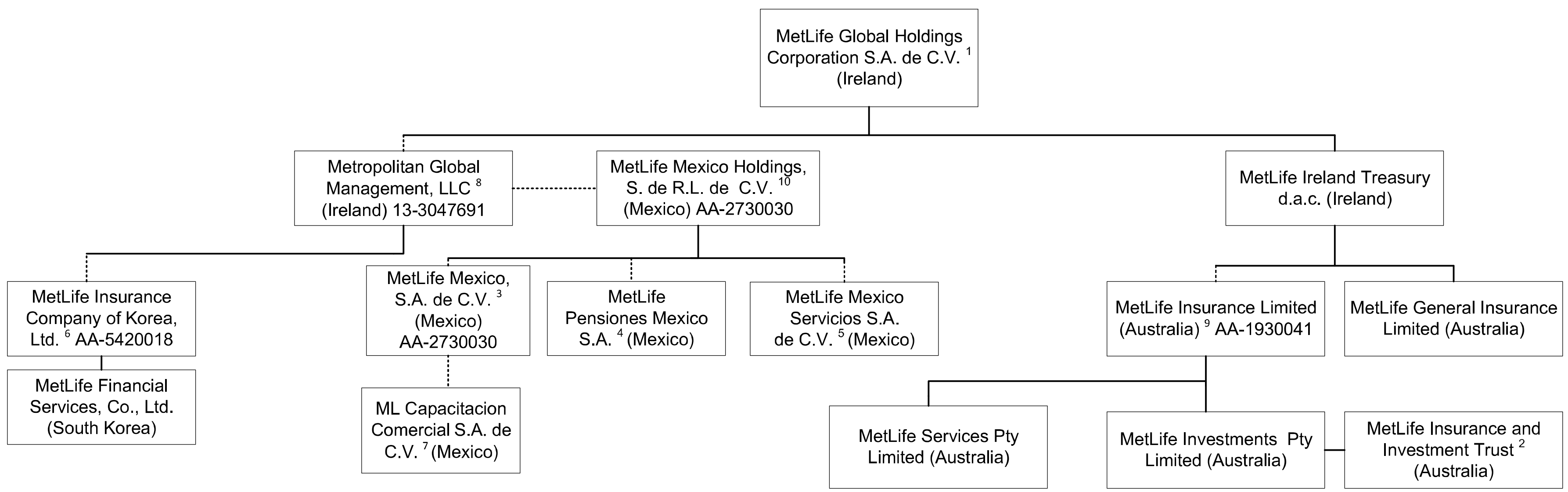


1 46.87% of PNB MetLife India Insurance Company Limited is owned by MetLife International Holdings, LLC and the remainder is owned by third parties.
2 99.999% of MetLife Planos Odontologicos Ltda. is owned by MetLife International Holdings, LLC and .001% is owned by Natiloportem Holdings, LLC.
3 19.12% of the shares of MetLife Servicios S.A. are held by Compania Inversora MetLife S.A. and 80.88% are held by Natiloportem Holdings, LLC.
4 66.662% is owned by MetLife International Holdings, LLC, 33.337% is owned by MetLife Worldwide Holdings, LLC and 0.001% is owned by Natiloportem Holdings, LLC.
5 95.46% is owned by MetLife International Holdings, LLC and 4.54% is owned by Natiloportem Holdings, LLC.
6 5% of the shares are held by Natiloportem Holdings, LLC and 95% is owned by MetLife International Holdings, LLC.
7 99.99998% of MetLife Administradora de Fundos Multipatrocinados Ltda. is owned by MetLife International Holdings, LLC and .00002% by Natiloportem Holdings, LLC.
8 50.000002% of AmMetLife Insurance Berhad is owned by MetLife International Holdings, LLC and the remainder by a third party.
9 49.9999997% of AmMetLife Takaful Berhad is owned by MetLife International Holdings, LLC and the remainder by a third party.
10 50% of MAXIS GBN S.A.S. is held by MetLife International Holdings, LLC and the remainder by third parties.
11 99.9% of Excelencia Operativa y Tecnologica, S.A. de C.V. is held by Natiloportem Holdings, LLC and .1% by MetLife Mexico Servicios S.A. de C.V.
12 99.99964399% MetLife Mas, SA de C.V. is owned by MetLife International Holdings, LLC and.00035601% is owned by International Technical and Advisory Services Limited.
13 98.9% is owned by MetLife International Holdings, LLC and 1.1% is owned by MetLife International Limited, LLC.

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

PART 1 - ORGANIZATIONAL CHART

E-1b

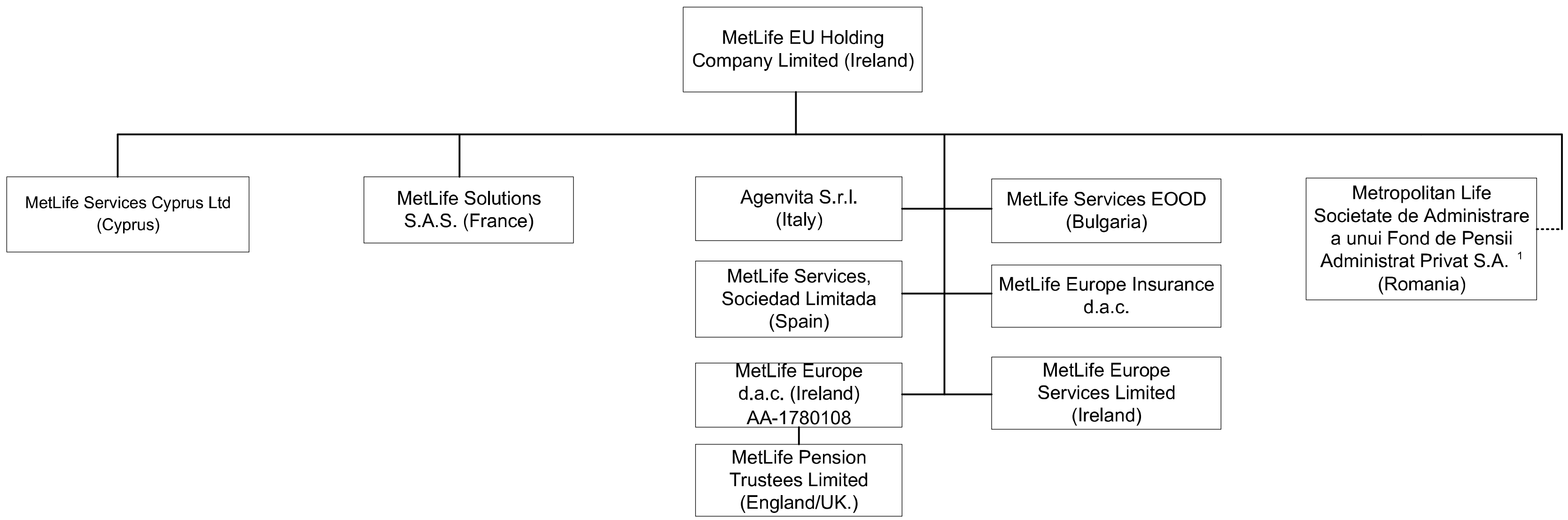


1 98.9% is owned by MetLife International Holdings, LLC and 1.1% is owned by MetLife International Limited, LLC.
2 MetLife Insurance and Investment Trust is a trust vehicle, the trustee of which is MetLife Investments PTY Limited ("MIPL"). MIPL is a wholly owned subsidiary of MetLife Insurance PTY Limited.
3 99.050271% is owned by MetLife Mexico Holdings, S. de R.L. de C.V. and .949729% is owned by MetLife International Holdings, LLC.
4 97.5125% is owned by MetLife Mexico Holdings, S. de R.L. de C.V.and 2.4875% is owned by MetLife International Holdings, LLC.
5 98% is owned by MetLife Mexico Holdings, S. de R.L. de C.V. and 2% is owned by MetLife International Holdings, LLC.
6 14.64% is owned by MetLife Mexico, S.A de C.V. and 85.36% is owned by Metropolitan Global Management, LLC.
7 99% is owned by MetLife Mexico, S.A. de C.V. and 1% is owned by MetLife Mexico Servicios, S.A. de C.V.
8 99.7% is owned by MetLife Global Holdings Corporation S.A. de C.V. and 0.3% is owned by MetLife International Holdings, LLC.
9 91.16468% of MetLife Insurance Limited (Australia) is owned by MetLife Ireland Treasury d.a.c. and 8.83532% by MetLife Global Holdings Corp. S.A. de C.V..
10 99.99995% is owned by Metropolitan Global Management, LLC and .00005% is owned by MetLife International Holdings, LLC.

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

PART 1 - ORGANIZATIONAL CHART

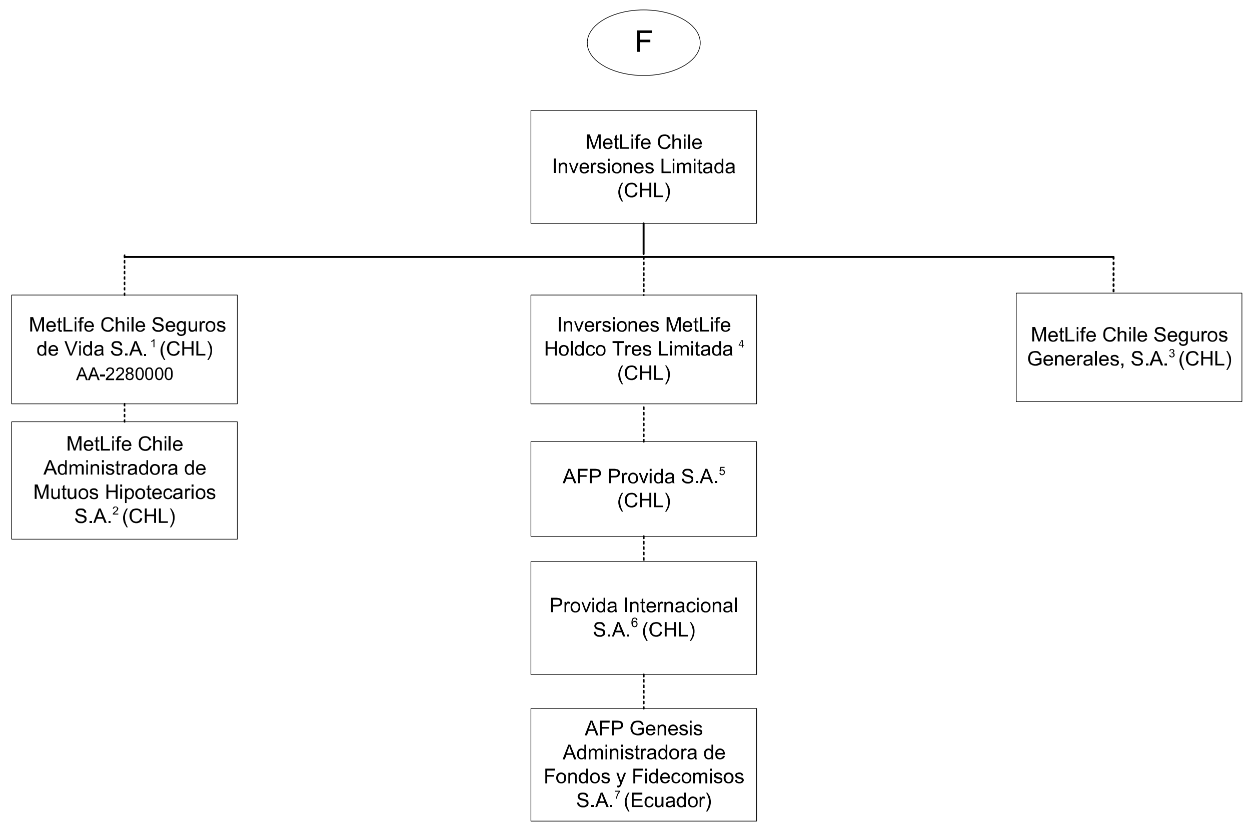
E-1c



1 99.9903% of Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. is owned by MetLife EU Holding Company Limited and 0.0097% by MetLife Services Sp z.o.o.

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

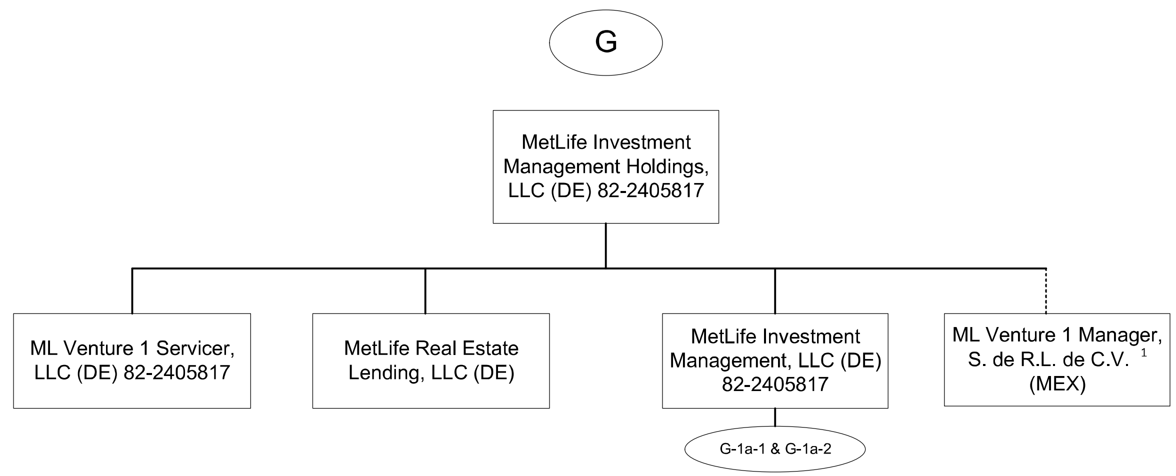
PART 1 - ORGANIZATIONAL CHART



1 99.997% is held by MetLife Chile Inversiones Limitada and .003% by International Technical and Advisory Services Limited.
2 99.9% is held by MetLife Chile Seguros de Vida S.A. and 0.1% by MetLife Chile Inversiones Limitada.
3 99.99% of MetLife Chile Seguros Generales, S.A. is owned by MetLife Chile Inversiones Limitada and 0.01% by Inversiones MetLife Holdco Dos Limitada.
4 97.13% of Inversiones MetLife Holdco Tres Limitada is owned by MetLife Chile Inversiones Limitada and 2.87% is owned by Inversiones MetLife Holdco Dos Limitada.
5 42.3815% of AFP Provida S.A. is owned by Inversiones MetLife Holdco Dos Limitada, 42.3815% owned by Inversiones MetLife Holdco Tres Limitada and 10.9224% by MetLife Chile Inversiones Limitada and the remainder is owned by the public.
6 99.99% of Provida Internacional S.A. is owned by AFP Provida S.A. and .01% by MetLife Chile Inversiones Limitade.
7 99.9% of AFP Genesis Administradora de Fondos y Fidecomisos S.A. is owned by Provida Internacional S.A. and 0.1% by MetLife Chile Inversiones Limitada.

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

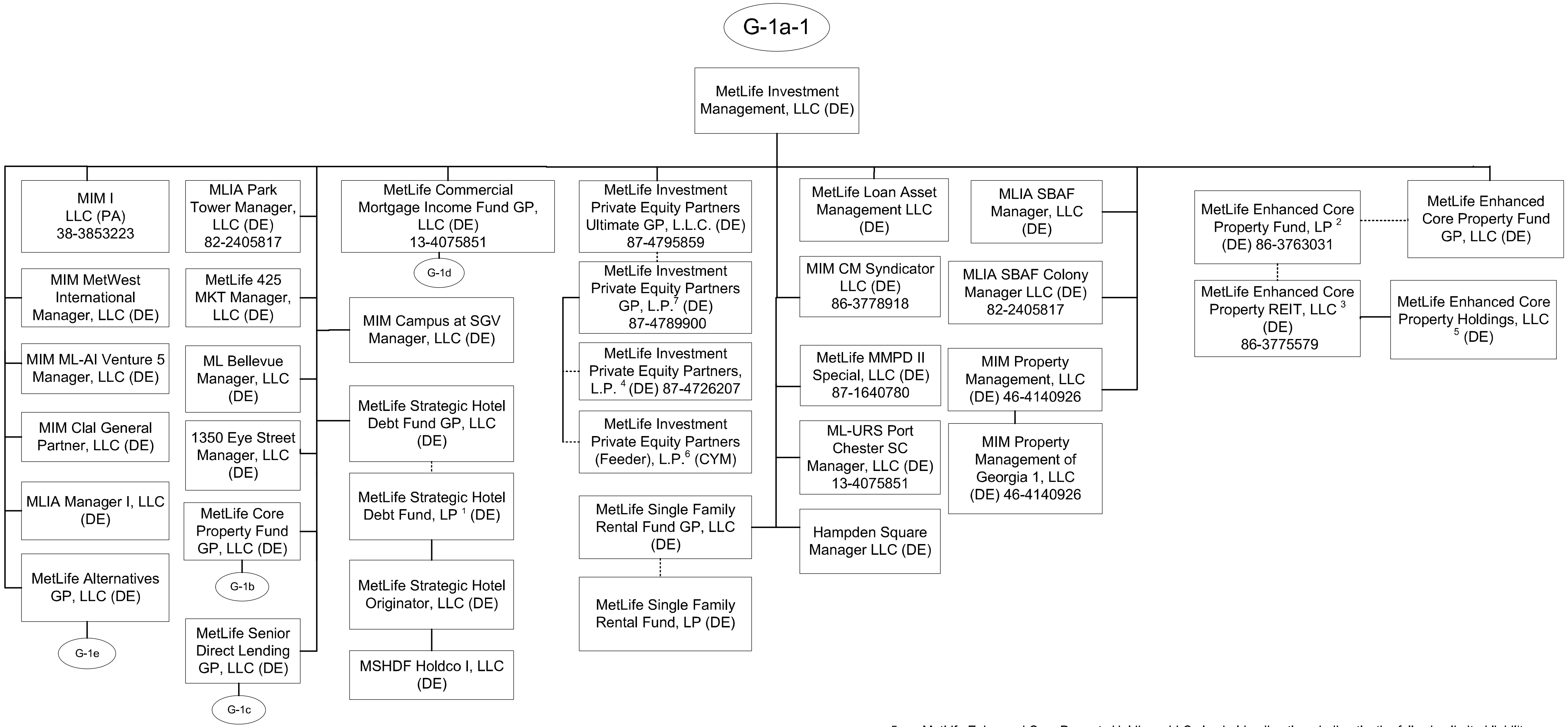
PART 1 - ORGANIZATIONAL CHART



1. 99.9% of ML Venture1 Manager, S. de R.L. de C.V. is owned by MetLife Investment Management Holdings, LLC and 0.1% is owned by MetLife Investment Management Holdings (Ireland) Limited.

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

PART 1 - ORGANIZATIONAL CHART



1 MetLife Strategic Hotel Debt Fund GP, LLC is the general partner of MetLife Strategic Hotel Debt Fund, LP (the "Fund"). The following affiliates committed to hold limited partnership interests in the Fund: Metropolitan Life Insurance Company (46.88%) and Metropolitan Tower Life Insurance Company (26.04%). The remainder is held by a third party.

2 MetLife Enhanced Core Property Fund GP is the general partner of MetLife Enhanced Core Property Fund LP (the "Fund"). The following affiliates hold limited partnership interests in the Fund: 33.3328% is held by Metropolitan Life Insurance Company and 33.3328% is held by Metropolitan Tower Life Insurance Company. The remainder is held by third parties.

3 MetLife Enhanced Core Property Fund, LP is the manager of MetLife Enhanced Core Property REIT, LLC (the "Fund") and holds 99.9% of the membership interests in the Fund. The remainder is held by third parties.

4 MetLife Investment Private Equity Partners GP, L.P. is the general partner of MetLife Investment Private Equity Partners, L.P. (the "Fund"). The GP holds 0.0001% of the interests in the Fund and the remainder is held by third parties.

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5 MetLife Enhanced Core Property Holdings, LLC also holds, directly or indirectly, the following limited liability companies (partial and/or indirect ownership indicated in parenthesis): MetLife Enhanced Core TRS, LLC; MEC Patriot Park 5 LLC; MEC Fillmore Cherry Creek, LLC; MEC 7001 Arlington, LLC; MEC Salt Lake City Hotel Owner, LLC; MEC Salt Lake City TRS Lessee, LLC (100%); MEC 83 Happy Valley Member, LLC; MEC Rivard Road Member, LLC; MEC Heritage Creekside Owner, LLC; MEC Burlington Woods Biocenter, LLC; MEC MA Property REIT, LLC; MEC Property Management, LLC; MEC Whiteland Logistics, LLC.

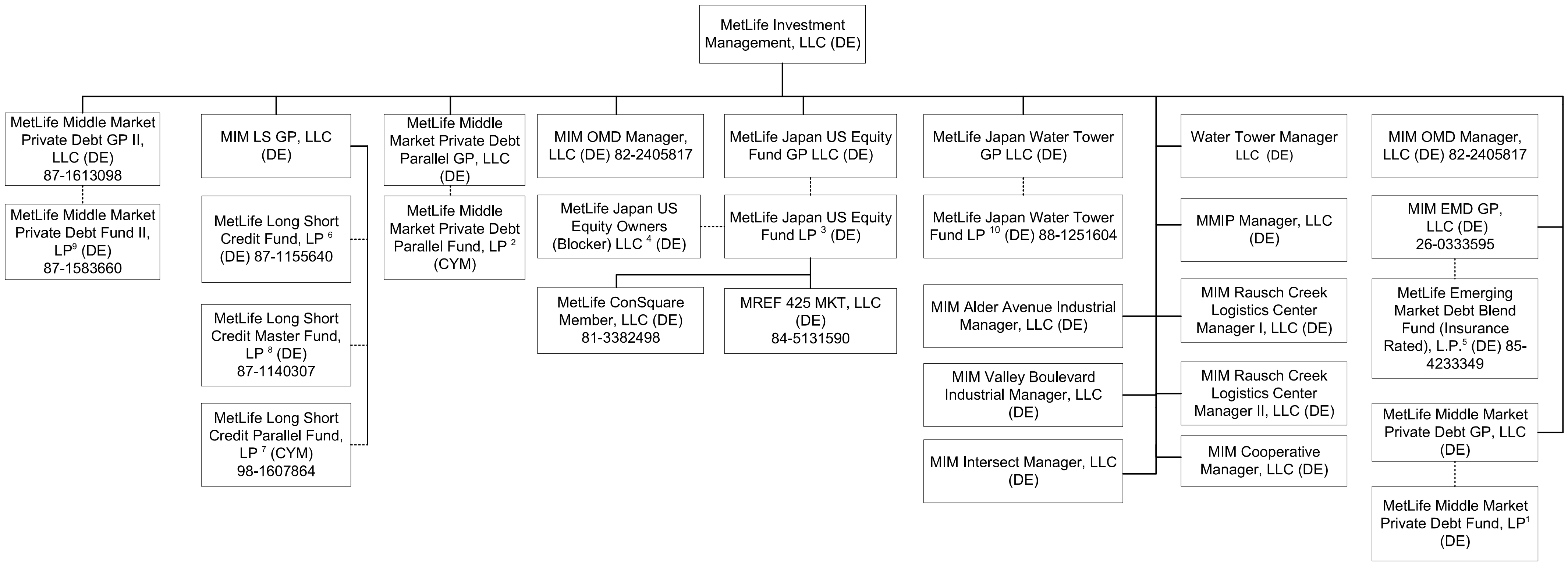
6 MetLife Investment Private Equity Partners GP, L.P. is the general partner of MetLife Investment Private Equity Partners (Feeder), L.P. (the "Fund"). The interests in the Fund are held exclusively by third parties.

7 MetLife Investment Private Equity Partners Ultimate GP, L.L.C.. is the general partner of MetLife Investment Private Equity Partners GP, L.P. (the "Fund"). The interests in the Fund are held exclusively by third parties.

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

PART 1 - ORGANIZATIONAL CHART

G-1a-2



1 MetLife Middle Market Private Debt, GP, LLC is the general partner of MetLife Middle Market Private Debt Fund, L.P (the "Fund"). The following affiliates hold limited partnership interests in the Fund: 30.53% is held by MetLife Private Equity Holdings, LLC, 30.53% is held by Metropolitan Life Insurance Company, .99% is held by MetLife Middle Market Private Debt, GP, LLC. The remainder is held by a third party.

2 MetLife Middle Market Private Debt Parallel GP, LLC is the general partner of MetLife Middle Market Private Debt Parallel Fund, LP. The following affiliate holds a limited partnership interest in the Fund: MetLife Insurance K.K. (Japan) (100%).

3 MetLife Japan US Equity Fund GP, LLC is general partner of MetLife Japan US Equity Fund LP ("Fund"). The following affiliates hold a limited partnership interest in the Fund LP: 51% is owned by MetLife Japan US Equity Owners LLC and 49% by MetLife Japan US Equity Owners (Blocker) LLC.

4 MetLife Japan US Equity Fund GP, LLC is the manager of MetLife Japan US Equity Owners (Blocker) LLC. MetLife Insurance K.K. (Japan) is the sole member.

5 MIM EMD GP, LLC is the general partner of MetLife Emerging Market Debt Blend Fund (Insurance Rated), L.P. (the "Fund"). Metropolitan Life Insurance Company owns 59.3% of the Fund. The remainder is held by third parties.

6 MIM LS GP, LLC is the general partner of MetLife Long Short Credit Fund, LP (the "Fund"). Metropolitan Life Insurance Company owns 100% of the Fund

7 MIM LS GP, LLC is the general partner of MetLife Long Short Credit Parallel Fund, LP (the "Fund") and is the sole partner in the Fund.

8 MIM LS GP, LLC is the general partner of MetLife Long Short Credit Master Fund, LP (the "Fund"). MetLife Long Short Credit Fund, LP, is the sole limited partner in the Fund.

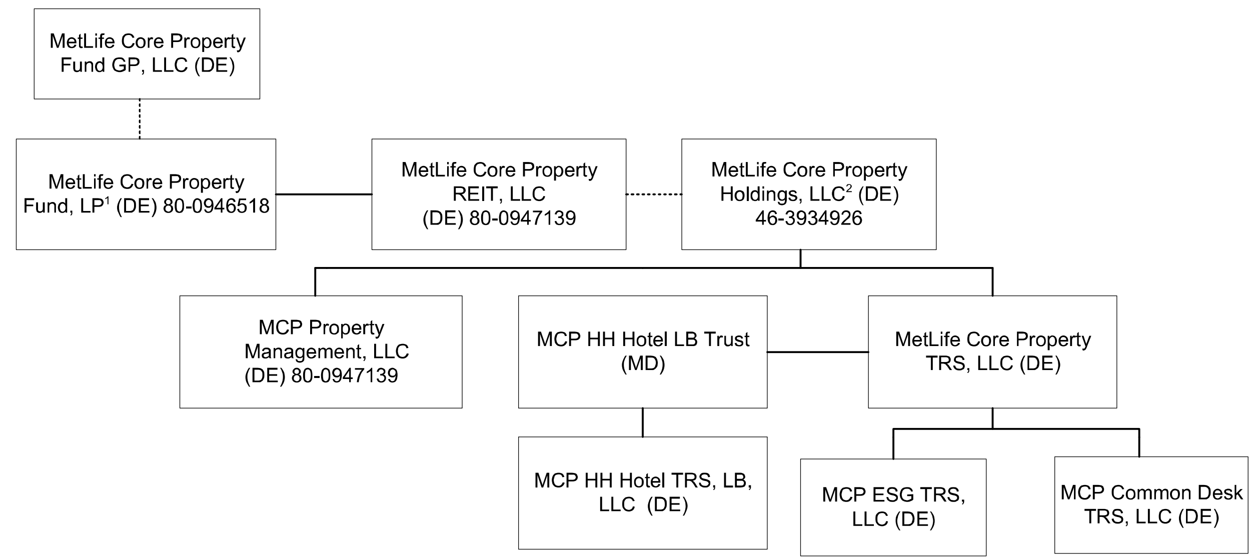
9 MetLife Middle Market Private Debt GP, LLC is the general partner of MetLife Middle Market Private Debt Fund II, LP (the "Fund"). MetLife Middle Market Private Debt II Rated Fund, LP owns 95.8% of the Fund. The remainder is held by third parties.

10 MetLife Japan Water Tower GP LLC is the non-member manager of MetLife Japan Water Tower Fund LP. MetLife Japan Water Tower Fund LP is owned approximately 68.7% by MetLife Water Tower Owner LLC and 31.3% by MetLife Japan Water Tower Owner (Blocker) LLC.

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

PART 1 - ORGANIZATIONAL CHART

G-1b



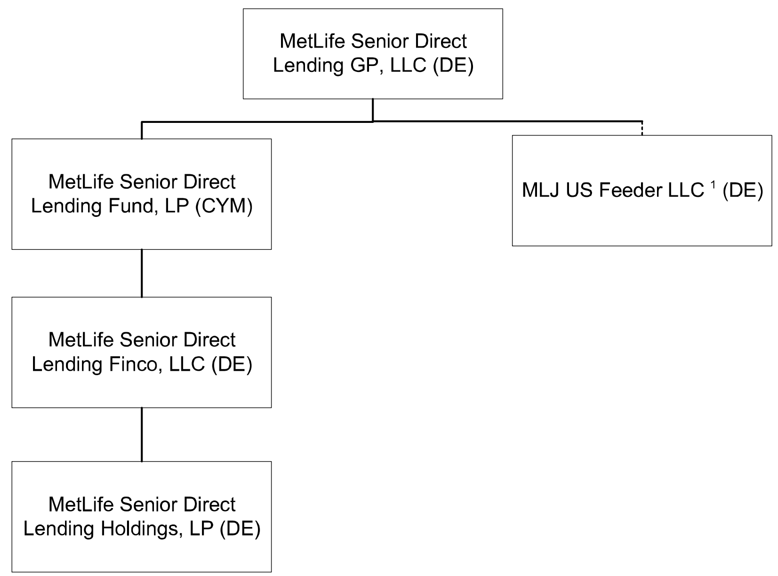
1 MetLife Core Property Fund GP, LLC is the general partner of MetLife Core Property Fund, LP (the "Fund"). A substantial majority of the limited partnership interests in the Fund are held by third parties. The following affiliates hold limited partnership interests in the Fund: Metropolitan Life Insurance Company owns 14.40%, Metropolitan Life Insurance Company (on behalf of Separate Account 746) owns 2.09%, MetLife Insurance Company of Korea Limited owns 1.52%, MetLife Insurance KK owns 8.1%, Metropolitan Tower Life Insurance Company owns 0.04% and Metropolitan Tower Life Insurance Company (on behalf of Separate Account 152) owns 3.85%.

2 MetLife Core Property Holdings, LLC also holds, directly or indirectly, the following limited liability companies (partial and/or indirect ownership indicated in parenthesis): MCP Alley24 East, LLC; MCPF Foxborough, LLC (100%); MCP One Westside, LLC; MCP 7 Riverway, LLC; MCPF Acquisition, LLC; MCP SoCal Industrial – Springdale, LLC; MCP SoCal Industrial – Concourse, LLC; MCP SoCal Industrial – Kellwood, LLC; MCP SoCal Industrial – Redondo, LLC; MCP SoCal Industrial – Fullerton, LLC; MCP SoCal Industrial – Loker, LLC; MCP Paragon Point, LLC; MCP The Palms at Doral, LLC; MCP EnV Chicago, LLC; MCP 1900 McKinney, LLC; MCP 550 West Washington, LLC; MCP 3040 Post Oak, LLC; MCP Plaza at Legacy, LLC; MCP SoCal Industrial – LAX, LLC; MCP SoCal Industrial - Anaheim, LLC; MCP SoCal Industrial - Canyon, LLC; MCP SoCal Industrial – Bernardo, LLC; MCP Ashton South End, LLC; MCP Lodge At Lakecrest, LLC; MCP Main Street Village, LLC; MCP Trimble Campus, LLC; MCP Stateline, LLC; MCP Highland Park Lender, LLC; MCP Buford Logistics Center Bldg B, LLC; MCP 22745 & 22755 Relocation Drive, LLC; MCP 9020 Murphy Road, LLC; MCP Northyards Holdco, LLC; MCP Northyards Owner, LLC (100%); MCP Northyards Master Lessee, LLC (100%); MCP VOA Holdings, LLC; MCP VOA I & III, LLC (100%); MCP VOA II, LLC (100%); MCP West Broad Marketplace, LLC; MCP Grapevine, LLC; MCP Union Row, LLC; MCP Fife Enterprise Center, LLC; MCP 2 Ames, LLC; MCP 2 Ames Two, LLC (100%); MCP 2 Ames One, LLC (100%); MCP 2 Ames Owner, LLC (100%); MCP 350 Rohlwing, LLC; MCP- Wellington, LLC; MCP Onyx, LLC; MCP Valley Forge, LLC; MCP Valley Forge Two, LLC (100%); MCP Valley Forge One, LLC (100%); MCP Valley Forge Owner, LLC (100%); MCP MA Property REIT, LLC; MCPF- Needham, LLC (100%); 60 11th Street, LLC (100%); MCP-English Village, LLC; MCP 100 Congress Member, LLC; Des Moines Creek Business Park Phase II, LLC; MCP Magnolia Park Member, LLC; MCP Denver Pavilions Member, LLC; MCP Seattle Gateway Industrial I, LLC; MCP Seattle Gateway Industrial II, LLC; MCP Seventh and Osborn Retail Member, LLC; MCP Astor at Osborn, LLC; MCP Block 23 Member, LLC; MCP Burnside Member, LLC; MCP Vance Jackson, LLC; MCP Mountain Technology Center Member TRS, LLC; MCP Vineyard Avenue Member, LLC; MCP Shakopee, LLC; MCP 93 Red River Member, LLC; MCP Frisco Office, LLC; MCP Center Avenue Industrial Member, LLC; MCP 220 York, LLC; MCP 1500 Michael, LLC; MCP Sleepy Hollow Member, LLC; MCP Clawiter Innovation Member, LLC; MCP Bradford, LLC; MCP Hub I, LLC; MCP Hub I Property, LLC (100%); MCP Dillon, LLC; MCP Dillon Residential, LLC; MCP Optimist Park Member, LLC; Mountain Technology Center Venture, LLC (100%); MCP 38th West Highland, LLC; Mountain Technology Center A, LLC; Mountain Technology Center B, LLC; Mountain Technology Center C, LLC; Mountain Technology Center D, LLC; Mountain Technology Center E, LLC; MCP Frisco Office Two, LLC; MCP Gateway Commerce Center 5, LLC; MCP Allen Creek Member, LLC; Center Avenue Industrial, LLC (81.28%); Center Avenue Industrial Venture, LLC (81.28%); MCP HH Hotel LB Trust (100%); Vineyard Avenue Industrial Venture, LLC (79.81%) and Vineyard Avenue Industrial, LLC (79.81%); MCP 122 E. Sego Lilly, LLC; MCP 50-60 Binney, LLC; MCP HH Hotel LB, LLC; MCP HH Hotel TRS, LB, LLC (100%); MCP Rausch Creek Logistics Center Member I, LLC; MCP Rausch Creek Logistics Center Member II, LLC; MCP 249 Industrial Business Park, LLC (100%); MCP Alder Avenue Industrial Member, LLC (100%); MCP Valley Boulevard Industrial Member, LLC (100%); MCP Key West, LLC; MCP West Fork, LLC; MCP Broadstone, LLC; MCP Ranchero Village MHC Member, LLC; SLR Block 23 Residential Owner, LLC; Block 23 Residential Investors, LLC.

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

PART 1 - ORGANIZATIONAL CHART

G-1c

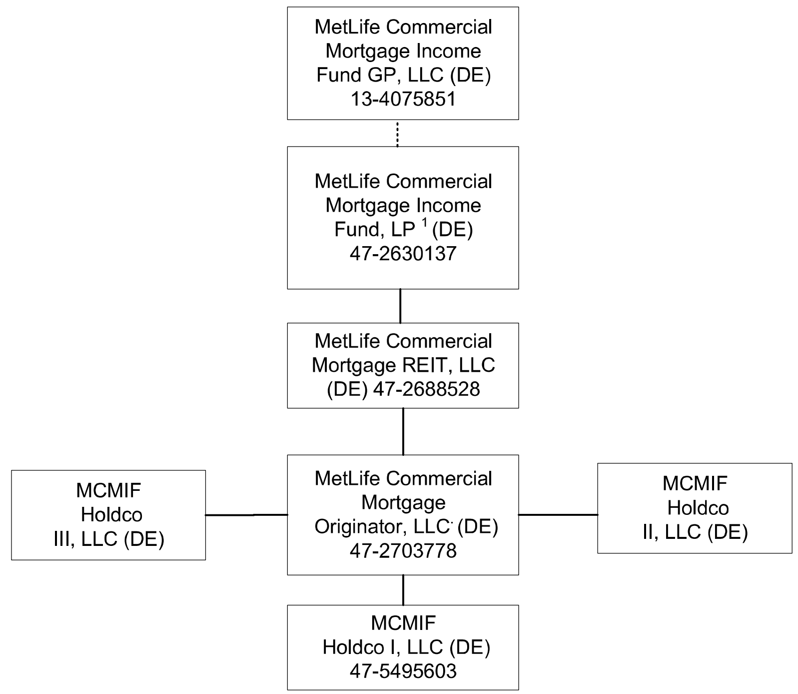


1. MetLife Senior Direct Lending GP, LLC is the Manager of MLJ US Feeder LLC. MetLife Insurance K.K. is the sole member

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

PART 1 - ORGANIZATIONAL CHART

G-1d

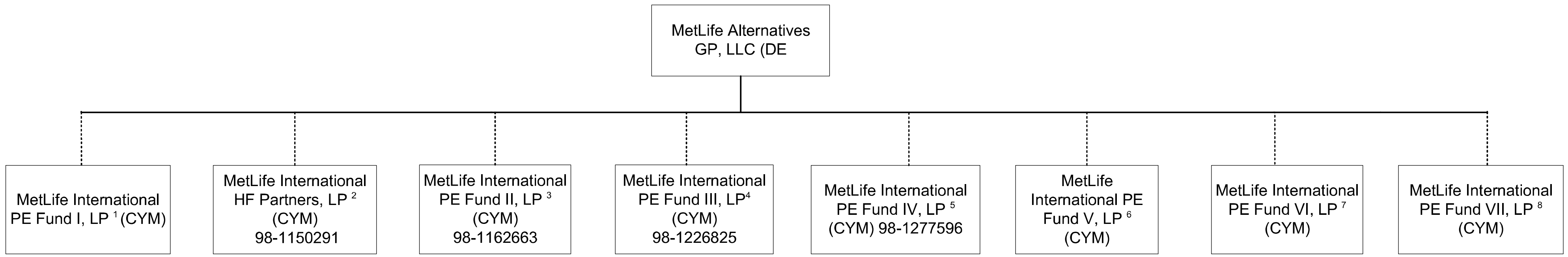


1 MetLife Commercial Mortgage Income Fund GP, LLC is the general partner of MetLife Commercial Mortgage Income Fund, LP (the "Fund"). A majority of the limited partnership interests in the Fund are held by third parties. The following affiliates hold limited partnership interests in the Fund: Metropolitan Life Insurance Company owns 27.35%, MetLife Insurance Company of Korea, Limited. owns 1.04%, and Metropolitan Tower Life Insurance Company owns 3.62%.

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

PART 1 - ORGANIZATIONAL CHART

G-1e



1 95.88% of the limited partnership interests of MetLife International PE Fund I, LP is owned by MetLife Insurance K.K. (Japan), and 4.12% is owned by MetLife Mexico, S.A. de C.V.

2 90.30% of the limited partnership interests of MetLife International HF Partners, LP is owned by MetLife Insurance K.K. (Japan) and 9.70% is owned by MetLife Insurance Company of Korea Limited.

3 97.90% of the limited partnership interest of MetLife International PE Fund II, LP is owned by MetLife Insurance K.K. (Japan) and 2.1% is owned by MetLife Mexico, S.A. de C.V

4 92.09% of the limited partnership interest of MetLife International PE Fund III, LP is owned by MetLife Insurance K.K. (Japan) and 7.91% is owned by MetLife Insurance Company of Korea Limited.

5 96.21% of the limited partnership interests of MetLife International PE Fund IV, LP is owned by MetLife Insurance K.K, (Japan) 3.79% is owned by MetLife Insurance Company of Korea Limited.

6 96.73% of the limited partnership interests of MetLife International PE Fund V, LP is owned by MetLife Insurance K.K. (Japan) and 3.27% is owned by MetLife Insurance Company of Korea.

7 96.53% of the limited partnership interests of MetLife International PE Fund VI, LP entity is owned by MetLife Insurance K.K. (Japan) and 3.47% is owned by MetLife Insurance Company of Korea.

8 MetLife Alternatives GP, LLC is the general partner of MetLife International PE Fund VII, LP. MetLife Insurance K.K. (Japan) is the sole limited partner.

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

PART 1 - ORGANIZATIONAL CHART

1) The voting securities (excluding directors' qualifying shares, if any) of each subsidiary shown on the organizational chart are 100% owned by their respective parent corporation, unless otherwise indicated.

2) The Metropolitan Money Market Pool and MetLife Intermediate Income Pool are pass-through investments pools, of which Metropolitan Life Insurance Company and/or its subsidiaries and/or affiliates are general partners.

3) The MetLife, Inc. organizational chart does not include real estate joint ventures and partnerships of which MetLife, Inc. and/or its subsidiaries is an investment partner. In addition, certain inactive subsidiaries have also been omitted.

4) MetLife Services EEIG is a cost-sharing mechanism used in European Union for European Union-affiliated members.

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 *
0241	MetLife		13-4075851	2945824	1099219	NYSE, ISE	MetLife, Inc.	DE	UDP	Board of Directors	Board of Directors		Board of Directors	YES	
0241	MetLife		20-5894439	3373639			MetLife Global, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		20-1360022				MetLife Pet Insurance Solutions LLC	KY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife International Holdings, LLC	Ownership	0.001	MetLife, Inc	NO	
0241	MetLife			4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	Natiloportem Holdings, LLC	Ownership	0.000	MetLife, Inc	NO	
0241	MetLife			4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife, Inc.	Ownership	99.999	MetLife, Inc	NO	
0241	MetLife		98-1099650				MetLife Global Benefits, Ltd.	CYM	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		36-3665871	3165900			Cova Life Management Company	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		20-5707084	3817825			MetLife Services and Solutions, LLC	DE	NIA	MetLife Group, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			3818523			MetLife Solutions Pte. Ltd.	SGP	NIA	MetLife Services and Solutions, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	Natiloportem Holdings, LLC	Ownership	0.000	MetLife, Inc	NO	
0241	MetLife			3818541			MetLife Services East Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	99.990	MetLife, Inc	NO	
0241	MetLife			3818541			MetLife Services East Private Limited	IND	NIA	Natiloportem Holdings, LLC	Ownership	0.010	MetLife, Inc	NO	
0241	MetLife		22-3805708	3302488			Newbury Insurance Company, Limited	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife	13626	20-5819518	3921870			MetLife Reinsurance Company of Charleston	SC	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		26-6122204	4254959			MetLife Capital Trust IV	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		27-0858844	4278786			MetLife Home Loans LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife	39950	22-2342710				Metropolitan General Insurance Company	RI	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		55-0790010	3165807			MetLife Group, Inc.	NY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		20-4607161				MetLife European Holdings, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife	13092	26-1511401	4300892			MetLife Reinsurance Company of Vermont	VT	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife	62634	51-0104167	4255107			Delaware American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4298925				MetLife Consumer Services, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		81-2253384				MetLife Insurance Brokerage, Inc.	NY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		95-3947585	3166064			MetLife Investors Group, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		43-1906210	3373563	1130412		MetLife Investments Securities LLC (DE)	DE	NIA	MetLife Investors Group, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		43-1906210				MetLife Investors Distribution Company	MO	NIA	MetLife Investors Group, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife	65978	13-5581829	1583845	937834		Metropolitan Life Insurance Company	NY	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		20-2985998				500 Grant Street GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			1584785			500 Grant Street Associates Limited Partnership	CT	NIA	500 Grant Street GP LLC	Management		MetLife, Inc	NO	
0241	MetLife		22-3140349				MetLife Retirement Services LLC	NJ	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		90-0703980				MLIC CB Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						ML Clal Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-0800386				CC Holdco Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Euro CL Investments LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		26-0291767				6104 Hollywood, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						The Building at 575 Fifth Avenue Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						The Building at 575 Fifth Retail Holding LLC	DE	NIA	The Building at 575 Fifth Avenue Mezzanine LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						The Building at 575 Fifth Retail Owner LLC	DE	NIA	The Building at 575 Fifth Retail Holding LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		98-1107266				Met Canada Solar ULC	CAN	NIA	MetLife Capital, Limited Partnership	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		86-1176467				MEX DF Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				Met 1065 Hotel, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		55-0891973				Corporate Real Estate Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				WFP 1000 Holding Company GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0241	MetLife		13-5581829				MTU Hotel Owner, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Water Tower Owner LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						ML Bellevue Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		84-1717470				MSV Irvine Property, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife		13-3619870				23rd Street Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	YES	
0241	MetLife		06-1193029				MetLife Capital Credit L.P.	DE	NIA	23rd Street Investments, Inc.	Management		MetLife, Inc	NO	
0241	MetLife		91-1273824	4600453			MetLife Capital, Limited Partnership	DE	NIA	23rd Street Investments, Inc.	Management		MetLife, Inc	NO	
0241	MetLife						Long Island Solar Farm, LLC	DE	NIA	MetLife Capital, Limited Partnership	Management		MetLife, Inc	NO	
0241	MetLife		43-1822723	4275507			Missouri Reinsurance, Inc.	CYM	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	YES	
0241	MetLife		13-3237278				MetLife Holdings, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	YES	
0241	MetLife		13-3237275				MetLife Credit Corp.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-3237277				MetLife Funding, Inc.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-3170235				Metropolitan Tower Realty Company, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	YES	
0241	MetLife		01-0855028				Midtown Heights, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		43-6026902				White Oak Royalty Company	OK	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	YES	
0241	MetLife						Plaza Drive Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		26-2853672				MLIC Asset Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		36-4197196				MetLife Properties Ventures, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		22-2375428				Transmountain Land & Livestock Company	MT	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	YES	
0241	MetLife		34-1650967				MetLife Legal Plans, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	YES	
0241	MetLife		34-1631590				MetLife Legal Plans of Florida, Inc.	FL	NIA	MetLife Legal Plans, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-3179826	3219782			MetLife Next Gen Ventures, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		86-1794197				1350 Eye Street Owner LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife		13-4047186				MetLife Tower Resources Group, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	YES	
0241	MetLife		26-0404927				Housing Fund Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		26-0405155				MTC Fund I, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc	NO	
0241	MetLife		13-5581829				MTC Fund II, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc	NO	
0241	MetLife		14-2013939	3727429			MTC Fund III, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc	NO	
0241	MetLife			4254454			St. James Fleet Investments Two Limited	CYM	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	YES	
0241	MetLife		98-0391368	4254520			OMI MLIC Investments Limited	CYM	NIA	St. James Fleet Investments Two Limited	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife				0001719327		MetLife Securitization Depositor LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		06-1535895				PREFCO Fourteen, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						ML HS Member LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						ML MMIP Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		82-5393412				Pacific Logistics Industrial South, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		27-0226554	4600435			MLIC Asset Holdings II LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife RC SF Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-3608641				ML Swan Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-3589015				ML Swan GP, LLC	DE	NIA	ML Swan Mezz, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-3616798				ML Dolphin Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		82-4889675				ML Southlands Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife		83-2970698				ML Port Chester SC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife		82-4019470				ML Cerritos TC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife		82-5351346				ML Sloan's Lake Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife						ML Sentinel Square Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-3593573				ML Dolphin GP, LLC	DE	NIA	ML Dolphin Mezz, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Haskell East Village, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-0803970				MetLife CC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife		80-0821598				Oconee Hotel Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		80-0823015				Oconee Land Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		80-0823413				Oconee Land Development Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		90-0853553				Oconee Golf Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		37-1694299				Oconee Marina Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				MNQM TRUST 2020	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0241	MetLife						ML Hudson Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-2460801				1201 TAB Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-2460801				MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-2477278				MetLife LHH Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife						MetLife Ashton Austin Owner, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				MetLife Acoma Owner, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						ML Matson Mills Member LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		87-4569349				ML University Town Center Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						ML 300 Third Member LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						1925 WJC Owner, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		26-1762232				Boulevard Residential, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Ontario Street Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4158087				MetLife 555 12th Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife		82-3135079				150 North Riverside PE Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife		46-4283517				MetLife Camino Ramon Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife		13-5581829				ML OMD Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4129811				MetLife 425 MKT Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife		13-5581829				Southcreek Industrial Holdings. LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4229772				MetLife THR Investor, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				MCJV, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife OFC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4584166				ML Southmore, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife		13-5581829				MetLife Private Equity Holdings, LLC	DE	NIA	MetLife SP Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		20-8254446				10700 Wilshire, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		47-3741955				ML Mililani Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife		47-5228317				MCPP Owners, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife		20-3700390				Viridian Miracle Mile, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						ML-AI MetLife Member 5, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Park Tower Member , LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		47-5505232				Park Tower REIT, Inc.	DE	NIA	MetLife Park Tower Member, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		81-1408328				Park Tower JV Member, LLC	DE	NIA	Park Tower REIT, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		82-1637862				MetLife Chino Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				MetLife Boro Station Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						ML One Bedminster, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Pacific Logistics Industrial North, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		83-2270141				MMP Owners, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						ML Corner 63 Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				MetLife 8280 Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Campus at SGV Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MC Portfolio JV Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				MMP Owners III, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Multi-Family Partners III, LLC	DE	NIA	MMP Owners III, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				MMP Holdings III, LLC	DE	NIA	MetLife Multi-Family Partners III, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				MMP Cedar Street REIT, LLC	DE	NIA	MMP Holdings III, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				MMP Cedar Street Owner, LLC	DE	NIA	MMP Cedar Street REIT, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				MMP South Park REIT, LLC	DE	NIA	MMP Holdings III, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				MMP South Park Owner, LLC	DE	NIA	MMP South Park REIT, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				MMP Olivian REIT, LLC	DE	NIA	MMP Holdings III, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				MMP Olivian Owner, LLC	DE	NIA	MMP Olivian REIT, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCRE Block 40, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Japan US Equity Owners LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-5581829				MetLife SP Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife						ML-AI MetLife Member 3, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	

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0241	MetLife						ML-AI MetLife Member 4, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife		82-2216412				White Tract II, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		81-0770888				MetLife Treat Towers Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4255167				ML Terraces, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife 1007 Stewart, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Chestnut Flats Wind, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		47-1256270				MetLife OBS Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife FM Hotel Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						LHCW Holdings (U.S.) LLC	DE	NIA	MetLife FM Hotel Member, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						LHC Holdings (U.S.) LLC	DE	NIA	LHCW Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						LHCW Hotel Holding (U.S.) LLC	DE	NIA	LHC Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						LHCW Hotel Holding (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						LHCW Hotel Operating Company (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife HCMJV 1 GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife HCMJV 1 LP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4196012				ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Sino-US United MetLife Insurance Co. Ltd.	CHN	IA	Metropolitan Life Insurance Company	Ownership	50.000	MetLife, Inc	NO	
0241	MetLife		84-4913232				ML Armature Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Management		MetLife, Inc	NO	
0241	MetLife		81-0706365				Versant Health, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		81-0711451				Versant Health Holdco, Inc.	DE	NIA	Versant Health, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		80-0769466				Versant Health Consolidations Corp.	DE	NIA	Versant Health Holdco,. Inc	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		82-3220801				WDV Acquisition Corp.	DE	NIA	Versant Health Consolidations Corp.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		20-8963174				Superior Vision Holdings, Inc.	DE	NIA	Versant Health Consolidations Corp.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		51-0418587				Block Vision Holdings Corporation	DE	NIA	Versant Health Consolidations Corp.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		11-3051991				Davis Vision, Inc	NY	NIA	WDV Acquisition Corp.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		11-2958041				DavisVision IPA, Inc.	NY	NIA	Davis Vision, Inc	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		84-1800280				Versant Health Lab, LLC	DE	NIA	Davis Vision, Inc	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-5001007				Superior Procurement, Inc.	DE	NIA	Superior Vision Holdings, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-3741352				Superior Vision Services, Inc.	DE	NIA	Superior Vision Holdings, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife	60188	86-0757439				Superior Vision Insurance, Inc.	AZ	IA	Superior Vision Services, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		11-3391532				Vision Twenty-One Managed Eye Care IPA, Inc.	NY	NIA	Block Vision Holdings Corporation	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife	52005	39-1736329				Superior Vision Insurance Plan of Wisconsin, Inc.	WI	IA	Block Vision Holdings Corporation	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		59-2749609				Vision 21 Physician Practice Management Company	FL	NIA	Block Vision Holdings Corporation	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		22-2512390				Superior Vision Benefit Management, Inc.	NJ	NIA	Block Vision Holdings Corporation	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		59-3203060				Vision 21 Managed Eye Care of Tampa Bay, Inc.	FL	NIA	Superior Vision Benefit Management, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife	95387	75-2631278				Block Vision of Texas, Inc.	TX	IA	Superior Vision Benefit Management, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		22-3343185				UVC Independent Practice Association, Inc.	NY	NIA	Superior Vision Benefit Management, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		52-1618385				MEC Health Care, Inc.	MD	NIA	Superior Vision Benefit Management, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife	14189	20-5580363				Superior Vision of New Jersey, Inc.	NJ	IA	Superior Vision Benefit Management, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife	97136	13-3114906	3219773			Metropolitan Tower Life Insurance Company	NE	RE	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		38-4035918				MetLife Assignment Company, Inc (DE)	DE	DS	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc	YES	
0241	MetLife						MTL HS Member LLC	DE	DS	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-3114906				MTL Leasing, LLC	DE	DS	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		52-1528581	3921834	0000727303		SafeGuard Health Enterprises, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife	14170	33-0733552				MetLife Health Plans, Inc.	NJ	IA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		95-2879515				SafeGuard Health Plans, Inc. (CA)	CA	IA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife	79014	33-0515751				SafeHealth Life Insurance Company	CA	IA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife	52009	65-0073323				SafeGuard Health Plans, Inc. (FL)	FL	IA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife	95051	75-2046497				SafeGuard Health Plans, Inc. (TX)	TX	IA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife	60690	98-0000065	4247326			American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	

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0241	MetLife						BIDV MetLife Life Insurance Limited Liability Company	VNM	IA	American Life Insurance Company	Ownership	60.610	MetLife, Inc	NO	
0241	MetLife		AA-1580066				MetLife Insurance K.K. (Japan)	JPN	IA	American Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Fortissimo Co., Ltd	JPN	IA	MetLife Insurance K.K. (Japan)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		88-1313096				MetLife Japan Water Tower Owner (Blocker) LLC	DE	IA	MetLife Insurance K.K. (Japan)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			4250018			MetLife Life Insurance Company (Egypt)	EGY	NIA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	84.125	MetLife, Inc	NO	
0241	MetLife		51-0205283				International Technical and Advisory Services Limited	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc	YES	
0241	MetLife		02-0649743				Borderland Investments Limited (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc	YES	
0241	MetLife						ALICO Hellas Single Member Limited Liability Company (Greece)	GRC	NIA	Borderland Investments Limited (DE)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-3912049				ALICO Properties, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	51.000	MetLife, Inc	YES	
0241	MetLife		13-3919049				Global Properties, Inc. (USA-Delaware)	DE	NIA	ALICO Properties, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Global Holding Company I GmbH (Swiss)	CHE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-3759652	3166279			MetLife International Holdings, LLC	DE	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	0.000	MetLife, Inc	NO	
0241	MetLife			4254995			Fundacion MetLife Mexico, A.C.	MEX	NIA	MM Global Operations Support Center, S.A. de C.V., S.A. de C.V.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Asia Services Sdn. Bhd	MYS	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		AA-1860015				MetLife Emeklilik ve Hayat A.S. (Turkey)	TUR	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.980	MetLife, Inc	NO	
0241	MetLife			4250072			PJSC MetLife (Ukraine)	UKR	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.999	MetLife, Inc	NO	
0241	MetLife			4250072			PJSC MetLife (Ukraine)	UKR	IA	International Technical and Advisory Services Limited (DE)	Ownership	0.001	MetLife, Inc	NO	
0241	MetLife			4250072			PJSC MetLife (Ukraine)	UKR	IA	Borderland Investments Limited (DE)	Ownership	0.001	MetLife, Inc	NO	
0241	MetLife						MetLife Innovation Centre Limited	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.999	MetLife, Inc	NO	
0241	MetLife						MetLife Asset Management Corp. (Japan)	JPN	NIA	ALICO Operations, LLC (DE)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			4251293			MetLife Seguros S.A. (Uruguay)	URY	IA	ALICO Operations, LLC (DE)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	90.000	MetLife, Inc	NO	
0241	MetLife						MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	10.000	MetLife, Inc	NO	
0241	MetLife						MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	International Technical and Advisory Services Limited (DE)	Ownership	0.000	MetLife, Inc	NO	
0241	MetLife						MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	Borderland Investments Limited (DE)	Ownership	0.000	MetLife, Inc	NO	
0241	MetLife						MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	Natiloportem Holdings, LLC	Ownership	0.000	MetLife, Inc	NO	
0241	MetLife			4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	MetLife Investment Management Holdings (Ireland) Limited (Ireland)	Ownership	99.990	MetLife, Inc	NO	
0241	MetLife			4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	0.010	MetLife, Inc	NO	

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0241	MetLife						MetLife Investment Management Europe Limited (Ireland)	IRL	NIA	MetLife Investment Management Holdings (Ireland) Limited (Ireland)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			4275534			MetLife Investments Asia Limited (Hong Kong)	HKG	NIA	MetLife Investment Management Holdings (Ireland) Limited (Ireland)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			4254427			MetLife Investments Limited (UK)	GBR	NIA	MetLife Investment Management Holdings (Ireland) Limited (Ireland)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Investment Management Holdings (Ireland) Limited (Ireland)	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	LUX	NIA	MetLife Investment Management Holdings (Ireland) Limited (Ireland)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		30-0615846				ALICO Operations, LLC (DE)	DE	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Asia Holding Company Pte. Ltd.	SGP	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife UK Limited	GBR	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Innovation Centre Pte. Ltd	SGP	NIA	MetLife Asia Holding Company Pte. Ltd.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Reinsurance Company of Bermuda Ltd.	BMU	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Investment Management Limited (UK)	GBR	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			4249469			Closed Joint-stock Company Master-D (Russia)	RUS	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Global Holding Company II GmbH (Swiss)	CHE	NIA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-3953333	3166372			Natiloportem Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX	NIA	Natiloportem Holdings, LLC	Ownership	99.900	MetLife, Inc	NO	
0241	MetLife			3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	0.100	MetLife, Inc	NO	
0241	MetLife			3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	66.662	MetLife, Inc	NO	
0241	MetLife			3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife Worldwide Holdings, LLC	Ownership	33.337	MetLife, Inc	NO	
0241	MetLife			3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc	NO	
0241	MetLife						MetLife International Limited, LLC (DE)	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						AmMetLife Insurance Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc	NO	
0241	MetLife						MAXIS GBN S.A.S.	FRA	NIA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc	NO	
0241	MetLife						MAXIS Services, LLC	DE	NIA	MAXIS GBN S.A.S.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MAXIS Insurance Brokerage Services, Inc.	DE	NIA	MAXIS Services, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		AA-5480033				AmMetLife Takaful Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc	NO	
0241	MetLife						MetLife Asia Limited (Hong Kong)	HKG	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc	NO	
0241	MetLife			4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc	NO	
0241	MetLife			2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.460	MetLife, Inc	NO	
0241	MetLife			2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	4.540	MetLife, Inc	NO	
0241	MetLife			4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Compania Inversora MetLife S.A.	Ownership	19.120	MetLife, Inc	NO	
0241	MetLife			4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	80.880	MetLife, Inc	NO	
0241	MetLife		06-1597037	2985727			MetLife Worldwide Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			2704610			Best Market S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.000	MetLife, Inc	NO	
0241	MetLife			2704610			Best Market S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	5.000	MetLife, Inc	NO	
0241	MetLife		AA-5344102	3166411			PNB MetLife India Insurance Company Limited	IND	IA	MetLife International Holdings, LLC	Ownership	46.873	MetLife, Inc	NO	

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0241	MetLife			3373648			MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			3373648			MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	Natiloportem Holdings, LLC	Ownership	0.000	MetLife, Inc	NO	
0241	MetLife			4249311			MetLife Mas, S.A. de C.V (Mexico)	MEX	IA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			4249311			MetLife Mas, S.A. de C.V (Mexico)	MEX	IA	International Technical and Advisory Services Limited (DE)	Ownership	0.000	MetLife, Inc	NO	
0241	MetLife			4189846			MetLife Global Holdings Corporation S.A. de C.V. (Ireland)	IRL	NIA	MetLife International Holdings, LLC	Ownership	98.900	MetLife, Inc	NO	
0241	MetLife			4189846			MetLife Global Holdings Corporation S.A. de C.V. (Ireland)	IRL	NIA	MetLife International Limited, LLC	Ownership	1.100	MetLife, Inc	NO	
0241	MetLife		13-3047691				Metropolitan Global Management, LLC (Ireland)	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Management		MetLife, Inc	NO	
0241	MetLife		AA-2730030	3165740			MetLife Mexico Holding S. de R.L. de C.V.	MEX	IA	Metropolitan Global Management , LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		AA-2730030	3165740			MetLife Mexico Holding S. de R.L. de C.V.	MEX	IA	MetLife International Holdings, LLC	Ownership	0.000	MetLife, Inc	NO	
0241	MetLife		AA-2730030	3165740			MetLife Mexico, S.A. de C.V.	MEX	IA	MetLife Mexico Holdings, S. de R.L. de C.V.	Ownership	99.050	MetLife, Inc	NO	
0241	MetLife		AA-2730030	3165740			MetLife Mexico, S.A. de C.V.	MEX	IA	MetLife International Holdings, LLC	Ownership	0.950	MetLife, Inc	NO	
0241	MetLife			4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico, S.A. de C.V.	Ownership	99.000	MetLife, Inc	NO	
0241	MetLife			4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc	NO	
0241	MetLife			3165795			MetLife Pensiones Mexico S.A.	MEX	IA	MetLife Mexico Holdings, S. de R.L. de C.V.	Ownership	97.513	MetLife, Inc	NO	
0241	MetLife			3165795			MetLife Pensiones Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	2.488	MetLife, Inc	NO	
0241	MetLife			3267390			MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife Mexico Holdings, S. de R.L. de C.V.	Ownership	98.000	MetLife, Inc	NO	
0241	MetLife			3267390			MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife International Holdings, LLC	Ownership	2.000	MetLife, Inc	NO	
0241	MetLife		AA-5420018	3166288			MetLife Insurance Company of Korea, Ltd	KOR	IA	MetLife Mexico, S.A. de C.V.	Ownership	14.640	MetLife, Inc	NO	
0241	MetLife		AA-5420018	3166288			MetLife Insurance Company of Korea, Ltd	KOR	IA	Metropolitan Global Management , LLC	Ownership	85.360	MetLife, Inc	NO	
0241	MetLife						MetLife Financial Services, Co., Ltd. (South Korea)	KOR	NIA	MetLife Insurance Company of Korea, Limited	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			4200880			MetLife Ireland Treasury d.a.c.	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		AA-1930041	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c.	Ownership	91.165	MetLife, Inc	NO	
0241	MetLife		AA-1930041	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	8.835	MetLife, Inc	NO	
0241	MetLife			4239358			MetLife Investments Pty Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Services Pty Limited	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			4239367			MetLife Insurance and Investment Trust (Australia)	AUS	NIA	MetLife Investments PTY Limited	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			1173732			MetLife General Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife EU Holding Company Limited (Ireland)	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		AA-1780108				MetLife Europe d.a.c.	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Services EOOD (Bulgaria)	BGR	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Pension Trustees Limited (UK)	GBR	IA	MetLife Europe d.a.c.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			4258407			MetLife Solutions S.A.S. (France)	FRA	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc	NO	

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0241	MetLife			4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.990	MetLife, Inc	NO	
0241	MetLife			4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU	IA	MetLife Services Sp. z o.o	Ownership	0.010	MetLife, Inc	NO	
0241	MetLife						MetLife Services Cyprus Ltd.	CYP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			4258331			Agenvita S.r.l. (Italy)	ITA	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Services, Sociedad Limitada (Spain)	ESP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Europe Insurance d.a.c	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			4189864			MetLife Europe Services Limited (Ireland)	IRL	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife			3077272			MetLife Chile Inversiones Limitada	CHL	NIA	MetLife, Inc.	Ownership	72.351	MetLife, Inc	NO	
0241	MetLife			3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.767	MetLife, Inc	NO	
0241	MetLife			3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Natiloportem Holdings, LLC	Ownership	0.000	MetLife, Inc	NO	
0241	MetLife			3077272			MetLife Chile Inversiones Limitada	CHL	NIA	American Life Insurance Company	Ownership	24.882	MetLife, Inc	NO	
0241	MetLife		AA-2280000	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.997	MetLife, Inc	NO	
0241	MetLife		AA-2280000	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	International Technical and Advisory Services Limited (DE)	Ownership	0.003	MetLife, Inc	NO	
0241	MetLife						Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	97.130	MetLife, Inc	NO	
0241	MetLife						Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.870	MetLife, Inc	NO	
0241	MetLife					Santiago Stock Exchange (SSE)	AFP Provida S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	10.922	MetLife, Inc	NO	
0241	MetLife					Santiago Stock Exchange (SSE)	AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Tres Limitada	Ownership	42.382	MetLife, Inc	NO	
0241	MetLife					Santiago Stock Exchange (SSE)	AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	42.382	MetLife, Inc	NO	
0241	MetLife			4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Seguros de Vida S.A.	Ownership	99.900	MetLife, Inc	NO	
0241	MetLife			4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.100	MetLife, Inc	NO	
0241	MetLife						Provida Internacional S.A. (Chile)	CHL	NIA	AFP Provida S.A.	Ownership	99.990	MetLife, Inc	NO	
0241	MetLife						Provida Internacional S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.010	MetLife, Inc	NO	
0241	MetLife						AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	Provida Internacional S.A.	Ownership	99.900	MetLife, Inc	NO	
0241	MetLife						AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	MetLife Chile Inversiones Limitada	Ownership	0.100	MetLife, Inc	NO	
0241	MetLife						MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.990	MetLife, Inc	NO	
0241	MetLife						MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	Inversiones MetLife Holdco Dos Limitada	Ownership	0.010	MetLife, Inc	NO	
0241	MetLife		82-2405817				MetLife Investment Management Holdings, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		82-3238385				MetLife Real Estate Lending LLC	DE	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		82-2405817				ML Venture 1 Servicer, LLC	DE	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						ML Venture 1 Manager, S. de R.L. de C.V. (Mexico)	MEX	NIA	MetLife Investment Management Holdings, LLC	Ownership	99.900	MetLife, Inc	NO	

SCHEDULE Y

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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0241	MetLife						ML Venture 1 Manager, S. de R.L. de C.V. (Mexico)	MEX	NIA	MetLife Investment Management Holdings (Ireland) Limited (Ireland)	Ownership	0.100	MetLife, Inc	NO	
0241	MetLife						MetLife Investment Management, LLC	DE	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		38-3853223				MIM I LLC	PA	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MLIA SBAF Manager, LLC (DE)	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		82-2405817				MLIA SBAF Colony Manager, LLC (DE)	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		87-1640780				MetLife MMPD II Special, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MLIA Manager I, LLC (DE)	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MIM Campus at SGV Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						1350 Eye Street Manager LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						ML Bellevue Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-4075851				ML-URS Port Chester SC Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Hampden Square Manager LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Core Property Fund GP, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Strategic Hotel Debt Fund GP, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Strategic Hotel Debt Fund LP	DE	NIA	MetLife Strategic Hotel Debt Fund GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife						MetLife Strategic Hotel Originator, LLC	DE	NIA	MetLife Strategic Hotel Debt Fund LP, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MSHDF Holdco I, LLC	DE	NIA	MetLife Strategic Hotel Originator, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		87-4795859				MetLife Investment Private Equity Partners Ultimate GP, L.L.C.	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Investment Private Equity Partners GP, L.P.	DE	NIA	MetLife Investment Private Equity Partners Ultimate GP, L.L.C.	Management		MetLife, Inc	NO	
0241	MetLife						MetLife Investment Private Equity Partners, L.P.	DE	NIA	MetLife Investment Private Equity Partners GP, L.P.	Management		MetLife, Inc	NO	
0241	MetLife						MetLife Investment Private Equity Partners (Feeder), L.P.	CYM	NIA	MetLife Investment Private Equity Partners GP, L.P.	Management		MetLife, Inc	NO	
0241	MetLife		86-3778918				MIM CM Syndicator LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	YES	
0241	MetLife						MetLife Loan Asset Management, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		82-2405817				MLIA Park Tower Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4140926				MIM Property Management, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MIM MetWest International Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MIM ML-AI Venture 5 Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MIM Clal General Partner, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife 425 MKT Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MIM Property Management of Georgia 1, LLC	DE	NIA	MIM Property Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Single Family Rental Fund GP, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Single Family Rental Fund LP	DE	NIA	MetLife Single Family Rental Fund GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife						MetLife Enhanced Core Property Fund GP, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		86-3763031				MetLife Enhanced Core Property Fund. LP	DE	NIA	MetLife Enhanced Core Property Fund GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife		86-3775579				MetLife Enhanced Core Property REIT, LLC	DE	NIA	MetLife Enhanced Core Property Fund. LP	Ownership	99.900	MetLife, Inc	NO	
0241	MetLife						MetLife Enhanced Core Property Holdings, LLC	DE	NIA	MetLife Enhanced Core Property REIT, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MEC Burlington Woods Biocenter, LLC	DE	NIA	MetLife Enhanced Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MEC Fillmore Cherry Creek, LLC	DE	NIA	MetLife Enhanced Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MEC MA Property REIT, LLC	DE	NIA	MetLife Enhanced Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MEC Patriot Park 5, LLC	DE	NIA	MetLife Enhanced Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MEC Property Management, LLC	DE	NIA	MetLife Enhanced Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	

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0241	MetLife						MEC 7001 Arlington, LLC	DE	NIA	MetLife Enhanced Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MEC Salt Lake City Hotel Owner, LLC	DE	NIA	MetLife Enhanced Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MEC 83 Happy Valley Member, LLC	DE	NIA	MetLife Enhanced Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MEC Rivard Road Member, LLC	DE	NIA	MetLife Enhanced Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MEC Heritage Creekside Owner, LLC	DE	NIA	MetLife Enhanced Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MEC Whiteland Logistics, LLC	DE	NIA	MetLife Enhanced Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Enhanced Core TRS, LLC	DE	NIA	MetLife Enhanced Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MEC Salt Lake City TRS Lessee, LLC	DE	NIA	MetLife Enhanced Core TRS, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Japan US Equity Fund LP	DE	NIA	MetLife Japan US Equity Fund GP LLC	Management		MetLife, Inc	NO	
0241	MetLife		84-5131590				MREF 425 MKT, LLC	DE	NIA	MetLife Japan US Equity Fund LP	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		81-3382498				MetLife ConSquare Member, LLC	DE	NIA	MetLife Japan US Equity Fund LP	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Japan Water Tower GP LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Japan Water Tower Fund LP	DE	NIA	MetLife Japan Water Tower GP LLC	Management		MetLife, Inc	NO	
0241	MetLife						Water Tower Manager LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MMIP Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MIM Rausch Creek Logistics Center Manager I, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MIM Rausch Creek Logistics Center Manager II, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MIM Cooperative Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		26-0333595				MIM EMD GP, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		85-4233349				MetLife Emerging Market Debt Blend Fund (Insurance Rated), L.P.	DE	NIA	MIM EMD GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife		82-2405817				MIM OMD Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Middle Market Private Debt GP, LLC (DE)	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Middle Market Private Debt Fund, LP (DE)	DE	NIA	MetLife Middle Market Private Debt GP, LLC (DE)	Management		MetLife, Inc	NO	
0241	MetLife						MetLife Middle Market Private Debt Parallel GP, LLC (DE)	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Middle Market Private Debt Parallel Fund, LP	CYM	NIA	MetLife Middle Market Private Debt Parallel GP, LLC (DE)	Management		MetLife, Inc	NO	
0241	MetLife		87-1613098				MetLife Middle Market Private Debt GP II, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		87-1583660				MetLife Middle Market Private Debt Fund II, LP	DE	NIA	MetLife Middle Market Private Debt GP II, LLC	Management		MetLife, Inc	NO	
0241	MetLife						MIM Alder Avenue Industrial Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MIM Valley Boulevard Industrial Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MIM Intersect Manager, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		87-1183667				MIM LS GP, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		87-1155640				MetLife Long Short Credit Fund, LP	DE	NIA	MIM LS GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife		87-1140307				MetLife Long Short Credit Master Fund, LP	DE	NIA	MIM LS GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife		98-1607864				MetLife Long Short Credit Parallel Fund, LP	CYM	NIA	MIM LS GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife						MetLife Japan US Equity Fund GP LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Japan US Equity Owners (Blocker) LLC	DE	NIA	MetLife Japan US Equity Fund GP LLC	Ownership	100.000	MetLife, Inc	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0241	MetLife		80-0946518				MetLife Core Property Fund, LP	DE	NIA	MetLife Core Property Fund GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife		80-0947139				MetLife Core Property REIT, LLC	DE	NIA	MetLife Core Property Fund, LP	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-3934926				MetLife Core Property Holdings, LLC	DE	NIA	MetLife Core Property REIT, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		80-0947139				Block 23 Residential Investors, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		80-0947139				MCP Property Management LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Core Property TRS, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Common Desk TRS, LLC	DE	NIA	MetLife Core Property TRS, LLC (DE)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP ESG TRS, LLC	DE	NIA	MetLife Core Property TRS, LLC (DE)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Rausch Creek Logistics Center Member I, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Rausch Creek Logistics Center Member II, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Center Avenue Industrial Venture, LLC	DE	NIA	MCP Center Avenue Industrial Member, LLC	Management		MetLife, Inc	NO	
0241	MetLife						Center Avenue Industrial, LLC	DE	NIA	Center Avenue Industrial Venture, LLC	Management		MetLife, Inc	NO	
0241	MetLife		47-1946750				60 11th Street, LLC	DE	NIA	MCP 60 11th Street Member, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Hub I Property, LLC	DE	NIA	MCP Hub I, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Des Moines Creek Business Park Phase II, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		80-0947139				MCP One Westside, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4032606				MCP 100 Congress Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP 1500 Michael, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4012463				MCP 1900 McKinney, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP 2 Ames One, LLC	DE	NIA	MCP 2 Ames, LLC	Management		MetLife, Inc	NO	
0241	MetLife						MCP 2 Ames Owner, LLC	DE	NIA	MCP 2 Ames, LLC	Management		MetLife, Inc	NO	
0241	MetLife		47-5525469				MCP 2 Ames Two, LLC	DE	NIA	MCP 2 Ames, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		82-2695637				MCP 2 Ames, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP 38th West Highland, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP 122 E. Sego Lilly, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP 50-60 Binney, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP 220 York, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP 22745 & 22755 Relocation Drive, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP 249 Industrial Business Park, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		47-1279384				MCP 3040 Post Oak, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		83-2471234				MCP 350 Rohlwing, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4043244				MCP 550 West Washington, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4009393				MCP 7 Riverway, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		47-3463114				MCP 9020 Murphy Road, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP 93 Red River Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Alder Avenue Industrial Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Allen Creek Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		81-0993429				MCP Alley 24 East, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-3935124				MCP Ashton South End, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		82-2161491				MCP Block 23 Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Bradford, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Broadstone, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Buford Logistics Center Bldg B, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Burnside Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Center Avenue Industrial Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Clawiter Innovation Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Denver Pavilions Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		80-0947139				MCP Dillon, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		80-0947139				MCP Dillon Residential, LLC, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4024112				MCP EnV Chicago, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Fife Enterprise Center, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0241	MetLife						MCP Frisco Office, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Frisco Office Two, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Gateway Commerce Center 5. LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Grapevine, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP HH Hotel LB, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP HH Hotel LB Trust	MD	NIA	MetLife Core Property TRS, LLC (DE)	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP HH Hotel TRS, LB, LLC	DE	NIA	MCP HH Hotel LB Trust	Management		MetLife, Inc	NO	
0241	MetLife		80-0947139				MCP Highland Park Lender, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Hub I, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Key West, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4009454				MCP Lodge At Lakecrest, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		83-1015971				MCP MA Property REIT, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		47-2338963				MCP Magnolia Park Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4012567				MCP Main Street Village, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Mountain Technology Center Member TRS, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Northyards Holdco, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		81-1655046				MCP Northyards Master Lessee, LLC	DE	NIA	MCP Northyards Holdco, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		81-1500869				MCP Northyards Owner, LLC	DE	NIA	MCP Northyards Holdco, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Optimist Park Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Onyx, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4054412				MCP Paragon Point, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		47-1567737				MCP Plaza at Legacy, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Ranchero Village MHC Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Seattle Gateway Industrial 1, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Seattle Gateway Industrial II, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Seventh and Osborn Retail Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Astor at Osborn, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Shakopee, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Sleepy Hollow Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4075562				MCP SoCal Industrial - Anaheim, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4388617				MCP SoCal Industrial – Bernardo, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4075259				MCP SoCal Industrial - Canyon, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4100416				MCP SoCal Industrial – Concourse, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4064679				MCP SoCal Industrial – Fullerton, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4088528				MCP SoCal Industrial – Kellwood, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4111195				MCP SoCal Industrial – LAX, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4054257				MCP SoCal Industrial – Loker, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP SoCal Industrial – Redondo, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4100363				MCP SoCal Industrial – Springdale, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Stateline, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		46-4023987				MCP The Palms at Doral, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		47-4062730				MCP Trimble Campus, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Union Row, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Valley Boulevard Industrial Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Valley Forge One, LLC	DE	NIA	MCP Valley Forge, LLC	Management		MetLife, Inc	NO	
0241	MetLife						MCP Valley Forge Owner, LLC	DE	NIA	MCP Valley Forge, LLC	Management		MetLife, Inc	NO	
0241	MetLife						MCP Valley Forge Two, LLC	DE	NIA	MCP Valley Forge, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Valley Forge, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Vance Jackson, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP Vineyard Avenue Member, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		47-1967401				MCP VOA I & III, LLC	DE	NIA	MCP VOA Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		47-1975006				MCP VOA Holdings, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		47-1966785				MCP VOA II, LLC	DE	NIA	MCP VOA Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife		83-2524541				MCP Wellington, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP West Broad Marketplace, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP West Fork, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCP-English Village, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCPF – Needham, LLC	DE	NIA	MCP MA Property REIT, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCPF Acquisition, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		83-1015971				MCPF Foxborough, LLC	DE	NIA	MCP MA Property REIT, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Mountain Technology Center Venture, LLC	DE	NIA	MCP Mountain Technology Center Member TRS, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Mountain Technology Center A, LLC	DE	NIA	Mountain Technology Center Venture, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Mountain Technology Center B, LLC	DE	NIA	Mountain Technology Center Venture, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Mountain Technology Center C, LLC	DE	NIA	Mountain Technology Center Venture, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Mountain Technology Center D, LLC	DE	NIA	Mountain Technology Center Venture, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Mountain Technology Center E, LLC	DE	NIA	Mountain Technology Center Venture, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		80-0947139				SLR Block 23 Residential Owner, LLC	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						Vineyard Avenue Industrial Venture, LLC	DE	NIA	MCP Vineyard Avenue Member, LLC	Management		MetLife, Inc	NO	
0241	MetLife						Vineyard Avenue Industrial, LLC	DE	NIA	Vineyard Avenue Industrial Venture, LLC	Management		MetLife, Inc	NO	
0241	MetLife						MetLife Senior Direct Lending GP, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Senior Direct Lending Fund, LP	CYM	NIA	MetLife Senior Direct Lending GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife						MLJ US Feeder LLC	DE	NIA	MetLife Senior Direct Lending GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife						MetLife Senior Direct Lending Finco, LLC	DE	NIA	MetLife Senior Direct Lending Fund GP, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Senior Direct Lending Holdings, LP	DE	NIA	MetLife Senior Direct Lending Finco, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		13-4075851				MetLife Commercial Mortgage Income Fund GP, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		47-2630137				MetLife Commercial Mortgage Income Fund, LP	DE	NIA	MetLife Commercial Mortgage Income Fund GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife		47-2688528				MetLife Commercial Mortgage REIT, LLC	DE	NIA	MetLife Commercial Mortgage Income Fund, LP	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		47-2703778				MetLife Commercial Mortgage Originator, LLC	DE	NIA	MetLife Commercial Mortgage REIT, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		47-5495603				MCMIF Holdco I, LLC	DE	NIA	MetLife Commercial Mortgage Originator, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCMIF Holdco II, LLC	DE	NIA	MetLife Commercial Mortgage Originator, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MCMIF Holdco III, LLC	DE	NIA	MetLife Commercial Mortgage Originator, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife						MetLife Alternatives GP, LLC	DE	NIA	MetLife Investment Management, LLC	Ownership	100.000	MetLife, Inc	NO	
0241	MetLife		98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Alternatives GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife		98-1097183				MetLife International PE Fund I, LP	CYM	NIA	MetLife Alternatives GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife		98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Alternatives GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife		98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Alternatives GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife		98-1277596				MetLife International PE Fund IV, LP	CYM	NIA	MetLife Alternatives GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife		98-1339546				MetLife International PE Fund V, LP	CYM	NIA	MetLife Alternatives GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife		98-1396743				MetLife International PE Fund VI, LP	CYM	NIA	MetLife Alternatives GP, LLC	Management		MetLife, Inc	NO	
0241	MetLife		98-1515673				MetLife International PE Fund VII, LP	CYM	NIA	MetLife Alternatives GP, LLC	Management		MetLife, Inc	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. 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.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	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?	NO
5.	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?	NO
6.	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?	NO
7.	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?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
   9 7 1 3 6 2 0 2 2 4 9 0 0 0 0 0 3
2. Medicare Part D Coverage Supplement [Document Identifier 365]
   9 7 1 3 6 2 0 2 2 3 6 5 0 0 0 0 3
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
   9 7 1 3 6 2 0 2 2 4 4 5 0 0 0 0 3
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
   9 7 1 3 6 2 0 2 2 4 4 6 0 0 0 0 3
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
   9 7 1 3 6 2 0 2 2 4 4 7 0 0 0 0 3
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
   9 7 1 3 6 2 0 2 2 4 4 8 0 0 0 0 3
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
   9 7 1 3 6 2 0 2 2 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Reinsurance risk fees	408,900	879,264	1,103,506
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	408,900	879,264	1,103,506

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	54,602,654	61,751,915
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	(100)	243,374
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		4,516,786
5.	Deduct amounts received on disposals		9,523,752
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	384,402	2,385,669
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	54,218,152	54,602,654
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	54,218,152	54,602,654

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	4,579,134,706	3,686,470,010
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,001,113,699	1,376,733,429
	2.2 Additional investment made after acquisition	111,117,405	69,095,075
3.	Capitalized deferred interest and other	433,638	1,092,753
4.	Accrual of discount	2,325,267	3,440,016
5.	Unrealized valuation increase (decrease)	727,339	(351,329)
6.	Total gain (loss) on disposals	(1,441,786)	(1,310)
7.	Deduct amounts received on disposals	338,638,038	546,983,677
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,489,263	6,442,086
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(39,182,873)	(3,918,175)
10.	Deduct current year's other than temporary impairment recognized	34,723	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,313,065,371	4,579,134,706
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	5,313,065,371	4,579,134,706
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	5,313,065,371	4,579,134,706

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,379,786,309	858,684,852
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	27,229,978	81,335,103
	2.2 Additional investment made after acquisition	257,480,644	267,776,693
3.	Capitalized deferred interest and other		54,838
4.	Accrual of discount		261,635
5.	Unrealized valuation increase (decrease)	(10,306,023)	249,966,712
6.	Total gain (loss) on disposals	23,884,418	2,745,318
7.	Deduct amounts received on disposals	139,370,176	78,037,344
8.	Deduct amortization of premium and depreciation	141,290	229,457
9.	Total foreign exchange change in book/adjusted carrying value	(11,136,250)	(127,420)
10.	Deduct current year's other than temporary impairment recognized	3,025,464	2,644,621
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,524,402,146	1,379,786,309
12.	Deduct total nonadmitted amounts	5,646,120	4,456,471
13.	Statement value at end of current period (Line 11 minus Line 12)	1,518,756,026	1,375,329,838

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	18,817,994,853	16,030,074,838
2.	Cost of bonds and stocks acquired	3,683,393,916	8,470,241,164
3.	Accrual of discount	52,369,948	77,315,499
4.	Unrealized valuation increase (decrease)	519,107	676,526
5.	Total gain (loss) on disposals	105,770,602	152,301,746
6.	Deduct consideration for bonds and stocks disposed of	3,508,229,488	5,820,142,180
7.	Deduct amortization of premium	21,853,650	28,889,440
8.	Total foreign exchange change in book/adjusted carrying value	(317,238,861)	(70,289,570)
9.	Deduct current year's other than temporary impairment recognized	453,818	4,649,488
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	8,054,152	11,355,759
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	18,820,326,761	18,817,994,853
12.	Deduct total nonadmitted amounts	10,944,101	9,814,704
13.	Statement value at end of current period (Line 11 minus Line 12)	18,809,382,660	18,808,180,149

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	13,360,089,428	2,252,502,602	2,694,811,055	(77,403,192)	13,538,838,651	13,360,089,428	12,840,377,783	13,247,591,770
2. NAIC 2 (a)	5,387,930,211	127,078,989	132,891,829	(46,418,598)	5,528,638,664	5,387,930,211	5,335,698,773	5,132,288,535
3. NAIC 3 (a)	781,295,603	28,310,348	17,594,012	(2,345,674)	747,983,211	781,295,603	789,666,265	662,863,170
4. NAIC 4 (a)	145,322,025	5,383,197	7,731,848	(7,241,171)	146,086,000	145,322,025	135,732,203	139,309,956
5. NAIC 5 (a)	11,604,482		6,851,540	1,145,167	12,753,884	11,604,482	5,898,109	31,932,360
6. NAIC 6 (a)	17,175,131		11,784,000	4,950,114	41,093,912	17,175,131	10,341,245	31,049,399
7. Total Bonds	19,703,416,880	2,413,275,136	2,871,664,284	(127,313,354)	20,015,394,322	19,703,416,880	19,117,714,378	19,245,035,190
PREFERRED STOCK								
8. NAIC 1	22,250,000				22,250,000	22,250,000	22,250,000	22,250,000
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	22,250,000				22,250,000	22,250,000	22,250,000	22,250,000
15. Total Bonds and Preferred Stock	19,725,666,880	2,413,275,136	2,871,664,284	(127,313,354)	20,037,644,322	19,725,666,880	19,139,964,378	19,267,285,190

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 409,489,302 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	135,079,773	XXX	134,779,507	306,108	834

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	164,120,056	
2. Cost of short-term investments acquired	250,708,979	1,248,920,619
3. Accrual of discount	355,596	55,072
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(87,462)	(7,716)
6. Deduct consideration received on disposals	279,957,884	1,084,723,751
7. Deduct amortization of premium	59,512	124,168
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)	135,079,773	164,120,056
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	135,079,773	164,120,056

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(49,170,825)
2.	Cost Paid/(Consideration Received) on additions	21,378,029
3.	Unrealized Valuation increase/(decrease)	109,369,365
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(36,219,970)
6.	Considerations received/(paid) on terminations	(29,149,153)
7.	Amortization	(682,513)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	428,896,484
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	502,719,723
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	502,719,723

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)					
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 to date 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 to date minus					
	3.14 Section 1, Column 18, prior year					
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					
	3.24 Section 1, Column 19, prior year plus					
	3.25 SSAP No. 108 adjustments					
3.3	Subtotal (Line 3.1 minus Line 3.2)					
4.1	Cumulative variation margin on terminated contracts during the year					
4.2	Less:					
	4.21 Amount used to adjust basis of hedged item					
	4.22 Amount recognized					
	4.23 SSAP No. 108 adjustments					
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)					
7.	Deduct total nonadmitted amounts					
8.	Statement value at end of current period (Line 6 minus Line 7)					

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

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
12607@ QJ2	CDX.NA.IG.37	2B	193,000,000	6,388,166	2,959,719	09/22/2021	12/20/2026	CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125	3,855,353	450,658	3136AG-4J-8	FNR 2013-116 PL	1.A	2,532,813	2,509,061
12607@ QJ2	CDX.NA.IG.37	2B		2,501,859	2,425,166			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			3136B3-PR-5	FNR 2018-88 DZ	1.A	2,501,859	2,425,166
12607@ QJ2	CDX.NA.IG.37	2B		128,605	104,335			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			3137AT-C8-3	FHR 4096 MY	1.A	128,605	104,335
12607@ QJ2	CDX.NA.IG.37	2B		999,832	929,697			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			3137FE-SA-9	FHR 4767 ME	1.A	999,832	929,697
12607@ QJ2	CDX.NA.IG.37	2B		1,531,104	1,546,410			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			31397A-RM-7	FHR 3203 ZM	1.A	1,531,104	1,546,410
12607@ QJ2	CDX.NA.IG.37	2B		1,752,819	1,756,076			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			38378V-PH-2	GNR 2013-99 VD	1.A	1,752,819	1,756,076
12607@ QJ2	CDX.NA.IG.37	2B		2,000,097	1,306,877			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			38381Y-LL-6	GNR 2019-111 PZ	1.A	2,000,097	1,306,877
12607@ QJ2	CDX.NA.IG.37	2B		41,254,840	42,408,945			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			880591-CS-9	TVA	1.A	41,254,840	42,408,945
12607@ QJ2	CDX.NA.IG.37	2B		5,784,751	6,905,603			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			912803-DK-6	TREASURY STRIP (PRIN)	1.A	5,784,751	6,905,603
12607@ QJ2	CDX.NA.IG.37	2B		13,221,957	15,114,765			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			912803-DM-2	TREASURY STRIP (PRIN)	1.A	13,221,957	15,114,765
12607@ QJ2	CDX.NA.IG.37	2B		703,102	483,308			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			912803-FD-0	TREASURY STRIP (PRIN)	1.A	703,102	483,308
12607@ QJ2	CDX.NA.IG.37	2B		42,563,455	36,612,852			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			912803-FE-8	TREASURY STRIP (PRIN)	1.A	42,563,455	36,612,852
12607@ QJ2	CDX.NA.IG.37	2B		17,204,773	19,178,533			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			912810-FT-0	TREASURY BOND	1.A	17,204,773	19,178,533
12607@ QJ2	CDX.NA.IG.37	2B		11,643,319	12,945,027			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			912810-PW-2	TREASURY BOND	1.A	11,643,319	12,945,027
12607@ QJ2	CDX.NA.IG.37	2B		4,585,542	4,474,730			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			912810-QA-9	TREASURY BOND	1.A	4,585,542	4,474,730
12607@ QJ2	CDX.NA.IG.37	2B		1,999,487	1,812,352			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			912810-QB-7	TREASURY BOND	1.A	1,999,487	1,812,352
12607@ QJ2	CDX.NA.IG.37	2B		5,519,790	3,972,188			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			912810-SU-3	TREASURY BOND	1.A	5,519,790	3,972,188
12607@ QJ2	CDX.NA.IG.37	2B		4,261,991	4,444,635			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			912833-4S-6	TREASURY STRIP (INT)	1.A	4,261,991	4,444,635
12607@ QJ2	CDX.NA.IG.37	2B		1,068,402	1,117,390			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			912833-7R-5	TREASURY STRIP (INT)	1.A	1,068,402	1,117,390
12607@ QJ2	CDX.NA.IG.37	2B		2,663,692	2,774,446			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			912833-XZ-8	TREASURY STRIP (INT)	1.A	2,663,692	2,774,446
12607@ QJ2	CDX.NA.IG.37	2B		13,140,780	15,331,051			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			912834-DU-9	TREASURY STRIP (INT)	1.A	13,140,780	15,331,051
12607@ QJ2	CDX.NA.IG.37	2B		21,102,103	24,215,747			CDX.NA.IG.37 Credit Default Swap ; 2021-RCDS-546125			912834-EP-9	TREASURY STRIP (INT)	1.A	21,102,103	24,215,747
9999999999 - Totals				202,020,468	202,819,852	XXX	XXX	XXX	3,855,353	450,658	XXX	XXX	XXX	198,165,115	202,369,194

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	1	201,551,109	1	203,289,935	1	202,094,644			1	201,551,109
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,738,826	XXX		XXX		XXX		XXX	1,738,826
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		XXX	1,195,291	XXX	74,176	XXX		XXX	1,269,467
7. Ending Inventory	1	203,289,935	1	202,094,644	1	202,020,468			1	202,020,468

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	502,719,723	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		502,719,723
4.	Part D, Section 1, Column 6	505,122,501	
5.	Part D, Section 1, Column 7	(2,402,778)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	588,598,403	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		588,598,403
10.	Part D, Section 1, Column 9	615,055,916	
11.	Part D, Section 1, Column 10	(26,457,513)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	245,211,196	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	245,211,196	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	350,374,645	518,880,135
2.	Cost of cash equivalents acquired	5,184,252,872	5,733,994,627
3.	Accrual of discount	2,791,557	129,161
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(134,074)	5,589
6.	Deduct consideration received on disposals	5,258,945,528	5,902,496,672
7.	Deduct amortization of premium	22,025	138,195
8.	Total foreign exchange change in book/adjusted carrying value	11,072	
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)	278,328,519	350,374,645
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	278,328,519	350,374,645

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

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
0000200377	Napa	CA		05/17/2022	3.600		400,000	5,444,987
0000201431	Alcorn	MS		01/21/2021	6.000		490,741	10,048,231
0000201551	Madera	CA		03/26/2021	5.680		100,000	2,409,494
0000201559	Cassia	ID		04/21/2021	4.250		966,977	9,392,234
0000201631	Chambers	TX		04/09/2021	3.820		146,920	11,229,654
0000201671	Moore	TX		08/23/2021	3.490		8,235,577	63,813,685
0000201687	Cassia	ID		05/21/2021	3.720		611,820	7,100,279
0000201787	Adair	KY		08/31/2021	7.100		5,539,906	61,327,373
0000201827	Fresno	CA		02/22/2022	4.540		290,000	1,087,819
0000201862	Madera	CA		10/14/2021	3.430		32,045	2,520,545
0000201863	Madera	CA		10/14/2021	4.660		115,313	4,409,251
0000202013	Boone	IN		06/30/2021	6.120		811,730	6,525,932
0000202130	Phillips	AR		10/15/2021	4.450		2,928,000	10,560,821
0000202212	Mississippi	AR		12/21/2021	5.270		1,322,222	5,288,041
0000202380	Fresno	CA		05/20/2022	3.590		1,028,571	2,673,697
0000202396	Fresno	CA		04/28/2022	5.520		720,000	2,955,550
0000202397	Maui	HI		04/28/2022	5.520		385,625	5,326,628
0000202533	Dallam	TX		07/01/2022	4.780	571,402		1,014,880
0000202591	Maricopa	AZ		09/02/2022	4.200	3,992,300		16,001,512
0000202592	Maricopa	AZ		09/02/2022	4.200	2,344,685		11,534,719
0000202593	Maricopa	AZ		09/02/2022	4.200	898,890		4,800,454
0000202594	Maricopa	AZ		09/02/2022	4.200	3,321,843		18,597,522
0000202595	Maricopa	AZ		09/02/2022	4.200	3,491,350		14,598,869
0000202596	Maricopa	AZ		09/02/2022	4.200	1,148,165		7,498,462
0000202598	Tulare	CA		08/16/2022	4.170	21,502,101		35,149,770
0000202613	Napa	CA		09/16/2022	4.520	15,750,000		32,400,741
0000202653	Saguache	CO		08/15/2022	4.690	999,700		2,095,118
0000202663	Humboldt	CA		08/12/2022	4.420	2,473,267		7,387,858
Summary line Adj	VARIO	US		09/30/2022		(8,062)	1	
0199999. Mortgages in good standing - Farm Mortgages						56,485,641	24,125,448	363,194,126
9900131959	BETHLEHEM	PA		07/07/2022	6.250	105,000		140,000
9900131963	DOVER	DE		07/07/2022	7.130	107,914		135,000
9900132014	SICKLERVILLE	NJ		07/07/2022	6.880	102,050		157,000
9900132015	KINGWOOD	TX		07/07/2022	6.130	209,796		300,000
9900132036	SAN ANTONIO	TX		07/07/2022	6.880	105,611		151,000
9900132042	BEAVERTON	OR		07/07/2022	6.130	708,750		945,000
9900132078	ALBANY	NY		07/07/2022	6.880	193,437		242,000
9900132424	PHOENIX	AZ		07/19/2022	5.750	120,000		275,000
9900132428	MESA	AZ		07/19/2022	5.750	225,764		350,000
9900132936	HOUSTON	TX		08/05/2022	6.750	178,646		240,000
9900132997	DAVENPORT	FL		08/05/2022	6.750	311,731		401,000
9900133034	CHICAGO	IL		08/05/2022	8.130	150,000		395,000
9900133082	ASBURY PARK	NJ		08/05/2022	6.500	290,000		370,000
9900133114	PHILADELPHIA	PA		08/05/2022	6.250	107,898		144,000
9900133151	ALVIN	TX		08/05/2022	6.130	197,307		320,000
9900133156	TEXAS CITY	TX		08/05/2022	6.000	99,900		137,000
9900133201	FORT PIERCE	FL		08/05/2022	7.750	100,000		160,000
9900133257	CEDAR HILL	TX		08/05/2022	5.990	153,750		205,000
9900133260	GARLAND	TX		08/05/2022	6.500	167,848		210,000
9900133270	WILKES BARRE	PA		08/05/2022	7.630	74,946		100,000
Summary line Adj	VARIO	US		09/30/2022		(54,291)		
0399999. Mortgages in good standing - Residential mortgages-all other						3,656,057		5,377,000
0000703175	MIAMI	FL		07/02/2019	4.040		72,750	3,699,153
0000703180	ORLANDO	FL		08/15/2019	4.200		1,755,970	50,985,911
0000703321	WASHINGTON, D.C.	DC		09/14/2020	5.820		221,649	13,286,003
0000703334	SCHERTZ	TX		09/30/2020	5.320		22,276	4,644,170
0000703336	PASADENA	CA		09/10/2020	5.560		14,876	2,941,981
0000703337	SOLON	OH		09/14/2020	5.320		27,677	4,940,131
0000703404	ATLANTA	GA		06/18/2021	5.070		27,877	1,224,217
0000703406	NEW YORK	NY		01/15/2021	4.910		378,637	4,557,409
0000703407	NEW YORK	NY		01/15/2021	4.910		243,369	2,727,985
0000703468	WESTON	FL		05/07/2021	4.720		23,833	7,916,577
0000703475	ANDOVER	MA		05/27/2021	4.360		131,505	9,510,828
0000703487	BROOKLYN	NY		07/07/2021	3.810		33,188	16,765,132

SCHEDULE B - PART 2

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

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
0000703495	ARLINGTON	TX		09/20/2021	8.070		3,027,826	6,023,320
0000703565	WILMINGTON	US		09/20/2021	3.450		1,993,846	41,910,022
0000703566	DALLAS	TX		10/06/2021	4.720		30,330	6,800,560
0000703596	AUSTIN	TX		12/10/2021	4.070		25,876	5,474,348
0000703644	VARIOUS	US		02/17/2022	4.140		292,635	37,322,899
0000703689	JACKSONVILLE	FL		04/22/2022	3.420		961,053	17,414,085
0000703724	HOUSTON	US		04/14/2022	3.900		6,962,894	24,921,352
0000703731	ATLANTA	GA		07/21/2022	4.940	3,980,000		6,416,250
0000703732	WASHINGTON, D.C.	US		06/16/2022	4.100		8,854,166	13,888,888
0000703757	SAN MARCOS	TX		08/25/2022	5.150	4,880,000		8,145,552
0000703676	SAN ANTONIO	TX		04/12/2022	4.080		29,790	10,832,727
Summary line Adj	VARIO	US		09/30/2022			(4)	
0599999. Mortgages in good standing - Commercial mortgages-all other						8,860,000	25,132,019	302,349,500
0899999. Total Mortgages in good standing						69,001,698	49,257,467	670,920,626
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						69,001,698	49,257,467	670,920,626

SCHEDULE B - PART 3

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

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
0000201573	Hawaii	HI		07/07/2021	09/28/2022	2,646,418		22,547			22,547		2,668,965	2,668,965			
0000702914	WALNUT CREEK	CA		06/14/2017	08/09/2022	599,718		282			282		600,001	600,001			
0000702961	CHULA VISTA	CA		10/20/2017	07/22/2022	299,741		258			258		300,000	300,000			
0000702963	NEW YORK (MANHATTAN)	NY		09/29/2017	07/13/2022	2,634,076		4,529			4,529		2,367,573	2,367,573			
0000703483	PHOENIX	AZ		06/29/2021	07/29/2022	5,017,692		22,308			22,308		5,040,000	5,040,000			
0000703560	FAYETTEVILLE	AR		07/30/2021	08/16/2022	4,420,655							2,973,697	2,973,697			
0000703176	CAMBRIDGE	MA		06/18/2019	09/01/2022	5,261,388		12,655			12,655		5,340,000	5,340,000			
0002605136	CONROE	TX		03/07/2019	08/15/2022	247,661		(6,798)			(6,798)		238,875	238,875			
9900088016	LOS ANGELES	CA		05/03/2019	07/25/2022	1,026,119		(24,709)			(24,709)		992,799	992,799			
9900089418	HIALEAH	FL		07/09/2019	07/25/2022	247,074		(6,220)			(6,220)		238,906	238,906			
9900091744	GREELEY	CO		09/26/2019	07/25/2022	179,307		(10,424)			(10,424)		167,711	167,711			
9900091827	COLORADO SPRINGS	CO		09/26/2019	07/25/2022	222,550		(5,698)			(5,698)		214,875	214,875			
9900091838	NEWARK	DE		09/26/2019	09/16/2022	298,583		(9,122)			(9,122)		286,875	286,875			
9900091913	CLOVIS	CA		09/26/2019	09/16/2022	164,868		(276)			(276)		162,955	162,955			
9900091925	WOODLAND HILLS	CA		09/26/2019	08/15/2022	779,895		(19,410)			(19,410)		754,917	754,917			
9900092042	VANCOUVER	WA		09/26/2019	08/15/2022	229,698		(12,339)			(12,339)		213,785	213,785			
9900092045	MONTVALE	NJ		09/26/2019	08/15/2022	412,996		(8,681)			(8,681)		400,610	400,610			
9900092134	ANAHEIM	CA		10/16/2019	08/26/2022	536,124		(14,012)			(14,012)		517,026	517,026			
9900092154	LINCOLN	CA		10/16/2019	09/14/2022	256,033		(4,321)			(4,321)		248,910	248,910			
9900092255	TACOMA	WA		10/16/2019	07/25/2022	227,161		(3,876)			(3,876)		221,084	221,084			
9900092276	HENDERSON	NV		11/14/2019	09/14/2022	256,217		(5,720)			(5,720)		248,104	248,104			
9900096625	HANOVER PARK	IL		11/14/2019	07/25/2022	118,228		(3,218)			(3,218)		85,813	85,813			
9900096917	ROCKLIN	CA		11/26/2019	08/15/2022	281,559		(9,837)			(9,837)		269,269	269,269			
9900096993	RIDGEFIELD	WA		11/26/2019	09/16/2022	491,203		(21,456)			(21,456)		466,123	466,123			
9900097023	BRIDGEPORT	CT		11/26/2019	08/15/2022	230,497		(14,148)			(14,148)		214,174	214,174			
9900097059	PORTLAND	OR		11/26/2019	09/16/2022	447,977		(19,455)			(19,455)		424,945	424,945			
9900097106	LYNN	MA		11/26/2019	09/16/2022	209,933		3,205			3,205		210,909	210,909			
9900097287	MEMPHIS	TN		11/26/2019	07/25/2022	395,599		(4,979)			(4,979)		386,537	386,537			

SCHEDULE B - PART 3

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

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
9900097656	MAIDENS	VA		12/19/2019	07/25/2022	270,582		(14,881)			(14,881)		253,458	253,458			
9900097890	ANGWIN	CA		12/20/2019	09/14/2022	958,964		(12,797)			(12,797)		937,583	937,583			
9900102094	Pleasanton	CA		05/05/2020	08/12/2022	875,231		61,490			61,490		930,066	930,066			
9900102152	San Diego	CA		05/05/2020	09/14/2022	260,559		22,183			22,183		279,902	279,902			
9900106240	REDONDO BEACH	CA		06/19/2020	08/16/2022	993,297		27,054			27,054		1,011,796	1,011,796			
9900116716	SAN FRANCISCO	CA		05/25/2021	09/14/2022	1,150,757		(45,156)			(45,156)		1,095,728	1,095,728			
9900118768	DELRAY BEACH	FL		07/15/2021	09/13/2022	94,995		4,005			4,005		32,000	32,000			
9900118777	MASON	MI		07/15/2021	08/18/2022	348,187		(21,321)			(21,321)		323,012	323,012			
9900118811	VISALIA	CA		07/15/2021	08/18/2022	110,268		5,636			5,636		111,860	111,860			
9900118838	BURLESON	TX		07/15/2021	07/18/2022	402,062		(12,566)			(12,566)		382,436	382,436			
9900118913	LYNNWOOD	WA		07/15/2021	07/18/2022	449,341		(40,344)			(40,344)		404,480	404,480			
9900118923	GREENSBORO	NC		07/15/2021	08/18/2022	76,731		(2,926)			(2,926)		71,617	71,617			
9900118936	CAMANO ISLAND	WA		07/15/2021	09/13/2022	396,391		(35,597)			(35,597)		356,809	356,809			
9900118955	URBANA	IA		07/15/2021	07/18/2022	203,140		(3,463)			(3,463)		193,703	193,703			
9900118976	MIRAMAR	FL		07/15/2021	09/13/2022	334,893		15,239			15,239		347,129	347,129			
9900118990	N MYRTLE BEACH	SC		07/15/2021	07/18/2022	75,530		6,050			6,050		79,183	79,183			
9900122846	OAK VIEW AREA	CA		10/05/2021	09/13/2022	509,843		(28,336)			(28,336)		478,024	478,024			
9900126718	LOS ANGELES	CA		01/25/2022	07/14/2022			(21,990)			(21,990)		412,500	412,500			
9900127518	ESCONDIDO	CA		03/16/2022	08/18/2022			5,656			5,656		385,021	385,021			
9900128131	Dayton	OH		03/18/2022	09/14/2022			(4,664)			(4,664)		220,492	220,492			
9900128194	FORT WORTH	TX		03/18/2022	08/12/2022			(7,567)			(7,567)		96,000	96,000			
9900129085	HAYDEN	ID		05/02/2022	08/26/2022			(72,154)			(72,154)		1,460,617	1,460,617			
Summary Line adj	VARIO	US		09/30/2022	09/30/2022	1		13,156			13,156		13,155	13,155			
0199999. Mortgages closed by repayment						35,649,742		(302,208)			(302,208)		36,132,009	36,132,009			
0000510163	LONDON OTHER	GBR		09/21/2018	09/22/2022	1,706,586							91,128	77,248	(13,880)		(13,880)
Scheduled Repayments	VARIO	US		09/30/2022	09/30/2022								24,090,793	22,862,484	(1,228,309)		(1,228,309)
0299999. Mortgages with partial repayments						1,706,586							24,181,921	22,939,732	(1,242,189)		(1,242,189)
0000702816	BETHESDA	MD		06/09/2016	09/01/2022	955,368			34,723		(34,723)		912,752	912,752			
0499999. Mortgages transferred						955,368			34,723		(34,723)		912,752	912,752			
0599999 - Totals						38,311,696		(302,208)	34,723		(336,931)		61,226,682	59,984,493	(1,242,189)		(1,242,189)

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	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 at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	p002360 ML Hudson River Waterfront - MTL	Whippany	NJ	METROPOLITAN LIFE INSURANCE COMPANY	.	12/01/2021			208,392			100.000
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated									208,392			XXX
	Polish Enterprise Fund VIII, L.P.	Warsaw	POL	Enterprise Investors	.	09/08/2017	3		43,102		781,723	0.680
	Trivest Fund VI, L.P.	Coral Gables	FL	Trivest	.	09/19/2017	3		146,154		1,504,637	0.590
	Affinity Asia Pacific Fund V L.P.	Hong Kong	HKG	Affinity Asia Pacific	.	01/15/2018	3		182,405		4,457,705	0.210
	Clearlake Capital Partners V, L.P.	Los Angeles	CA	Clearlake Capital	.	10/13/2017			532,577		1,519,059	0.170
	Olympus Growth Fund VII, L.P.	Stamford	CT	Olympus	.	11/20/2017	3		1,621,282		3,436,665	0.240
	Dyal Capital Partners IV, L.P	New York	NY	Neuberger Berman	.	04/06/2018	3		2,140,000		27,708,035	1.550
	Patria - Private Equity Fund VI, L.P.	Sao Paulo	BRA	Patria	.	12/18/2017	3		788,562		3,259,980	0.300
	Equistone Partners Europe Fund VI SCSp	London	GBR	Equistone	.	03/08/2018	3		785,193		2,278,034	0.240
	PAI Europe VII-1 S.L.P.	Paris	FRA	PAI	.	11/02/2017	3		(175,664)			0.120
	PAI Europe VII-1 SCSp	Paris	FRA	PAI	.	11/02/2017	3		361,535		648,230	0.140
	Primavera Capital Fund III L.P.	Hong Kong	CHN	Primavera	.	02/14/2018	3		82,515		235,687	0.240
	Hg Saturn L.P.	London	GBR	Hg	.	03/07/2018	3		822		1,420,838	0.710
	Advent Latin American Private Equity Fund VI-B Limited Partnership	Boston	MA	Advent	.	09/05/2014	3		72,188		399,437	2.360
	Arsenal Capital Partners Fund IV LP	New York	NY	Arsenal	.	09/03/2015	3		50,071		799,245	0.410
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone	.	07/29/2008	3		217		558,303	0.100
	Blue Sea Capital Fund I LP	Palm Beach	FL	Blue Sea Capital	.	04/07/2015	3		31,269		801,272	2.810
	CPEC 8 Trust B (fka CHAMP IV Trust B)	Sydney	AUS	Champ	.	07/24/2015	3		186,076		408,402	2.090
	CIP Capital Fund II, L.P.	New York	NY	CIP	.	02/04/2016	3		74,065			2.330
	CVC Capital Partners Asia Pacific III L.P.	George Town, Grand Cayman	CYM	CVC	.	01/17/2008	3		10,923		1,522,761	0.220
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure	.	12/16/2015			13,775		404,643	0.100
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green	.	02/16/2016	3		444,726		1,726,819	0.140
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Oak Hill	.	11/02/2007	3		1,269		80,266	0.110
	Oaktree Opportunities Fund Xb, L.P.	Los Angeles	CA	Oak Tree Capital Management	.	02/27/2015			750,000		5,250,000	0.180
	Primavera Capital Fund II L.P.	Hong Kong	CHN	Primavera	.	10/14/2014	3		89,898		772,853	0.540
	Riverstone Global Energy and Power Fund VI, L.P.	New York	NY	Riverstone	.	10/31/2014			90,131		2,385,995	0.320
	Southern Cross Latin America Private Equity Fund V, L.P.	Toronto	CAN	Southern Cross	.	06/22/2015	3		1,529,535		1,170,564	2.800
	Trident VI, L.P.	Greenwich	CT	Stone Point Capital	.	12/20/2013	3		68,638		776,671	0.270
	Inflexion Partnership Capital Fund II Limited Partnership	London	GBR	Inflexion	.	04/09/2018	3		52,969		1,752,105	0.380
	K4 Private Investors, L.P.	Los Angeles	CA	K1 Capital	.	06/15/2018	3		1,684,406		838,966	0.540
	The Baring Asia Private Equity Fund VII, L.P.	Hong Kong	HKG	Baring Asia	.	07/10/2018	3		1,560,169		5,031,206	0.270
	Scale Venture Partners VI, L.P.	Foster City	CA	Scale Ventures	.	06/27/2018	1		38,666		150,650	1.280
	Court Square Capital Partners IV	New York	NY	Court Square	.	07/03/2018	3		256,252		1,901,572	0.400
	Tailwater Energy Fund III LP	Dallas	TX	Tailwater	.	07/20/2018			152,780		903,140	2.220
	Westlake BioPartners I, L.P.	Westlake Village	CA	Westlake	.	08/01/2018	1		141,750		803,250	1.740
	Audax Private Equity Fund VI, L.P.	Boston	MA	Audax	.	08/03/2018	3		291,631		843,840	0.120
	Bessemer Venture Partners X Institutional L.P.	Larchmont	NY	Bessemer	.	10/15/2018	1		37,566		141,730	0.130
	CHRYSCAPITAL VIII, LLC	Mumbai	IND	ChrysCapital	.	10/04/2018	3		227,500			0.380
	Fifth Wall Ventures II, L.P.	Los Angeles	CA	Fifth Wall Ventures	.	10/15/2018	1		20,390		455,102	0.670
	Accion Quona Inclusion Fund, L.P.	Washington	DC	Accion	.	07/26/2018			55,150		533,656	1.710
	Harvest Partners VIII, L.P.	New York	NY	Harvest	.	11/30/2018	3		915,646		738,189	0.150
	Trilantic Energy Partners II (North America) L.P.	Austin	TX	Trilantic	.	12/14/2018			2,341,567		478,710	2.600
	Altor Fund V (No. 1) AB	Stockholm	SWE	Altor	.	12/17/2018	3		65,110		1,689,310	0.120
	Kleiner Perkins Caufield & Byers XVIII, LLC	New York	NY	Kleiner Perkins Caufield & Byers	.	01/28/2019	1		15,000		225,000	0.190
	Spark Capital VI, L.P.	Boston	MA	Spark	.	02/12/2019	1		51,000		701,250	0.530
	Spark Capital Growth Fund III, L.P.	Boston	MA	Spark	.	02/12/2019	1		102,000			0.470
	Blue Sea Capital Fund II LP	Palm Beach	FL	Blue Sea Capital	.	02/04/2019	3		247,115		974,590	0.810
	Genstar Capital Partners IX, L.P.	San Francisco	CA	Genstar	.	02/19/2019	3		26,527		462,142	0.080
	Arsenal Capital Partners V LP	New York	NY	Arsenal	.	04/01/2019	3		47,175		532,662	0.190
	Amherst Single Family Residential Partners VI, LP	Austin	TX	Amherst	.	03/15/2019			3,639,706		9,242,647	2.210
	American Industrial Partners Capital Fund VII, L.P.	New York	NY	AIP	.	03/26/2019	3		218,028		875,723	0.100
	Bond Capital Fund I, LP	San Francisco	CA	Bond Capital	.	04/15/2019	1		67,500		157,500	0.130
	Inflexion Enterprise Fund V	London	GBR	Inflexion	.	04/04/2019	3		91,910		631,814	0.240
	Inflexion Supplemental Fund V	London	GBR	Inflexion	.	04/04/2019	3		17,507		818,357	0.350

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	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 at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	New Enterprise Associates 17, L.P.	Menlo Park	CA	New Enterprise Associates	.	05/20/2019	1		51,000		714,000	0.070
	Permira VII L.P.1	London	GBR	Permira	.	05/03/2019	3		844,222		1,400,104	0.070
	Medicxi III LP	London	GBR	Medicxi	.	04/09/2019	1		(350,304)		2,965,409	0.930
	Whitehorse Liquidity Partners Fund III LP	Toronto	CAN	Whitehorse	.	05/31/2019	3		(169,977)		1,981,023	0.520
	Advent International GPE IX-D SCSP	Boston	MA	Advent	.	03/13/2019	3		415,352		304,198	0.510
	CIP Capital Fund III, L.P.	New York	NY	CIP	.	07/01/2019	3		12,985		1,631,089	1.270
	Global Infrastructure Partners IV, L.P.	New York	NY	Global Infrastructure	.	07/01/2019			621,356		2,121,180	0.100
	Great Hill Equity Partners VII, L.P.	Boston	MA	Great Hill Partners	.	06/26/2019	3		772,917		798,925	0.200
	Tailwater Energy Fund IV LP	Dallas	TX	Tailwater	.	06/24/2019			354,973		3,916,382	0.730
	The Veritas Capital Fund VII, L.P.	New York	NY	Veritas	.	08/09/2019	3		506,789		646,565	0.110
	Cortec Group Fund VII, L.P.	New York	NY	Cortec	.	09/16/2019	3		52,421		2,600,003	0.550
	Advent International GPE IX-A SCSP	Boston	MA	Advent	.	03/13/2019	3		563,317		388,362	0.160
	Bessemer Venture Partners Century Fund L.P.	Larchmont	NY	Bessemer	.	09/13/2019	1		2,805		167,994	0.550
	Green Equity Investors VIII, L.P.	Los Angeles	CA	Leonard Green	.	10/14/2019	3		879,900		1,166,384	0.160
	Kohlberg Investors IX, L.P.	Mount Kisco	NY	Kohlberg	.	12/09/2019	3		332,350		2,138,181	0.600
	Trivest Growth Investment Fund II, LP	Coral Gables	FL	Trivest	.	12/19/2019	3		150,210		1,606,572	0.550
	Odyssey Investment Partners Fund VI, LP	New York	NY	Odyssey Investment Partners	.	12/06/2019	3		261,462		1,491,677	0.130
	Wind Point Partners IX, L.P.	Chicago	IL	Wind Point	.	01/17/2020	3		327,476		376,707	0.220
	Clearlake Capital Partners VI, L.P.	Los Angeles	CA	Clearlake Capital	.	01/16/2020			463,398		159,145	0.070
	Battery Ventures XIII, L.P.	Boston	MA	Battery	.	01/24/2020	1		124,200		371,700	0.130
	Battery Ventures XIII Side Fund, L.P.	Boston	MA	Battery	.	01/24/2020	1		54,000		241,920	0.130
	Wynnchurch Capital Partners V, L.P.	Chicago	IL	Wynnchurch	.	12/13/2019	3		293,427		2,080,599	0.170
	Hg Saturn 2 A L.P.	London	GBR	Hg	.	02/07/2020	3		581,185		1,703,210	0.070
	Hg Genesis 9 L.P.	London	GBR	Hg	.	02/07/2020	3		227,546		1,494,246	0.070
	Hg Mercury 3 L.P.	London	GBR	Hg	.	02/07/2020	3		13,921		1,980,216	0.270
	Lightspeed Venture Partners XIII, L.P.	Menlo Park	CA	Lightspeed	.	02/28/2020	1		18,000		126,000	0.080
	Gryphon Partners VI, L.P.	San Francisco	CA	Gryphon	.	03/16/2020	3		373,886		896,621	0.090
	Francisco Partners VI, L.P.	San Francisco	CA	Francisco Partners Management	.	04/03/2020	3		127,650		1,802,625	0.090
	Public Pension Capital, LLC	New York	NY	Public Pension Capital Management	.	07/10/2014	3		34,166		2,111,650	0.130
	Francisco Partners Agility II, L.P.	San Francisco	CA	Francisco Partners Management	.	04/03/2020	3		15,750		1,118,250	0.230
	Bridgepoint Development Capital IV	London	GBR	Bridgepoint	.	03/27/2020	3		294,995		2,748,075	0.190
	Whitehorse Liquidity Partners Fund IV LP	Toronto	CAN	Whitehorse	.	04/21/2020	3		70,855		1,317,838	0.090
	KKR Dislocation Opportunities (Domestic) Fund L.P.	New York	NY	KKR	.	04/09/2020			180,382		7,145,548	1.150
	CVC Capital Partners VIII L.P.	London	GBR	CVC	.	04/27/2020	3		978,348		4,761,770	0.100
	Dover Street X L.P.	Boston	MA	HarbourVest Partners, LLC	.	04/30/2020	3		693,000		3,885,750	0.130
	Secondary Overflow Fund IV L.P.	Boston	MA	HarbourVest Partners, LLC	.	04/30/2020	3		330,577		2,377,403	0.260
	Meritech Capital Partners VII L.P.	Palo Alto	CA	Meritech	.	05/07/2020	1		58,013		856,800	0.220
	Westlake BioPartners Fund II, L.P.	Westlake Village	CA	Westlake	.	05/07/2020	1		68,250		538,125	0.230
	Westlake BioPartners Opportunity Fund I, L.P.	Westlake Village	CA	Westlake	.	05/07/2020	1		67,507		389,993	0.720
	Wing Three, L.P.	Menlo Park	CA	Wing Ventures	.	05/29/2020	1		40,500		675,000	0.310
	Silver Lake Partners VI, L.P.	New York	NY	Silver Lake	.	06/02/2020	3		54,447		921,055	0.100
	CRV XVIII, L.P.	Cambridge	MA	Charles River	.	06/24/2020	1		28,125		466,875	0.340
	Graham Partners V, LP	Philadelphia	PA	Graham	.	07/02/2020	3		67,236		1,792,999	0.320
	MED Platform I SLP	Lyon	FRA	ArchiMed	.	07/20/2020	3		29,374		762,511	0.480
	Medicxi Secondary I LP	London	GBR	Medicxi	.	05/29/2020	1		6,044		131,537	0.530
	Hart Holdings I LP	Toronto	CAN	Whitehorse	.	10/26/2020	3		3,548		66,080	0.500
	GGV Capital VIII L.P.	Menlo Park	CA	GGV	.	10/29/2020	1		104,000		1,326,000	0.170
	GGV Capital VIII Plus L.P.	Menlo Park	CA	GGV	.	10/29/2020	1		26,000		360,750	0.180
	GGV Discovery III, L.P.	Menlo Park	CA	GGV	.	10/29/2020	1		37,800		610,200	0.170
	Waterfall Sentinel Fund I, L.P.	New York	NY	Waterfall Asset Management	.	12/15/2020	3		169,282		277,296	2.620
	Pretium Single Family Rental Investments V, L.P.	New York	NY	Pretium	.	10/14/2020			263,338		3,494,649	1.060
	Construct Capital I, L.P.	Washington	DC	Construct Capital	.	01/15/2021	1		252,000		747,000	1.140
	Bond Capital Fund II, LP	San Francisco	CA	Bond Capital	.	01/15/2021	1		774,540		1,251,180	0.280
	FountainVest Capital Partners Fund IV, L.P.	Hong Kong	CHN	FountainVest	.	02/18/2021	3		(66,244)		3,286,461	0.150
	Bessemer Venture Partners XI Institutional, L.P.	Larchmont	NY	Bessemer	.	02/19/2021	1		54,197		1,219,298	0.150
	Spire Capital IV, L.P.	New York	NY	Spire Capital	.	04/01/2021	3		56,638		4,298,867	1.810
	Genstar Capital Partners X, L.P.	San Francisco	CA	Genstar	.	04/01/2021	3		1,115,543		2,932,892	0.070

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	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 at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Cerberus SFR Opportunistic Partners, L.P.	New York	NY	Cerberus	.	05/17/2021			563,987			0.750
	Primavera Capital Fund IV L.P.	Hong Kong	CHN	Primavera	.	05/20/2021	3		37,465		2,150,340	0.110
	Glasswing Ventures II, L.P.	Boston	MA	Glasswing	.	04/15/2021	1		102,600		1,606,500	1.380
	Bennett Holdings LP	Toronto	CAN	Whitehorse	.	05/20/2021	3		8,417		147,685	0.320
	APOLLO IMPACT MISSION FUND, L.P.	New York	NY	Apollo	.	07/08/2021			(194,791)		2,068,275	0.680
	INDEX VENTURES XI (JERSEY), L.P.	London	GBR	Index Ventures	.	06/07/2021	1		12,823		1,041,168	0.160
	MED III A SLP	Lyon	FRA	ArchiMed	.	07/07/2021	3		9,219		866,590	0.170
	Trive Capital Fund IV LP	Dallas	TX	Trive	.	04/08/2021	3		520,725		2,424,989	0.280
	Foundation Capital X, L.P.	San Francisco	CA	Foundation Capital	.	06/07/2021	1		169,859		1,151,560	0.360
	Foundation Capital Leadership Fund III, L.P.	San Francisco	CA	Foundation Capital	.	06/07/2021	1		51,313		591,149	0.500
	Nautic Partners X, L.P.	Providence	RI	Nautic	.	06/23/2021	3		425,731		3,418,738	0.250
	PAG Growth II L.P.	Shanghai	CHN	PAG Asia	.	04/29/2021	3		373,905		2,606,171	0.690
	Genstar X Opportunities Fund I, L.P.	San Francisco	CA	Genstar	.	03/18/2021			148,753		464,773	0.070
	Quona Accion Inclusion Fund III, L.P.	Washington	DC	Accion	.	07/28/2021			265,717		2,566,366	1.820
	Inflexion Buyout Fund VI (No. 1)	London	GBR	Inflexion	.	06/30/2021	3	23,189			1,284,149	0.050
	Arctos Sports Partners Fund I, LP	New York	NY	Arctos	.	08/05/2021			189,712		1,698,077	0.140
	Glendower Capital Secondary Opportunities Fund V-P, LP	New York	NY	Glendower	.	06/28/2021	3		135,371		2,902,129	0.350
	Andreessen Horowitz Seed Fund I, L.P.	Menlo Park	CA	Andreessen Horowitz	.	07/23/2021	1		17,010		187,110	0.080
	Revelstoke Holdings I LP	Toronto	CAN	Whitehorse	.	09/22/2021	3		3,960		155,392	0.140
	MetLife Middle Market Private Debt Fund II, LP	Whippany	NJ	Metropolitan Life Insurance Company	.	08/16/2021	2		(512,752)		17,885,210	18.940
	MED III B SLP	Lyon	FRA	ArchiMed	.	07/07/2021	3		2,452		178,109	0.170
	Invictus Growth Fund I, L.P.	San Francisco	CA	Invictus	.	09/23/2021	1		302,268		844,560	0.900
	LSC Select II, L.P.	Shanghai	CHN	Lightspeed	.	09/09/2021	1		15,120		650,160	0.160
	Arbor Venture Fund III, L.P.	Singapore	SGP	Arbor Ventures	.	06/24/2021	1		54,000		1,656,000	0.990
	Harvest Partners IX, L.P.	New York	NY	Harvest	.	09/29/2021	3	1,020,788			12,227,212	0.250
	WestCap Strategic Operator Fund II, L.P.	New York	NY	WestCap	.	10/07/2021	1		366,374		2,466,422	0.240
	Arsenal Capital Partners Growth LP	New York	NY	Arsenal	.	10/21/2021			135,021		4,067,888	0.500
	ASTORG VIII	Paris	FRA	ASTORG	.	11/11/2021		912,762			7,935,165	0.130
	One Equity Partners VIII, L.P.	Chicago	IL	One Equity Partners	.	12/08/2021			853,106		5,250,258	0.670
	Trident IX, L.P.	Greenwich	CT	Stone Point Capital	.	09/13/2021			63,564		5,173,514	0.110
	Sterling Investment Partners IV, L.P.	Westport	CT	Sterling Investment Partners	.	12/15/2021	3		296,868		3,165,310	0.720
	Andreessen Horowitz Fund VIII, L.P.	Menlo Park	CA	Andreessen Horowitz	.	11/30/2021	1		126,000		2,016,000	0.100
	Spark Capital VII, L.P.	Boston	MA	Spark	.	01/20/2022	1		44,142		838,691	0.150
	Lightspeed Venture Partners XIV-B (Ignite), L.P.	Menlo Park	CA	Lightspeed	.	02/25/2022	1		45,521		1,229,071	0.140
	Lightspeed Venture Partners Select V, L.P.	Menlo Park	CA	Lightspeed	.	02/25/2022	1		82,766		2,207,085	0.140
	MED Platform II SLP	Lyon	FRA	ArchiMed	.	12/10/2021	3		575,459		3,832,073	0.330
	CRV Select Fund II, L.P.	Palo Alto	CA	Charles River	.	01/14/2022	1		62,074		1,320,112	0.330
	CRV XIX, L.P.	Palo Alto	CA	Charles River	.	01/14/2022	1		57,936		2,954,735	0.350
	Lightspeed Venture Partners XIV-A (Inception), L.P.	Menlo Park	CA	Lightspeed	.	02/25/2022	1		74,489		943,529	0.140
	Battery Ventures XIV, L.P.	Boston	MA	Battery	.	02/21/2022	1	220,708			5,297,003	0.160
	Clearlake Capital Partners VII, L.P.	Santa Monica	CA	Clearlake Capital	.	01/13/2022			168,142		3,443,669	0.100
	Goal Investment Credit Fund, LLC	San Diego	CA	Goal Investment Management	.	02/21/2022			113,000		1,191,000	1.800
	Construct Capital II, L.P.	Washington	DC	Construct Capital	.	02/17/2022	1	72,000			3,528,000	1.730
	The Veritas Capital Fund VIII, L.P.	New York	NY	Veritas	.	03/09/2022	3	50,135			5,467,576	0.060
	Hg Saturn 3 A L.P.	London	GBR	Hg	.	02/11/2022	3	7,749	7,666		3,025,889	0.100
	Bond III, L.P.	San Francisco	CA	Bond Capital	.	04/15/2022	1	130,341			4,214,379	0.190
	Hg Genesis 10 A L.P.	London	GBR	Hg	.	02/11/2022	3	10,546			2,628,566	0.050
	ADVENT INTERNATIONAL GPE X-A SCSP	Boston	MA	Advent	.	03/09/2022	3	107,940			2,942,880	0.100
	ADVENT INTERNATIONAL GPE X-D SCSP	Boston	MA	Advent	.	03/09/2022	3	119,210			3,286,791	0.100
	CPEC 9, LP	Sydney	AUS	Champ	.	05/12/2022	3		(76,578)		1,947,330	0.480
	Accomplice Fund IV, L.P.	Boston	MA	Accomplice	.	03/31/2022	1	1,715,809			2,572,089	0.140
	OEP VIII PGW Co-Investment Partners, L.P.	Chicago	IL	One Equity Partners	.	06/20/2022		1,200,000				0.730
	FCDE Independent Fund II FPCI	Paris	FRA	FCDE	.	07/07/2022	3	1,197,579			2,375,904	1.800
	Apollo Investment Fund X, L.P.	New York	NY	Apollo Global Management, Inc.	.	07/18/2022	3				18,000,000	0.070
	Blue Sea Capital Fund III, LP	Palm Beach	FL	Blue Sea Capital	.	07/29/2022	3				3,658,915	0.800
	Menlo Special Opportunities Fund III, L.P.	Menlo Park	CA	Menlo Ventures	.	08/15/2022	1	266,578			1,301,528	0.200

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	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 at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	FVLCRUM Fund, L.P.	Bethesda	MD	FVLCRUM	.	07/14/2022	3				3,600,000	1.440
	New Markets Education Partners III, L.P.	Baltimore	MD	New Markets	.	09/29/2022					3,600,000	2.520
1999999. Joint Venture Interests - Common Stock - Unaffiliated								7,055,334	41,699,376		360,587,608	XXX
	p002369 University Town Center Holdings LLC	Charlotte	NC	Metropolitan Life Insurance Company	.	12/15/2021			624,568			12.350
2199999. Joint Venture Interests - Real Estate - Unaffiliated									624,568			XXX
	p001148 MetLife Core Property Fund, LP - MTL	Morristown	NJ	MetLife Core Property Fund GP LLC	.	11/01/2013			18,420			100.000
	p002064 ML Armature Member LLC	Washington	DC	Metropolitan Life Insurance Company	.	08/30/2019			164,059			12.660
	p002335 Metlife Enhanced Core Property Fund, LP - MTL	Whippany	NJ	Metropolitan Life Insurance Company	.	07/01/2021			30,455,881		64,668,989	100.000
	p002455 MTL HS Member LLC	Whippany	NJ	MetLife Investment Advisors, LLC	.	08/25/2022		912,752				100.000
2299999. Joint Venture Interests - Real Estate - Affiliated								912,752	30,638,360		64,668,989	XXX
	p001831 MetLife Commercial Mortgage Income Fund, LP - MTL	Whippany	NJ	MetLife Investment Advisors, LLC	.	12/31/2018			1,194,795		50,000,000	100.000
	p002344 Metlife Strategic Hotel Debt Fund LP - MTL	Whippany	NJ	MetLife Investment Advisors, LLC	.	07/01/2021			26,041,667		105,989,583	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									27,236,462		155,989,583	XXX
4899999. Total - Unaffiliated								7,055,334	42,323,944		360,587,608	XXX
4999999. Total - Affiliated								912,752	58,083,214		220,658,572	XXX
5099999 - Totals								7,968,086	100,407,158		581,246,180	XXX

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Carlyle Partners VII, L.P.	Washington	DC	Residual Activity	10/26/2017	04/01/2022													19,065
	Equistone Partners Europe Fund VI SCSp	London	GBR	Normal distributions and/or adjustments	03/08/2018	09/30/2022	(1)							(1)	(1)				
	PAI Europe VII-1 S.L.P.	Paris	FRA	Normal distributions and/or adjustments	11/02/2017	09/30/2022	(547,177)							(547,177)	(547,177)				
	Primavera Capital Fund III L.P.	Hong Kong	CHN	Normal distributions and/or adjustments	02/14/2018	09/30/2022	(1)							(1)	(1)				
	Blackstone Capital Partners VI L.P.	New York	NY	Normal distributions and/or adjustments	07/29/2008	09/30/2022	80,566							80,566	80,566				
	Blackstone Capital Partners VII L.P.	New York	NY	Residual Activity	04/07/2015	04/01/2022													295,108
	CPEC 8 Trust B (fka CHAMP IV Trust B)	Sydney	AUS	Normal distributions and/or adjustments	07/24/2015	09/30/2022	231,098							231,098	231,098				
	CVC Capital Partners Asia Pacific III L.P.	George Town, Grand Cayman	CYM	Normal distributions and/or adjustments	01/17/2008	09/30/2022	327,781							327,781	327,781				
	King Street Capital, L.P.	New York	NY	Normal distributions and/or adjustments	06/01/2008	09/30/2022	7,673							7,673	7,673				

SCHEDULE BA - PART 3

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

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
	Navis Asia Fund VII, L.P.	Kuala Lumpur	MYS	Normal distributions and/or adjustments	09/17/2014	09/30/2022	146,917							146,917	146,917				
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Normal distributions and/or adjustments	11/02/2007	09/30/2022	25,903							25,903	25,903				
	Quantum Energy Partners V, LP	Houston	TX	Normal distributions and/or adjustments	09/30/2008	09/30/2022	124,178							124,178	124,178				
	Riverstone Global Energy and Power Fund VI, L.P.	New York	NY	Normal distributions and/or adjustments	10/31/2014	09/30/2022	2,463,647							2,463,647	2,463,647				
	Senator Global Opportunity Fund LP	New York	NY	Normal distributions and/or adjustments	03/02/2015	09/30/2022	167,301							167,301	167,301				
	TPG Asia V, L.P.	Fort Worth	TX	Normal distributions and/or adjustments	12/17/2007	09/30/2022	22,740							22,740	22,740				
	TPG Partners VI, L.P.	Fort Worth	TX	Normal distributions and/or adjustments	03/17/2008	09/30/2022	4,884							4,884	4,884				
	Trident VI, L.P.	Greenwich	CT	Normal distributions and/or adjustments	12/20/2013	09/30/2022	102,781							102,781	102,781				
	Wayzata Opportunities Fund II, L.P.	Wayzata	MN	Liquidated	10/31/2007	09/15/2022	12,755	(97,764)				(97,764)		(85,009)			85,009	85,009	12,560
	ECI 11 FP LP	London	GBR	Residual Activity	07/02/2018	03/31/2022													1,031,111
	The Baring Asia Private Equity Fund VII, L.P.	Hong Kong	HKG	Normal distributions and/or adjustments	07/10/2018	09/30/2022	429,216							429,216	429,216				
	Tailwater Energy Fund III LP	Dallas	TX	Normal distributions and/or adjustments	07/20/2018	09/30/2022	4,196,606							4,196,606	4,196,606				
	Audax Private Equity Fund VI, L.P.	Boston	MA	Normal distributions and/or adjustments	08/03/2018	09/30/2022	1							1	1				
	PAG Asia III, L.P.	Hong Kong	HKG	Normal distributions and/or adjustments	09/06/2018	09/30/2022	87,777							87,777	87,777				
	Fifth Wall Ventures II, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	10/15/2018	09/30/2022	1							1	1				
	Whitehorse Liquidity Partners Fund III LP	Toronto	CAN	Normal distributions and/or adjustments	05/31/2019	09/30/2022	166,758							166,758	166,758				
	Global Infrastructure Partners IV, L.P.	New York	NY	Normal distributions and/or adjustments	07/01/2019	09/30/2022	2,492							2,492	2,492				
	Tailwater Energy Fund IV LP	Dallas	TX	Normal distributions and/or adjustments	06/24/2019	09/30/2022	1,074,912							1,074,912	1,074,912				
	OpenGate Capital Partners II, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	10/04/2019	09/30/2022	1							1	1				
	Hg Genesis 9 L.P.	London	GBR	Normal distributions and/or adjustments	02/07/2020	09/30/2022	69,549							69,549	69,549				
	Public Pension Capital, LLC	New York	NY	Normal distributions and/or adjustments	07/10/2014	09/30/2022	(1)							(1)	(1)				
	Whitehorse Liquidity Partners Fund IV LP	Toronto	CAN	Normal distributions and/or adjustments	04/21/2020	09/30/2022	171,114							171,114	171,114				
	KKR Dislocation Opportunities (Domestic) Fund L.P.	New York	NY	Normal distributions and/or adjustments	04/09/2020	09/30/2022	1,557,293							1,557,293	1,557,293				
	Silver Lake Partners VI, L.P.	New York	NY	Normal distributions and/or adjustments	06/02/2020	09/30/2022	1,326							1,326	1,326				
	Spire Capital IV, L.P.	New York	NY	Normal distributions and/or adjustments	04/01/2021	09/30/2022	210,315							210,315	210,315				
	Primavera Capital Fund IV L.P.	Hong Kong	CHN	Normal distributions and/or adjustments	05/20/2021	09/30/2022	(20)							(20)	(20)				
	APOLLO IMPACT MISSION FUND, L.P.	New York	NY	Normal distributions and/or adjustments	07/08/2021	09/30/2022	82,009							82,009	82,009				
	Arsenal Capital Partners Growth LP	New York	NY	Normal distributions and/or adjustments	10/21/2021	09/30/2022	233							233	233				
	One Equity Partners VIII, L.P.	Chicago	IL	Normal distributions and/or adjustments	12/08/2021	09/30/2022	4,073							4,073	4,073				

SCHEDULE BA - PART 3

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

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
	CPEC 9, LP	Sydney	AUS	Normal distributions and/or adjustments	05/12/2022	09/30/2022	46,500							46,500	46,500				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							11,271,200	(97,764)				(97,764)		11,173,436	11,258,445		85,009	85,009	1,357,844
	p000910 Metlife CC Member , LLC	Washington	DC	Normal distributions and/or adjustments	09/05/2012	09/30/2022	230,678							230,678	230,678				
	p000978 MetLife 555 12th Member LLC	Washington	DC	Normal distributions and/or adjustments	01/07/2014	09/30/2022	294,021							294,021	294,021				
	p000981 ML SOUTHMORE, LLC	Houston	TX	Normal distributions and/or adjustments	10/08/2013	09/30/2022	10,872							10,872	10,872				
	p000983 MetLife Camino Ramon Member, LLC	San Francisco	CA	Normal distributions and/or adjustments	12/20/2013	09/30/2022	12,467							12,467	12,467				
	p001063 ML-AI MetLife Member 2,LLC	Bloomington	MN	Sold to Opal Holdings LLC	11/04/2014	09/30/2022		(6,600)				(6,600)		(6,600)			6,600	6,600	
	p001151 ML Sloan's Lake Member, LLC	Denver	CO	Normal distributions and/or adjustments	01/18/2018	09/30/2022	440,267							440,267	440,267				
	p001593 ML Cerritos TC Member LLC	Cerritos	CA	Normal distributions and/or adjustments	03/08/2018	09/30/2022	59,528							59,528	59,528				
	p002335 Metlife Enhanced Core Property Fund, LP - MTL	Whippany	NJ	Normal distributions and/or adjustments	07/01/2021	09/30/2022	362,444							362,444	362,444				
2299999. Joint Venture Interests - Real Estate - Affiliated							1,410,277	(6,600)				(6,600)		1,403,677	1,410,277		6,600	6,600	
	p001831 MetLife Commercial Mortgage Income Fund, LP - MTL	Whippany	NJ	Normal distributions and/or adjustments	12/31/2018	09/30/2022	195,271							195,271	195,271				
	p002344 Metlife Strategic Hotel Debt Fund LP - MTL	Whippany	NJ	Normal distributions and/or adjustments	07/01/2021	09/30/2022	778,520							778,520	778,520				
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							973,791							973,791	973,791				
4899999. Total - Unaffiliated							11,271,200	(97,764)				(97,764)		11,173,436	11,258,445		85,009	85,009	1,357,844
4999999. Total - Affiliated							2,384,068	(6,600)				(6,600)		2,377,468	2,384,068		6,600	6,600	
5099999 - Totals							13,655,268	(104,364)				(104,364)		13,550,904	13,642,513		91,609	91,609	1,357,844

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38376M-GP-6	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2022	Interest Capitalization		52,868	52,868		1.A
38378Y-G6-0	GNMA_14-2 3.500% 01/01/44		09/01/2022	Interest Capitalization		62,509	62,509		1.A
38380X-AP-2	GNMA_18-84 3.500% 06/01/48		09/01/2022	Interest Capitalization		105,594	105,594		1.A
38381A-4K-9	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2022	Interest Capitalization		94,559	94,559		1.A
38381A-AF-3	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2022	Interest Capitalization		137,777	137,777		1.A
38381R-VG-1	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2022	Interest Capitalization		85,383	85,383		1.A
38381Y-LL-6	GOVERNMENT NATIONAL MORTGAGE A 2.500%		09/01/2022	Interest Capitalization		17,442	17,442		1.A
38382J-BH-8	GOVERNMENT NATIONAL MORTGAGE A 2.000%		09/01/2022	Interest Capitalization		3,919	3,919		1.A
38382J-CJ-3	GOVERNMENT NATIONAL MORTGAGE A 1.500%		07/01/2022	Interest Capitalization		80	80		1.A
38382J-QM-1	GOVERNMENT NATIONAL MORTGAGE A 2.000%		09/01/2022	Interest Capitalization		3,583	3,583		1.A
912803-DA-8	UNITED STATES TREASURY 0.000% 05/15/37		07/01/2022	METLIFE OBA 10271		26,098,380	40,000,000		1.A
912803-FE-8	UNITED STATES TREASURY 0.000% 08/15/48		07/01/2022	METLIFE OBA 10271		42,221,555	99,000,000		1.A
912810-QB-7	UNITED STATES TREASURY 4.250% 05/15/39		07/01/2022	METLIFE OBA 10271		4,261,359	3,700,000	19,656	1.A
91282C-FA-4	UNITED STATES TREASURY 3.000% 07/31/24		08/05/2022	Various		14,934,961	15,000,000	9,783	1.A
91282C-FG-1	UNITED STATES TREASURY 3.250% 08/31/24		09/01/2022	JP MORGAN SECURITIES LTD LDN		24,864,258	25,000,000	4,489	1.A
0109999999. Subtotal - Bonds - U.S. Governments						112,944,227	183,263,714	33,928	XXX
013051-DK-0	ALBERTA PROVINCE OF 3.450% 12/01/43		08/25/2022	TD SECURITIES USA LLC		4,613,300	5,000,000	42,062	1.D FE
135087-N5-9	Government of Canada 2.000% 06/01/32		07/27/2022	BANK OF MONTREAL		4,582,970	4,900,000	15,573	1.A FE
135087-YQ-1	Government of Canada 4.000% 06/01/41		08/09/2022	ISSUING COMPANY		4,309,390	3,700,000	28,789	1.A FE
29410Z-AV-7	EPCOR UTILITIES INC 4.725% 09/02/52		08/24/2022	ISSUING COMPANY		1,800,000	1,800,000		1.G FE
563469-FL-4	MANITOBA PROVINCE OF 4.600% 03/05/38		08/25/2022	CIBC WORLD MARKETS		5,289,000	5,000,000	111,534	1.E FE
642866-FZ-5	NEW BRUNSWICK PROVINCE OF 4.550% 03/26		08/25/2022	TD SECURITIES USA LLC		5,261,700	5,000,000	97,233	1.E FE
651333-GH-3	NEWFOUNDLAND PROVINCE OF 3.150% 12/02/		07/14/2022	ISSUING COMPANY		1,578,880	2,000,000	7,940	1.F FE
669827-FW-2	Province of Nova Scotia 4.700% 06/01/4		08/25/2022	TD SECURITIES USA LLC		10,735,300	10,000,000	114,603	1.D FE
68321Z-AK-7	ONTARIO POWER GENERATION INC 4.922% 07		07/14/2022	ISSUING COMPANY		3,300,000	3,300,000		1.G FE
91087B-AT-7	MEXICO UNITED MEXICAN STATES 4.875% 05	D	08/08/2022	GOLDMAN SACHS & COMPANY		1,668,091	1,700,000		2.B FE
0309999999. Subtotal - Bonds - All Other Governments						43,138,631	42,400,000	417,734	XXX
3130AS-ZD-4	FEDERAL HOME LOAN BANKS 4.130% 08/28/2		08/17/2022	CITIGROUP GLOBAL MARKETS INC/		25,000,000	25,000,000		1.A
3136A6-TN-4	FANNIE MAE FNMA_12-63A 4.000% 06/01/42		09/01/2022	Interest Capitalization		4,059	4,059		1.A
3136AB-RF-2	FANNIE MAE FNMA_13-9 3.500% 02/01/43		09/01/2022	Interest Capitalization		85,369	85,369		1.A
3136AD-F6-1	FANNIE MAE FNMA_13-40 3.500% 05/01/43		09/01/2022	Interest Capitalization		241,790	241,790		1.A
3136AP-YF-3	FANNIE MAE FNMA_15-62 4.000% 08/01/45		09/01/2022	Interest Capitalization		33,680	33,680		1.A
3136AV-MK-2	FANNIE MAE FNMA_17-15 3.500% 03/01/47		09/01/2022	Interest Capitalization		15,291	15,291		1.A
3136B0-H4-1	FANNIE MAE FNMA_18-4 4.000% 02/01/48		09/01/2022	Interest Capitalization		2,014	2,014		1.A
3136B0-MR-4	FANNIE MAE FNMA_17-105 3.000% 01/01/48		09/01/2022	Interest Capitalization		18,092	18,092		1.A
3136B3-6K-1	FANNIE MAE FNMA_19-15 3.500% 04/01/59		09/01/2022	Interest Capitalization		130,137	130,137		1.A
3136B3-DW-7	FANNIE MAE FNMA_18-73 3.500% 10/01/48		09/01/2022	Interest Capitalization		100,044	100,044		1.A
3136B3-Q3-7	FANNIE MAE FNMA_19-6 3.500% 03/01/49		09/01/2022	Interest Capitalization		49,301	49,301		1.A
3136B4-4W-5	FANNIE MAE ACES FNMA_19-33 3.500% 07/0		09/01/2022	Interest Capitalization		146,184	146,184		1.A
3136B4-Z5-0	FANNIE MAE FNMA_19-37 3.500% 07/01/49		08/01/2022	Interest Capitalization		32,698	32,698		1.A
3137BN-CQ-5	FREDDIE MAC FHLMC_4558 3.500% 01/01/44		09/01/2022	Interest Capitalization		130,398	130,398		1.A
3137BV-LH-7	FREDDIE MAC FHLMC_4661 4.000% 04/01/46		09/01/2022	Interest Capitalization		22,184	22,184		1.A
3137BV-LJ-3	FREDDIE MAC FHLMC_4661 3.500% 01/01/47		09/01/2022	Interest Capitalization		33,748	33,748		1.A
3137F4-EA-6	FHLMC MULTIFAMILY STRUCTURED P 4.000%		09/01/2022	Interest Capitalization		87,649	87,649		1.A
3137F6-3W-5	FREDDIE MAC FHLMC_5039 2.000% 11/01/50		09/01/2022	Interest Capitalization		1,957	1,957		1.A
3137FA-3C-0	FREDDIE MAC FHR_4711 3.500% 08/01/46		09/01/2022	Interest Capitalization		17,062	17,062		1.A
3137FC-P6-5	FREDDIE MAC FHLMC_4744 3.500% 01/01/48		09/01/2022	Interest Capitalization		21,598	21,598		1.A
3137FG-S8-9	FREDDIE MAC FHLMC_4817 3.500% 08/01/48		09/01/2022	Interest Capitalization		100,629	100,629		1.A
3137FG-Y8-2	FREDDIE MAC FHLMC_4818 4.000% 08/01/48		09/01/2022	Interest Capitalization		173,787	173,787		1.A
3137FY-QW-9	FREDDIE MAC FHLMC_5094 2.000% 07/01/50		09/01/2022	Interest Capitalization		35,945	35,945		1.A
3137H4-DF-4	FEDERAL HOME LOAN MORTGAGE COR 2.500%		09/01/2022	Interest Capitalization		78,533	78,533		1.A
3137H5-QW-0	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2022	Interest Capitalization		19,033	19,033		1.A
3137H5-SG-3	FEDERAL HOME LOAN MORTGAGE COR 2.500%		09/01/2022	Interest Capitalization		28,141	28,141		1.A
3137H5-XJ-1	FEDERAL HOME LOAN MORTGAGE COR 2.500%		09/01/2022	Interest Capitalization		50,628	50,628		1.A
3137H5-Z5-9	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2022	Interest Capitalization		54,685	54,685		1.A
3137H6-4C-6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2022	Interest Capitalization		43,722	43,722		1.A

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137H6-UR-4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2022	Interest Capitalization		132,788	132,788		1.A
3137H7-3F-8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2022	Interest Capitalization		141,641	141,641		1.A
3137H7-BU-6	FREDDIE MAC FHLMC_5227 3.500% 05/01/52		09/01/2022	Interest Capitalization		134,660	134,660		1.A
3137H7-DP-5	FREDDIE MAC FHLMC_5221 4.000% 05/01/52		09/01/2022	Interest Capitalization		101,004	101,004		1.A
35563P-GK-9	FHMLC - SCRT SCRT_18-3 3.500% 08/01/57		09/01/2022	Interest Capitalization		60,377	60,377		1.A
35563P-MP-1	SEASONED CREDIT RISK TRANSFER 3.000% 0		09/01/2022	Interest Capitalization		40,721	40,721		1.A
362848-QS-5	GAINESVILLE REGIONAL UTILITIES 5.655%		07/01/2022	METLIFE OHA 10276		11,815,643	11,000,000	153,785	1.E FE
880591-CS-9	Tennessee Valley Authority 5.880% 04/0		07/01/2022	METLIFE OBA 10271		12,872,535	10,500,000	152,635	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						52,057,727	48,869,549	306,420	XXX
000000-00-0	TWAIN FUNDING III 4.694% 05/10/52		09/09/2022	DIRECT		6,706,370	6,706,370		1.E Z
02582J-HS-2	AMERICAN EXPRESS CREDIT ACCOUN 3.138%		08/11/2022	MITSUBISHI UFJ SECURITIES USA		3,406,729	3,405,000		1.A FE
04682B-AA-0	ATHABASCA INDIGENOUS MIDSTREAM 6.069%		09/27/2022	ISSUING COMPANY		4,398,900	4,400,000		1.G FE
05368V-AA-4	POLYONE CORP 7.125% 08/01/30		07/27/2022	JP MORGAN SECURITIES LTD LDN		203,250	200,000		3.C FE
05611#-AA-4	BFC-JCGS FEDERAL RECEIVABLES T 3.265%		08/01/2022	BOSTONIA GLOBAL SECURITIES LLC		2,286,087	2,286,087		2.B
07335C-AG-9	BARCLAYS COMMERCIAL MORTGAGE S 3.171%		09/27/2022	BARCLAYS CAPITAL INC		503,813	600,000	1,480	1.A
10638N-AA-6	BREAN ASSET BACKED SECURITIES 1.750% 0		08/25/2022	Interest Capitalization		13,113	13,113		1.A FE
12657Z-BQ-5	CU INC 4.773% 09/14/52		09/07/2022	ISSUING COMPANY		1,000,000	1,000,000		1.F FE
126650-AW-0	CVS PASSTHROUGH TRUST 5.298% 01/11/27		07/01/2022	METLIFE OBA 10271		2,465,770	2,430,655	7,154	2.B
17305E-GP-4	CITIBANK CREDIT CARD ISSUANCE 3.266% 0		08/12/2022	BANK OF AMERICA N.A.		8,004,357	7,990,000	5,296	1.A FE
18055#-BU-5	CLARION LION PROPERTIES FUND H 4.430%		08/01/2022	JP MORGAN SECURITIES LTD LDN		10,800,000	10,800,000		1.G Z
29260Z-AH-9	ENBRIDGE GAS INC 4.550% 08/17/52		08/15/2022	ISSUING COMPANY		2,294,020	2,300,000		1.G FE
31738K-AB-5	FINANCE OF AMERICA STRUCTURED 3.000% 1		09/25/2022	Interest Capitalization		3,057	3,057		1.D PL
317393-AA-4	FINANCE OF AMERICA STRUCTURED 2.000% 0		08/25/2022	Interest Capitalization		11,450	11,450		1.A PL
317393-AB-2	FINANCE OF AMERICA STRUCTURED 2.000% 0		08/25/2022	Interest Capitalization		3,817	3,817		1.C PL
317395-AA-9	FINANCE OF AMERICA STRUCTURED 2.000% 0		07/25/2022	Interest Capitalization		6,922	6,922		1.A PL
34535A-AC-4	FORD CREDIT AUTO OWNER TRUST F 2.825%		09/20/2022	SUMITOMO MITSUI BANKING CORPOR		3,500,000	3,500,000		1.A FE
36261R-AD-0	GM FINANCIAL AUTOMOBILE LEASIN 0.330%		09/13/2022	BARCLAYS CAPITAL INC		5,850,938	6,000,000	1,375	1.A FE
370334-BP-8	GENERAL MILLS INC 4.150% 02/15/43		07/01/2022	METLIFE OHA 10276		5,262,367	6,000,000	93,375	2.B FE
380130-AC-8	GM FINANCIAL AUTOMOBILE LEASIN 2.994%		08/09/2022	WELLS FARGO & CO		9,000,000	9,000,000		1.A FE
40484@-AA-7	HA FEDERAL FUNDING XI TRUST 2.710% 04/		07/01/2022	DIRECT		1,386,629	1,386,629		1.G Z
40484@-AB-5	HA FEDERAL FUNDING XI TRUST 2.620% 03/		07/01/2022	DIRECT		713,061	713,061		1.G Z
42225U-AJ-3	HEALTHCARE TRUST OF AMERICA HO 3.875%		07/22/2022	Tax Free Exchange		1,499,609	1,500,000	13,078	2.B FE
42806M-AM-1	HERTZ VEHICLE FINANCING III LL 4.850%		06/30/2022	DEUTSCHE BANK SECURITIES INC				(3,233)	3.B FE
46647P-AA-4	JPMORGAN CHASE&CO 4.260% 02/22/48		07/01/2022	METLIFE OBA 10271		9,170,441	10,250,000	155,253	1.F FE
537008-C#-9	LITTELFUSE INC. 4.330% 06/30/32		07/18/2022	BANK OF AMERICA N.A.		3,000,000	3,000,000		2.A Z
539481-AQ-4	LOBLAW CO LTD 5.336% 09/13/52		08/22/2022	ISSUING COMPANY		2,500,000	2,500,000		2.B FE
55954E-AQ-2	MAGNETITE CLO MAGNE_16-17A 3.810% 07/2	D	09/28/2022	JP MORGAN SECURITIES LTD LDN		975,000	1,000,000	7,620	1.A FE
586054-A@-7	MEMORIAL SLOAN-KETTERING CANCE 4.690%		08/02/2022	DIRECT		4,000,000	4,000,000		1.D Z
59183@-AB-9	METLIFE MIDDLE MARKET PRIVATE 5.250% 0		07/21/2022	ISSUING COMPANY		7,934,328	7,934,328	199,350	1.G Z
592688-E*-2	METTLER-TOLEDO INTL INC 2.910% 09/01/3		09/01/2022	WELLS FARGO BANK NA		1,500,000	1,500,000		1.G Z
606822-CJ-1	MITSUBISHI TOKYO FINANCIAL GRP 4.630%	D	07/11/2022	MITSUBISHI UFJ SECURITIES USA		5,000,000	5,000,000		1.G FE
665501-AL-6	NORTHERN NAT GAS CO 4.300% 01/15/49		07/01/2022	METLIFE OBA 10271		13,095,601	15,000,000	295,625	1.F FE
68389X-BF-1	ORACLE CORPORATION 4.125% 05/15/45		07/01/2022	METLIFE OBA 10271		5,929,024	7,750,000	39,961	2.B FE
69394#-AE-5	PGA TOUR INC 3.380% 05/30/47		09/30/2022	BANK OF AMERICA N.A.		14,350,000	14,350,000		1.F Z
69394#-AF-2	PGA TOUR INC 3.500% 07/30/37		07/28/2022	BANK OF AMERICA N.A.		18,900,000	18,900,000		1.F PL
72910K-AB-9	PLENARY JUSTICE MIAMI LLC 3.697% 12/31		07/01/2022	DIRECT		1,589,420	1,589,420		1.F FE
74340*-BG-8	PROLOGIS TARGETED US LOGISTICS 4.130%		08/01/2022	WELLS FARGO BANK NA		10,000,000	10,000,000		1.G PL
74340*-BH-6	PROLOGIS TARGETED US LOGISTICS 4.230%		08/01/2022	WELLS FARGO BANK NA		15,000,000	15,000,000		1.G PL
74340*-BJ-2	PROLOGIS TARGETED US LOGISTICS 4.330%		08/01/2022	WELLS FARGO BANK NA		10,000,000	10,000,000		1.G PL
75701#-AA-8	RED RIVER VALLEY ALLIANCE LLC 3.900% 0		09/30/2022	DIRECT		29,224,502	29,224,502		2.C FE
82028K-AQ-4	SHAW COMMUNICATIONS INC. 6.750% 11/09/		08/09/2022	ISSUING COMPANY		5,604,100	5,000,000	86,918	2.B FE
87971M-BY-8	TELUS CORP 5.650% 09/13/52		09/08/2022	ISSUING COMPANY		9,662,461	9,700,000		2.A FE
89231C-AC-1	TOYOTA AUTO RECEIVABLES OWNER 2.855% 0		08/08/2022	CITIGROUP GLOBAL MARKETS INC/		4,850,000	4,850,000		1.A FE
91839P-A*-1	VA HONOLULU LEASE FINANCE TRUS 3.096%		07/15/2022	DIRECT		1,809,879	1,809,879		1.A
92348K-AW-3	VERIZON MASTER TRUST VZMT_22-5 2.905%		08/02/2022	BANK OF AMERICA N.A.		4,365,000	4,365,000		1.A FE
940663-AA-5	WASHINGTON UNIV OF ST LOUIS 3.790% 10/		07/01/2022	METLIFE OBA 10271		5,911,623	7,000,000	55,271	1.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
B6001#-AC-4	LA LORRAINE BAKERY GROUP NV 4.480% 09/	B	09/16/2022	DIRECT		8,024,400	8,024,400		2.B Z
G2226@-AF-2	COMMUNITY GATEWAY ASSOCIATION 2.440% 0	B	07/01/2022	BARCLAYS CAPITAL INC		9,004,125	9,004,125		1.G Z
G2447*-AA-8	COSTANERA SUR FINANCE LTD 5.271% 06/14	C	07/08/2022	DIRECT		566,439	566,439		3.A FE
G3057#-AA-3	EDINBURGH INVESTMENT TRUST PLC 2.260%	B	09/29/2022	DIRECT		11,696,570	11,696,570		1.E Z
G3057#-AB-1	EDINBURGH INVESTMENT TRUST PLC 2.490%	B	09/29/2022	DIRECT		11,696,570	11,696,570		1.E Z
G3057#-AC-9	EDINBURGH INVESTMENT TRUST PLC 2.530%	B	09/29/2022	DIRECT		9,931,050	9,931,050		1.E Z
G7996#-AL-4	SEGRO PLC 4.140% 09/22/42	B	09/22/2022	DIRECT		21,005,170	21,005,170		1.F Z
L0808#-AL-1	BEACON FINCO SARL 3.620% 04/30/32	B	07/21/2022	CIBC WORLD MARKETS		15,533,700	15,533,700		2.C PL
Q7794#-AN-3	QPH FINANCE CO PTY LTD 3.400% 08/15/37	D	08/15/2022	BANK OF AMERICA N.A.		6,400,000	6,400,000		2.B FE
Q7794#-AP-8	QPH FINANCE CO PTY LTD 4.700% 08/15/42	B	08/15/2022	BANK OF AMERICA N.A.		5,349,260	5,349,260		2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						352,898,922	359,186,574	958,523	XXX
000000-00-0	17CAPITAL CREDIT FUND BORROWER	D	07/01/2022	Various		430,229	430,229		1.F FE
000000-00-0	REEF BIDCO LIMITED 09/01/27	D	09/01/2022	RBS SECURITIES INC		9,500,000	9,500,000		3.A Z
08579J-BG-6	BERRY GLOBAL INC 07/01/26		08/26/2022	WELLS FARGO & CO		1,477,500	1,500,000		2.C FE
11823L-AK-1	BUCKEYE PARTNERS 11/01/26		07/05/2022	CREDIT SUISSE SECURITIES USA L		480,655	498,734		2.C FE
1252H*-AA-6	CASTLELAKE 11/20/30		09/09/2022	Various		1,898,417	1,898,417		1.F FE
1252H*-AB-4	CASTLELAKE 11/20/30		09/09/2022	Various		352,492	352,492		2.B FE
15477B-AB-3	CDK GLOBAL INC 06/09/29		07/13/2022	CREDIT SUISSE SECURITIES USA L		970,000	1,000,000		4.A FE
17288Y-AE-2	CITADEL SECURITIES LP 02/02/28		09/12/2022	GOLDMAN SACHS & COMPANY		2,450,000	2,500,000		2.C FE
24736C-BS-2	SKYMILES IP LTD 10/20/27	C	08/15/2022	BANK OF AMERICA N.A.		1,496,250	1,500,000		2.B FE
29362L-AL-8	ENTEGRIS INC 03/02/29		08/24/2022	Various		1,491,250	1,500,000		2.C FE
31575A-AB-3	HESS MIDSTREAM PARTNERS LP 09/2		08/05/2022	GOLDMAN SACHS & COMPANY		497,361	498,608		3.C FE
41151P-AP-0	HARBOR FREIGHT TOOLS USA INC 10		09/13/2022	BANK OF AMERICA N.A.		986,222	992,424		4.B FE
42804V-BB-6	HERTZ CORPORATION THE 06/30/28		09/02/2022	BANK OF AMERICA N.A.		7,237,432	7,250,869		3.C FE
42804V-BC-4	HERTZ CORPORATION THE 06/30/28		09/02/2022	BANK OF AMERICA N.A.		1,370,866	1,373,412		3.C FE
43289D-AH-6	HILTON WORLDWIDE FINANCE LLC 06		08/17/2022	Various		3,254,843	3,313,145		2.C FE
45173J-AQ-7	II-VI INC 12/07/28		07/26/2022	JP MORGAN SECURITIES LTD LDN		4,465,000	4,500,000		3.B FE
46611V-AU-9	JBS USA LUX SA 05/01/26	C	09/20/2022	Various		2,491,726	2,492,958		2.B FE
47075#-AA-5	JAMSHID VENTURES LLC 07/23/23		07/20/2022	Various		64,812	64,812		1.D Z
48633#-AA-8	KAVEH VENTURES LLC 03/22/24		09/20/2022	Various		31,534	31,852		1.D PL
55314N-AS-3	MKS INSTRUMENTS INC. 04/08/29		08/26/2022	JP MORGAN SECURITIES LTD LDN		490,000	500,000		3.A FE
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC 06/25		09/26/2022	Various		4,190,750	4,200,000		2.C FE
66877A-AD-0	SYMANTEC CORP 01/27/29		09/20/2022	BANK OF AMERICA N.A.		995,000	1,000,000		3.A FE
81683U-AN-7	SEMINOLE TRIBE OF FLORIDA 07/08		09/09/2022	BANK OF AMERICA N.A.		3,026,089	3,026,089		2.B FE
84546S-AU-7	SOUTHWESTERN ENERGY COMPANY 06/		09/19/2022	JP MORGAN SECURITIES LTD LDN		1,478,788	1,497,494		2.B FE
87114U-AB-9	SYCAMORE BUYER LLC 09/22/28		08/03/2022	BANK OF AMERICA N.A.		2,985,000	3,000,000		3.C FE
88233F-AK-6	VISTRA ENERGY CORP TL +L200 12/		07/05/2022	CREDIT SUISSE SECURITIES USA L		479,275	498,596		2.C FE
C9413P-BD-4	BAUSCH HEALTH COS INC 01/27/27	A	08/24/2022	BARCLAYS CAPITAL INC		3,426,975	3,460,000		4.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						58,018,466	58,380,131		XXX
2509999997. Total - Bonds - Part 3						619,057,973	692,099,968	1,716,605	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						619,057,973	692,099,968	1,716,605	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
00091G-10-4	ACV AUCTIONS INC		09/14/2022	PARTNERSHIP DISTRIBUTION	8,816.000	78,339			
18467V-10-9	CLEAR SECURE INC		08/18/2022	PARTNERSHIP DISTRIBUTION	2,685.000	79,422			
83193G-10-7	SMARTRENT INC		08/18/2022	PARTNERSHIP DISTRIBUTION	34,942.000	114,610			
888787-10-8	TOAST INC		08/17/2022	PARTNERSHIP DISTRIBUTION	19,560.000	353,684			
H5919C-10-4	ON HOLDING LTD	D	08/18/2022	PARTNERSHIP DISTRIBUTION	4,538.000	109,230			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						735,285	XXX		XXX
000000-00-0	NORDIC AVIATION CAPITAL DAC	D	07/22/2022	DIRECT	2,252.000				
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							XXX		XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
5989999997. Total - Common Stocks - Part 3						735,285	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						735,285	XXX		XXX
5999999999. Total - Preferred and Common Stocks						735,285	XXX		XXX
6009999999 - Totals						619,793,258	XXX	1,716,605	XXX

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Metropolitan Tower Life Insurance Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36201F-UX-3	GINNIE MAE I GNMA I 7.000% 582098 7.00		09/01/2022	Various		202	202	206	205		(2)		(2)		202				10	04/15/2032	1.A
36202D-MA-6	GOVERNMENT NATIONAL MORTGAGE A GNMA II 6		09/01/2022	Various		633	633	628	629		4		4		633				28	03/20/2031	1.A
36202D-NL-1	GOVERNMENT NATIONAL MORTGAGE A GNMA II 6		09/01/2022	Various		880	880	873	874		6		6		880				38	06/20/2031	1.A
36202D-PS-4	GOVERNMENT NATIONAL MORTGAGE A 6.500%		09/01/2022	Various		5,241	5,241	5,301	5,273		(32)		(32)		5,241				225	09/20/2031	1.A
36202E-6E-4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5		09/01/2022	Various		27,674	27,674	28,115	27,972		(298)		(298)		27,674				925	06/20/2039	1.A
36204K-NU-3	GINNIE MAE I 7.500% 07/15/25		09/01/2022	Paydown		16	16	16	16						16				1	07/15/2025	1.A
36209Y-A4-0	GINNIE MAE I 7.000% 02/15/31		09/01/2022	Paydown		31	31	31	31						31				1	02/15/2031	1.A
36212S-4U-7	GINNIE MAE I 6.500% 04/15/31		09/01/2022	Paydown		494	494	490	491		3		3		494				21	04/15/2031	1.A
36213C-J5-0	GINNIE MAE I GNMA I 7.000% 550284 7.00		09/01/2022	Various		2,423	2,423	2,438	2,429		(7)		(7)		2,423				123	08/15/2031	1.A
36225A-PA-2	GINNIE MAE I 7.500% 08/15/26		09/01/2022	Paydown		6	6	6	6						6					08/15/2026	1.A
36225B-QH-4	GINNIE MAE I GNMA I 6.500% 781356 6.50		09/01/2022	Various		308	308	299	303		5		5		308				14	12/15/2029	1.A
36225B-QJ-0	GINNIE MAE I GNMA I 7.000% 781357 7.00		09/01/2022	Various		12,151	12,151	11,400	11,856		296		296		12,151				556	10/15/2025	1.A
36225B-QM-3	GINNIE MAE I GNMA I 7.500% 781360 7.50		09/01/2022	Various		6,285	6,285	6,242	6,251		34		34		6,285				298	11/15/2030	1.A
36225B-QN-1	GINNIE MAE I GNMA I 7.500% 781361 7.50		09/01/2022	Various		8,753	8,753	8,551	8,662		92		92		8,753				443	12/15/2025	1.A
3622A2-GA-4	GINNIE MAE I 3.000% 07/15/28		09/01/2022	Paydown		163,308	163,308	168,616	166,018		(2,710)		(2,710)		163,308				3,248	07/15/2028	1.A
36230T-Z4-7	GINNIE MAE I 3.000% 03/15/33		09/01/2022	Paydown		17,538	17,538	18,240	18,077		(538)		(538)		17,538				351	03/15/2033	1.A
38374M-MZ-9	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2022	Paydown		164,067	164,067	160,324	162,314		1,754		1,754		164,067				5,982	12/01/2035	1.A
38378V-PH-2	GOVERNMENT NATIONAL MORTGAGE A 3.000%		09/01/2022	Paydown		720,627	720,627	655,433	711,116		9,511		9,511		720,627				14,168	06/01/2033	1.A
38378V-V5-1	GNMA_13-117 3.500% 02/01/32		09/01/2022	Paydown		588,742	588,742	561,512	584,154		4,587		4,587		588,742				13,506	02/01/2032	1.A
38379Q-WL-5	GOVERNMENT NATIONAL MORTGAGE A 4.000%		09/01/2022	Paydown		296,647	296,647	310,454	304,248		(7,602)		(7,602)		296,647				1,917	10/01/2045	1.A
38380T-DC-7	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2022	Various		200,558	200,558	200,226	200,226		332		332		200,558				4,366	11/01/2046	1.A
38382J-CJ-3	GOVERNMENT NATIONAL MORTGAGE A 1.500%		09/01/2022	Paydown		63,953	63,953	53,386	55,187		8,686		8,686		63,953				505	09/01/2050	1.A
38383P-8B-0	GOVERNMENT NATIONAL MORTGAGE A 4.500%		09/01/2022	Paydown		2,742,100	2,742,100	2,746,384			(4,285)		(4,285)		2,742,100				43,159	04/01/2052	1.A
911760-LR-5	VENDEE MORTGAGE TRUST VENDE_98 0.000%		09/01/2022	Paydown				844	57		(57)		(57)							06/01/2028	1.A
912803-DM-2	UNITED STATES TREASURY 0% 5/15/2040 0.		07/01/2022	METLIFE OBA 10271		28,206,225	50,000,000	11,528,000	19,900,208		508,030		508,030		20,408,238		7,797,987	7,797,987		05/15/2040	1.A
912828-TJ-9	UNITED STATES TREASURY 1.625% 08/15/22		08/15/2022	Maturity		845,000	845,000	848,601	845,248		(248)		(248)		845,000				13,731	08/15/2022	1.A
91282C-BR-1	UNITED STATES TREASURY 0.250% 03/15/24		09/08/2022	RBS SECURITIES INC		47,568,359	50,000,000	49,890,625	49,917,831		25,584		25,584		49,943,415		(2,375,056)	(2,375,056)	122,962	03/15/2024	1.A
91282C-CU-3	UNITED STATES TREASURY 0.125% 08/31/23		09/19/2022	Various		67,714,844	70,000,000	69,882,422	69,900,280		40,078		40,078		69,940,357		(2,225,513)	(2,225,513)	88,032	08/31/2023	1.A
91282C-ER-8	UNITED STATES TREASURY 2.500% 05/31/24		09/23/2022	Various		49,014,648	50,000,000	49,600,586			40,933		40,933		49,641,519		(626,870)	(626,870)	290,301	05/31/2024	1.A
912834-DU-9	UNITED STATES TREASURY 0.000% 11/15/38		07/01/2022	METLIFE OBA 10271		35,523,009	60,000,000	15,645,600	26,566,322		652,744		652,744		27,219,066		8,303,943	8,303,943		11/15/2038	1.A
912834-EP-9	UNITED STATES TREASURY 0.000% 08/15/39		07/01/2022	METLIFE OBA 10271		46,374,075	81,000,000	19,951,920	34,097,691		852,057		852,057		34,949,748		11,424,327	11,424,327		08/15/2039	1.A
0109999999. Subtotal - Bonds - U.S. Governments						280,268,797	366,867,637	222,287,769	203,493,975		2,128,957		2,128,957		257,969,980		22,298,818	22,298,818	604,911	XXX	XXX
11064Z-CC-4	BRITISH COLUMBIA PROVINCE OF 0.000% 09	A	09/01/2022	Maturity		833,750	833,750	173,945	798,122		35,628		35,628		833,750					09/01/2022	1.B FE
135087-YQ-1	Government of Canada 4.000% 06/01/41		08/09/2022	ISSUING COMPANY		4,317,900	3,700,000	4,309,390							4,309,390		8,510	8,510	28,789	06/01/2041	1.A FE
391906-AG-9	GREATER TORONTO AIRPORTS AUTHO 6.450%		07/30/2022	Various		185,650	185,650	224,117	205,339		(19,690)		(19,690)		185,650				11,974	07/30/2029	1.E FE
401494-AP-4	GUATEMALA REPUBLIC OF 4.375% 06/05/27	D	09/14/2022	JEFFERIES & COMPANY INC.		483,250	500,000	495,010	497,019		351		351		497,369		(14,119)	(14,119)	17,075	06/05/2027	3.C FE
68309Z-UC-9	Ontario Electricity Fin. Corp. 0.000%		08/18/2022	Maturity		26,000,000	26,000,000	1,878,240	24,490,499		1,509,501		1,509,501		26,000,000					08/18/2022	1.D FE
683234-HC-5	ONTARIO PROVINCE OF 9.500% 07/13/22		07/13/2022	Maturity		3,000,000	3,000,000	2,991,000	2,999,477		523		523		3,000,000				285,000	07/13/2022	1.D FE
68325Z-GM-3	ONTARIO PROVINCE OF 0.000% 08/07/22		08/07/2022	Maturity		1,361,000	1,361,000	355,003	1,315,046		45,954		45,954		1,361,000					08/07/2022	1.D FE
68333Z-AS-6	ONTARIO PROVINCE OF 2.550% 12/02/52		07/14/2022	ISSUING COMPANY		1,474,000	2,000,000	1,915,350	906,136		949		949		1,916,569		(442,569)	(442,569)	31,927	12/02/2052	1.D FE
803854-FA-1	SASKATCHEWAN PROVINCE OF 8.500% 07/15/	A	07/15/2022	Maturity		5,000,000	5,000,000	6,026,600	5,046,055		(46,055)		(46,055)		5,000,000				425,000	07/15/2022	1.C FE
80386Z-J7-4	PROVINCE OF SASKATCHEWAN COUPO 0.000%	A	07/15/2022	Maturity		212,500	212,500	53,140	205,804		6,696		6,696		212,500					07/15/2022	1.C
80386Z-J8-2	SASKATCHEWAN PROVINCE OF 0.000% 07/15/	A	07/15/2022	Maturity		5,000,000	5,000,000	1,264,700	4,843,717		156,283		156,283		5,000,000					07/15/2022	1.C
0309999999. Subtotal - Bonds - All Other Governments						47,868,050	47,792,900	19,686,495	41,307,214		1,690,140		1,690,140		48,316,228		(448,178)	(448,178)	799,765	XXX	XXX
20753X-AA-2	CONNECTICUT AVENUE SECURITIES 4.381% 0		09/26/2022	Paydown		466,522	466,522	466,522							466,522				5,392	03/25/2042	2.A Z
20753Y-CH-3	CONNECTICUT AVENUE SECURITIES 4.281% 0		09/26/2022	Paydown		166,881	166,881	166,881							166,881				1,756	03/25/2042	1.G Z
26829H-AA-4	ECMC GROUP STUDENT LOAN TRUST 4.234% 1		09/26/2022	Paydown		140,565	140,565	140,565	140,565						140,565				1,904	11/25/2069	1.A FE
26832G-AA-1	ECMC GROUP STUDENT LOAN TRUST 2.260% 0		09/25/2022	Paydown		108,017	108,017	108,010	108,010		7		7		108,017				1,597	07/25/2069	1.A FE
30711X-AD-6	CONNECTICUT AVENUE SECURITIES 7.484% 0		09/26/2022	Paydown		1,812	1,812	1,785	1,790		22		22		1,812				66	01/25/2024	1.D
30711X-AF-1	CONNECTICUT AVENUE SECURITIES 5.684% 0		09/26/2022	Paydown		43,073	43,073	42,004	42,371		702		702		43,073				975	05/25/2024	1.D
30711X-DA-9	FANNIE MAE - CAS_16-C04 7.334% 01/25/2		09/26/2022	Paydown		162,470	162,470	162,115	162,102		369		369		162,470				5,431	01/25/2029	1.D
30711X-EP-5	FEDERAL NATIONAL MORTGAGE ASSO 6.634%		07/05/2022	Call 103.1250		821,721	796,821	810,952	808,771		(678)		(678)		808,093		(11,272)	(11,272)	41,864	07/25/2029	1.D
30711X-HU-1	FANNIE MAE CONNECTICUT AVENUE 3.934% 0		09/26/2022	Paydown		579,030	579,030	579,211	579,073		(43)		(43)		579,030				6,334	09/25/2029	1.D

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31283H-2S-3	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.0		09/01/2022	Various		1,932	1,932	1,902	1,911		21		21		1,932				90	04/01/2032	1.A
31283H-2T-1	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5		09/01/2022	Various		79	79	78	78		1		1		79				4	08/01/2031	1.A
31283H-M8-5	FEDERAL HOME LOAN MORTGAGE COR 7.000%		09/01/2022	Various		131	131	126	128		3		3		131				6	03/01/2031	1.A
31283H-VL-6	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2022	Various		330	330	329	329		1		1		330				13	02/01/2033	1.A
31288K-B8-5	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2022	Paydown		993	993	990	990		3		3		993				40	06/01/2033	1.A
31292H-RR-7	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2022	Various		2,647	2,647	2,659	2,651		(4)		(4)		2,647				113	09/01/2032	1.A
31298N-PJ-8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2022	Various		12	12	12	12						12				1	06/01/2031	1.A
3130AL-5A-8	FEDERAL HOME LOAN BANKS 0.900% 02/26/2		08/18/2022	Various		45,164,671	50,000,000	49,996,250	49,996,766		363		363		49,997,130		(4,832,459)	(4,832,459)	431,250	02/26/2027	1.A
3131WQ-XX-0	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2022	Paydown		51,466	51,466	52,261	52,172		(707)		(707)		51,466				1,541	11/01/2040	1.A
3131WR-GC-3	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2022	Paydown		122,229	122,229	124,200	123,982		(1,752)		(1,752)		122,229				3,639	01/01/2041	1.A
3131X9-2S-2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2022	Paydown		73,308	73,308	74,698	74,367		(1,059)		(1,059)		73,308				1,531	11/01/2028	1.A
3131XC-EB-9	FEDERAL HOME LOAN MORTGAGE COR 2.500%		09/01/2022	Paydown		395,707	395,707	407,717	405,376		(9,669)		(9,669)		395,707				6,695	08/01/2031	1.A
3131Y0-JJ-2	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2022	Various		143,009	143,009	146,036	145,632		(2,623)		(2,623)		143,009				3,720	02/01/2048	1.A
31329H-4P-3	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2022	Paydown		1,128	1,128	1,127	1,127		1		1		1,128				50	06/01/2032	1.A
31329J-H6-7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2022	Paydown		85,503	85,503	86,982	86,813		(1,310)		(1,310)		85,503				2,079	04/01/2042	1.A
31329N-PV-4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2022	Paydown		152,453	152,453	160,245	159,340		(6,887)		(6,887)		152,453				3,993	06/01/2047	1.A
31329P-ZJ-5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2022	Various		183,948	183,948	187,900	187,267		(3,319)		(3,319)		183,948				4,663	12/01/2048	1.A
3132A0-2V-7	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.0		09/01/2022	Paydown		1,573	1,573	1,549	1,551		23		23		1,573				74	04/01/2032	1.A
3132A0-2W-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5		09/01/2022	Paydown		1,502	1,502	1,508	1,506		(4)		(4)		1,502				72	08/01/2031	1.A
3132A2-PN-6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		09/01/2022	Paydown		47,497	47,497	46,616	46,679		818		818		47,497				1,711	08/01/2038	1.A
3132A3-KZ-2	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2022	Paydown		56,865	56,865	58,983	58,725		(1,860)		(1,860)		56,865				1,533	10/01/2040	1.A
3132A5-JS-5	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2022	Various		89,465	89,465	92,437	91,990		(2,525)		(2,525)		89,465				2,644	06/01/2048	1.A
3132A8-WY-1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2022	Paydown		185,552	185,552	189,656	188,906		(3,354)		(3,354)		185,552				3,683	03/01/2032	1.A
3132AC-BB-5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2022	Paydown		230,364	230,364	232,116	231,927		(1,563)		(1,563)		230,364				4,499	04/01/2047	1.A
3132AC-SU-5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2022	Paydown		239,940	239,940	247,143	246,421		(6,481)		(6,481)		239,940				5,561	04/01/2047	1.A
3132DM-HH-1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2022	Paydown		443,909	443,909	455,423	453,299		(9,390)		(9,390)		443,909				8,826	01/01/2050	1.A
3132DM-JA-4	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2022	Paydown		578,807	578,807	595,719			(16,912)		(16,912)		578,807				8,600	01/01/2050	1.A
3133A1-3K-6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2022	Paydown		215,697	215,697	224,140	223,042		(7,345)		(7,345)		215,697				4,510	02/01/2050	1.A
3133A8-FH-5	FEDERAL HOME LOAN MORTGAGE COR 2.500%		09/01/2022	Paydown		616,289	616,289	657,215	653,848		(37,559)		(37,559)		616,289				10,055	07/01/2050	1.A
3133AA-LL-4	FEDERAL HOME LOAN MORTGAGE COR 2.000%		09/01/2022	Paydown		81,235	81,235	84,986	84,733		(3,497)		(3,497)		81,235				1,082	10/01/2050	1.A
3133B2-XX-2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2022	Paydown		813,472	813,472	839,020			(25,548)		(25,548)		813,472				14,884	01/01/2052	1.A
3133KH-G2-6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2022	Paydown		830,436	830,436	867,936	860,644		(30,208)		(30,208)		830,436				18,776	01/01/2050	1.A
3133KJ-3W-0	FEDERAL HOME LOAN MORTGAGE COR 2.500%		09/01/2022	Paydown		510,808	510,808	540,518	536,829		(26,022)		(26,022)		510,808				8,314	09/01/2050	1.A
3133KJ-7G-1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2022	Paydown		363,646	363,646	395,522	392,285		(28,639)		(28,639)		363,646				7,550	09/01/2050	1.A
3133KJ-GE-6	FEDERAL HOME LOAN MORTGAGE COR 2.500%		09/01/2022	Paydown		267,350	267,350	276,582	275,118		(7,768)		(7,768)		267,350				4,582	06/01/2050	1.A
3133KJ-R3-8	FEDERAL HOME LOAN MORTGAGE COR 2.000%		09/01/2022	Paydown		1,516,363	1,516,363	1,570,798	1,564,159		(47,797)		(47,797)		1,516,363				19,905	08/01/2050	1.A
3133KJ-ZC-9	FEDERAL HOME LOAN MORTGAGE COR 2.500%		09/01/2022	Paydown		516,065	516,065	551,141	548,355		(32,290)		(32,290)		516,065				8,885	09/01/2050	1.A
3133KK-FL-8	FEDERAL HOME LOAN MORTGAGE COR 2.500%		09/01/2022	Paydown		182,627	182,627	195,383	194,441		(11,814)		(11,814)		182,627				3,104	10/01/2050	1.A
3133KM-M7-7	FEDERAL HOME LOAN MORTGAGE COR 2.500%		09/01/2022	Paydown		817,729	817,729	821,051			(3,322)		(3,322)		817,729				11,795	09/01/2051	1.A
3133KN-BS-1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2022	Paydown		76,201	76,201	81,392	81,322		(5,121)		(5,121)		76,201				1,572	11/01/2051	1.A
3133KN-NV-1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2022	Paydown		770,446	770,446	786,336			(15,890)		(15,890)		770,446				11,904	02/01/2052	1.A
3133T5-UZ-4	FREDDIE MAC FHLMC_G04-3 6.500% 10/01/2		09/01/2022	Paydown		7,342	7,342	6,999	7,287		55		55		7,342				319	10/01/2024	1.A
3133T8-P8-4	FREDDIE MAC FHLMC_1923 7.500% 12/01/26		09/01/2022	Paydown		112	112	111	111						112				6	12/01/2026	1.A
3133TP-JG-5	FREDDIE MAC FHLMC_2243 7.000% 08/01/30		09/01/2022	Various		5,126	5,126	5,180	5,153		(28)		(28)		5,126				242	08/01/2030	1.A
3133TP-QW-2	FHLMC_2252 7.500% 09/01/30		09/01/2022	Paydown		2,292	2,292	2,313	2,307		(15)		(15)		2,292				114	09/01/2030	1.A
3133TP-SR-1	FREDDIE MAC FHLMC_2256 7.500% 09/01/30		09/01/2022	Paydown		1,813	1,813	1,788	1,788		26		26		1,813				95	09/01/2030	1.A
3133TP-XP-9	FREDDIE MAC FHLMC_2260 7.500% 10/01/30		09/01/2022	Paydown		2,826	2,826	2,849	2,838		(12)		(12)		2,826				133	10/01/2030	1.A
3133TP-YV-5	FREDDIE MAC FHLMC_2263 7.500% 10/01/30		09/01/2022	Various		771	771	764	764		7		7		771				38	10/01/2030	1.A
31359P-GG-5	FANNIE MAE FNMA_97-W1 7.000% 04/01/27		09/01/2022	Paydown		2,492	2,492	2,371	2,438		53		53		2,492				117	04/01/2027	1.A
31359S-WU-0	FNMA_01-14 6.000% 05/01/31		09/01/2022	Paydown		10,428	10,428	8,916	9,869		559		559		10,428				418	05/01/2031	1.A
3136A6-TN-4	FANNIE MAE FNMA_12-63A 4.000% 06/01/42		07/01/2022	Paydown		62,206	62,206	62,392	62,226		(20)		(20)		62,206				1,451	06/01/2042	1.A
3136AG-4J-8	FANNIE MAE FNMA_13-116 4.000% 05/01/43		09/01/2022	Paydown		351,926	351,926	351,926	351,926						351,926				9,382	05/01/2043	1.A
3136B1-T7-9	FANNIE MAE FNMA_18-38 4.000% 06/01/48		09/01/2022	Paydown		417,404	417,404	419,345	417,936		(533)		(533)		417,404				10,977	06/01/2048	1.A
3136B3-5R-7	FANNIE MAE ACES FNMA_19-M3 4.115% 10/0		09/01/2022	Paydown		12,229	12,229	13,908	13,788		(1,559)		(1,559)		12,229				328	10/01/2048	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136B3-PR-5	FANNIE MAE FNMA_18-88 4.000% 12/01/48		09/01/2022	Paydown		1,229,604	1,229,604	1,191,806	1,204,411		25,193		25,193		1,229,604				23,632	12/01/2048	1.A
3136B4-Z5-0	FANNIE MAE FNMA_19-37 3.500% 07/01/49		09/01/2022	Paydown		17,256	17,256	18,528	18,239		(1,083)		(1,083)		17,256				151	07/01/2049	1.A
3136B7-L5-8	FANNIE MAE FNMA_19-77 3.000% 01/01/50		09/01/2022	Paydown		161,038	161,038	171,466	168,956		(7,918)		(7,918)		161,038				2,761	01/01/2050	1.A
31371F-EE-8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2022	Various		1,385	1,385	1,406	1,389		(4)		(4)		1,385				69	01/01/2026	1.A
31374J-HV-6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2022	Paydown		492	492	485	488		4		4		492				23	07/01/2025	1.A
31374M-K7-8	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2022	Paydown		72	72	70	71		1		1		72				3	08/01/2025	1.A
31374T-HK-8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2022	Various		3,007	3,007	3,011	3,007						3,007				146	12/01/2028	1.A
31378Y-E7-5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2022	Paydown		103	103	105	103		(1)		(1)		103				5	01/01/2028	1.A
3137A2-E4-9	FANNIE MAE FHLMC3764 4.000% 11/01/30		09/01/2022	Paydown		113,154	113,154	113,932	113,283		(129)		(129)		113,154				3,056	11/01/2030	1.A
3137BQ-FT-9	FREDDIE MAC FHLMC_4590 3.500% 06/01/46		09/01/2022	Paydown		210,897	210,897	224,719	222,858		(11,960)		(11,960)		210,897				4,880	06/01/2046	1.A
3137BU-Z5-0	Freddie Mac FHLMC 4658 3.500% 01/01/47		09/01/2022	Paydown		304,016	304,016	298,543	300,618		3,398		3,398		304,016				3,543	01/01/2047	1.A
3137BW-GZ-1	FREDDIE MAC FHLMC_4665 4.000% 03/01/47		09/01/2022	Various		500,477	500,477	518,673	510,080		(9,602)		(9,602)		500,477				4,729	03/01/2047	1.A
3137EA-ET-2	FEDERAL HOME LOAN MORTGAGE COR 0.125%		07/25/2022	Maturity		5,000,000	5,000,000	4,988,700	4,996,795		3,205		3,205		5,000,000				6,250	07/25/2022	1.A
3137F3-N6-7	FREDDIC MAC FHLMC_4772 4.000% 08/01/47		09/01/2022	Paydown		481,810	481,810	487,655	484,848		(3,038)		(3,038)		481,810				4,444	08/01/2047	1.A
3137FE-SA-9	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2022	Paydown		303,931	303,931	313,524	309,360		(5,429)		(5,429)		303,931				7,794	08/01/2047	1.A
3137G0-AD-1	STRUCTURED AGENCY CREDIT RISK 7.334% 1		09/26/2022	Paydown		47,137	47,137	47,082	47,096		40		40		47,137				1,585	11/25/2023	1.D
3137G0-AY-5	FREDDIE MAC STRUCTURED AGENCY 6.684% 0		09/26/2022	Paydown		2,010	2,010	1,804	1,941		69		69		2,010				59	04/25/2024	1.D
3137G0-GW-3	STRUCTURED AGENCY CREDIT RISK 7.784% 0		08/10/2022	Various		2,124,409	2,028,623	2,018,479	2,021,443		1,178		1,178		2,022,622		6,001	6,001	164,489	04/25/2028	1.D
3137G0-NX-3	STRUCTURED AGENCY CREDIT RISK 6.534% 1		08/10/2022	Various		3,535,924	3,395,362	3,397,484	3,395,856		451		451		3,396,308		(946)	(946)	229,014	10/25/2029	1.D
3137H7-BD-4	FREDDIE MAC FHLMC_5222 4.000% 05/01/52		09/01/2022	Paydown		429,503	429,503	427,623			1,879		1,879		429,503				5,574	05/01/2052	1.A
31383J-EV-8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2022	Paydown		94	94	92	93		1		1		94				5	09/01/2029	1.A
31385X-EC-7	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2022	Paydown		984	984	980	980		4		4		984				35	06/01/2033	1.A
31385X-F8-5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2022	Paydown		38,967	38,967	38,391	38,547		419		419		38,967				1,443	07/01/2033	1.A
31389M-CQ-8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2022	Paydown		249	249	256	253		(4)		(4)		249				11	02/01/2032	1.A
3138A2-JD-2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2022	Paydown		15,014	15,014	15,398	15,293		(280)		(280)		15,014				451	01/01/2041	1.A
3138A4-Y3-3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2022	Various		195,475	195,475	205,402	200,394		(4,919)		(4,919)		195,475				4,547	01/01/2026	1.A
3138A5-ZY-1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2022	Paydown		36,260	36,260	37,240	36,599		(339)		(339)		36,260				967	02/01/2026	1.A
3138A8-KM-7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2022	Paydown		146,967	146,967	151,032	148,359		(1,392)		(1,392)		146,967				4,019	03/01/2026	1.A
3138E0-RK-7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2022	Various		50,795	50,795	52,502	52,265		(1,470)		(1,470)		50,795				1,318	12/01/2041	1.A
3138W9-VZ-0	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		247,433	247,433	248,709	247,941		(508)		(508)		247,433				3,947	10/01/2028	1.A
3138WD-DL-2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2022	Various		116,690	116,690	120,866	119,971		(3,281)		(3,281)		116,690				2,531	11/01/2044	1.A
3138WE-3V-9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2022	Various		24,690	24,690	25,547	25,377		(687)		(687)		24,690				580	07/01/2045	1.A
3138WE-U6-4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2022	Various		114,344	114,344	118,310	117,554		(3,210)		(3,210)		114,344				2,548	06/01/2045	1.A
3138WK-T4-7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2022	Various		117,808	117,808	121,683	120,952		(3,144)		(3,144)		117,808				2,732	05/01/2047	1.A
3138WM-J4-4	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		131,773	131,773	132,473	132,063		(290)		(290)		131,773				2,117	03/01/2028	1.A
3138WP-JG-0	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		314,606	314,606	314,863	314,567		39		39		314,606				5,190	04/01/2028	1.A
3138WS-QH-4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2022	Paydown		219,410	219,410	227,055	229,003		(9,594)		(9,594)		219,410				5,401	05/01/2043	1.A
3138X1-7J-9	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		317,061	317,061	317,222	317,061						317,061				5,479	08/01/2028	1.A
3138YX-EV-3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2022	Various		18,530	18,530	19,828	19,556		(1,025)		(1,025)		18,530				493	07/01/2045	1.A
31392F-YC-5	FANNIE MAE FNMA_02-85 5.500% 12/01/32		09/01/2022	Various		78,186	78,186	74,109	76,169		2,017		2,017		78,186				2,849	12/01/2032	1.A
31393U-HX-4	FANNIE MAE FNMA_03-127 4.500% 12/01/33		09/01/2022	Paydown		51,875	51,875	44,937	49,570		2,305		2,305		51,875				1,544	12/01/2033	1.A
31393U-SD-6	FANNIE MAE FNMA_03-124 5.500% 01/01/34		09/01/2022	Paydown		375,504	375,504	363,095	370,300		5,204		5,204		375,504				12,763	01/01/2034	1.A
31393W-BD-0	FHLMC_2640 5.000% 07/01/33		09/01/2022	Various		111,665	111,665	103,848	108,633		3,032		3,032		111,665				3,708	07/01/2033	1.A
31393W-HD-4	FREDDIE MAC FHLMC_2643 5.000% 07/01/33		09/01/2022	Paydown		228,629	228,629	215,554	223,893		4,736		4,736		228,629				7,634	07/01/2033	1.A
31394R-SB-6	FREDDIE MAC FHLMC_2766 5.000% 03/01/34		09/01/2022	Paydown		63,309	63,309	59,808	61,968		1,341		1,341		63,309				2,035	03/01/2034	1.A
31394W-HT-8	FREDDIE MAC FHLMC_2776 6.000% 04/01/34		09/01/2022	Paydown		90,436	90,436	90,196	90,196		239		239		90,436				3,540	04/01/2034	1.A
31394Y-D7-6	FREDDIE MAC FHLMC_2801 5.000% 05/01/34		09/01/2022	Paydown		135,942	135,942	122,810	131,008		4,934		4,934		135,942				4,694	05/01/2034	1.A
31395E-WF-0	FHLMC_2844 5.000% 08/01/34		09/01/2022	Paydown		120,783	120,783	113,475	118,034		2,750		2,750		120,783				4,041	08/01/2034	1.A
31395G-2T-8	FHLMC_2864 5.000% 09/01/34		09/01/2022	Paydown		69,770	69,770	65,772	68,305		1,465		1,465		69,770				2,252	09/01/2034	1.A
31395K-LJ-0	FHLMC_2907 5.000% 12/01/34		09/01/2022	Paydown		82,017	82,017	78,147	80,590		1,426		1,426		82,017				2,678	12/01/2034	1.A
31395K-M9-1	FHLMC_2907 5.000% 12/01/34		09/01/2022	Various		61,957	61,957	58,917	60,863		1,095		1,095		61,957				2,023	12/01/2034	1.A
31396C-E6-3	FREDDIE MAC FHLMC_3059 5.000% 10/01/35		09/01/2022	Paydown		165,331	165,331	153,512	160,784		4,547		4,547		165,331				5,367	10/01/2035	1.A
31396V-F8-6	FANNIE MAE FNMA_07-45 6.000% 05/01/47		09/01/2022	Various		3,144	3,144	3,067	3,099		45		45		3,144				126	05/01/2047	1.A
31397A-RM-7	FREDDIE MAC FHLMC_3203 5.000% 08/01/36		09/01/2022	Paydown		75,815	75,815	74,784	75,225		590		590		75,815				2,532	08/01/2036	1.A

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Metropolitan Tower Life Insurance Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31397S-RP-1	FANNIE MAE FNMA11-24 4.500% 04/01/41		09/01/2022	Paydown		331,738	331,738	332,153	331,738						331,738				9,925	04/01/2041	1.A
31402C-5H-1	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2022	Paydown		6,488	6,488	6,472	6,472		16		16		6,488				237	01/01/2034	1.A
31402C-5L-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6.50		09/01/2022	Various		624	624	619	620		4		4		624				27	12/01/2031	1.A
31402C-5M-0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2022	Various		4,115	4,115	4,059	4,072		43		43		4,115				192	07/01/2032	1.A
31402C-5N-8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 7.50		09/01/2022	Various		265	265	265	264						265				13	11/01/2031	1.A
31403D-GY-9	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2022	Paydown		4,617	4,617	4,315	4,378		239		239		4,617				154	05/01/2036	1.A
3140FP-CD-9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2022	Various		213,030	213,030	220,073	218,646		(5,616)		(5,616)		213,030				4,852	06/01/2047	1.A
3140FX-H3-9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2022	Paydown		161,635	161,635	162,342	162,208		(574)		(574)		161,635				3,682	01/01/2058	1.A
3140H6-MW-6	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2022	Paydown		34,006	34,006	34,628	34,531		(525)		(525)		34,006				905	03/01/2048	1.A
3140K0-DZ-8	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2022	Paydown		38,458	38,458	39,251	39,112		(654)		(654)		38,458				769	11/01/2049	1.A
3140KQ-GQ-8	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		1,079,933	1,079,933	1,115,875	1,113,146		(33,212)		(33,212)		1,079,933				18,713	10/01/2050	1.A
3140L5-AK-2	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		99,538	99,538	102,385	102,147		(2,608)		(2,608)		99,538				1,799	04/01/2051	1.A
3140L6-YZ-1	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		303,488	303,488	312,640	311,960		(8,471)		(8,471)		303,488				5,059	04/01/2051	1.A
3140QA-VA-5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2022	Paydown		6,871	6,871	6,947	6,925		(54)		(54)		6,871				160	04/01/2049	1.A
3140QB-4Q-8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2022	Paydown		412,057	412,057	427,606	424,552		(12,495)		(12,495)		412,057				9,493	10/01/2049	1.A
3140QB-TF-5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2022	Paydown		293,148	293,148	304,324	303,189		(10,041)		(10,041)		293,148				5,983	09/01/2049	1.A
3140QC-K8-8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2022	Paydown		1,214,613	1,214,613	1,290,147	1,274,492		(59,879)		(59,879)		1,214,613				31,561	12/01/2049	1.A
3140QD-XG-4	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		255,497	255,497	266,395	266,013		(10,516)		(10,516)		255,497				4,144	06/01/2050	1.A
3140QE-DP-4	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		503,839	503,839	536,746	534,137		(30,298)		(30,298)		503,839				8,466	07/01/2050	1.A
3140QE-KR-2	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		155,521	155,521	166,796	165,884		(10,363)		(10,363)		155,521				2,511	08/01/2050	1.A
3140QE-VL-3	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		1,012,473	1,012,473	1,085,789	1,079,800		(67,328)		(67,328)		1,012,473				16,466	08/01/2050	1.A
3140QF-BS-7	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		125,843	125,843	133,531	132,745		(6,903)		(6,903)		125,843				2,032	10/01/2050	1.A
3140QF-F4-6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2022	Paydown		73,593	73,593	80,228	79,610		(6,018)		(6,018)		73,593				1,577	10/01/2050	1.A
3140QG-BE-6	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		178,327	178,327	189,340	188,260		(9,934)		(9,934)		178,327				3,016	12/01/2050	1.A
3140QK-AG-3	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		154,726	154,726	160,142	159,799		(5,072)		(5,072)		154,726				2,428	04/01/2051	1.A
3140QK-GC-6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2022	Paydown		602,700	602,700	642,252	639,831		(37,131)		(37,131)		602,700				12,047	04/01/2051	1.A
3140QL-6V-3	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		1,321,124	1,321,124	1,379,026	1,377,651		(56,528)		(56,528)		1,321,124				22,481	10/01/2051	1.A
3140QL-YW-0	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		131,853	131,853	135,232	135,153		(3,300)		(3,300)		131,853				2,117	09/01/2051	1.A
3140QM-JM-7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2022	Paydown		141,556	141,556	150,513	150,480		(8,925)		(8,925)		141,556				2,863	11/01/2051	1.A
3140X4-UK-0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2022	Paydown		283,086	283,086	293,127	291,165		(8,079)		(8,079)		283,086				6,336	08/01/2049	1.A
3140X4-WA-0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2022	Paydown		153,521	153,521	160,837	159,095		(5,574)		(5,574)		153,521				4,102	09/01/2049	1.A
3140X7-EL-9	FEDERAL NATIONAL MORTGAGE ASSO 2.000%		09/01/2022	Paydown		300,840	300,840	311,557	310,297		(9,457)		(9,457)		300,840				4,292	08/01/2050	1.A
3140X7-QD-4	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		1,089,716	1,089,716	1,156,972	1,149,107		(59,391)		(59,391)		1,089,716				17,959	08/01/2050	1.A
3140XC-RA-8	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		352,373	352,373	368,064	367,507		(15,134)		(15,134)		352,373				5,670	09/01/2051	1.A
3140XC-WF-1	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		360,652	360,652	378,347	377,726		(17,074)		(17,074)		360,652				5,857	09/01/2051	1.A
3140XC-XP-8	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		469,384	469,384	490,762	490,211		(20,827)		(20,827)		469,384				7,694	09/01/2051	1.A
3140XD-RQ-1	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2022	Paydown		1,369,667	1,369,667	1,421,672	1,420,664		(50,997)		(50,997)		1,369,667				24,384	11/01/2051	1.A
3140XD-TT-3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2022	Paydown		196,557	196,557	207,921	207,814		(11,257)		(11,257)		196,557				3,800	11/01/2051	1.A
31412P-QA-2	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2022	Various		7,027	7,027	7,140	7,105		(78)		(78)		7,027				235	05/01/2039	1.A
31417Y-VJ-3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2022	Various		142,347	142,347	145,883	144,209		(1,862)		(1,862)		142,347				3,841	01/01/2031	1.A
31418C-U8-5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2022	Paydown		43,280	43,280	44,537	44,213		(933)		(933)		43,280				1,163	03/01/2048	1.A
31418C-UB-8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2022	Paydown		114,536	114,536	117,292	116,630		(2,093)		(2,093)		114,536				2,993	02/01/2048	1.A
31418C-WT-7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2022	Paydown		113,429	113,429	115,547	115,004		(1,575)		(1,575)		113,429				3,048	05/01/2048	1.A
31418C-XN-9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2022	Paydown		87,438	87,438	89,160	88,871		(1,433)		(1,433)		87,438				2,309	06/01/2048	1.A
31419B-CH-6	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2022	Paydown		32,379	32,379	33,067	32,574		(195)		(195)		32,379				858	05/01/2025	1.A
35563P-DZ-9	SEASONED CREDIT RISK TRANSFER 3.000% 0		09/01/2022	Paydown		232,231	232,231	227,013	230,307		1,923		1,923		232,231				4,694	05/01/2057	1.A
35564K-TA-7	STRUCTURED AGENCY CREDIT RISK 4.381% 0		09/26/2022	Paydown		1,424,035	1,424,035	1,424,035							1,424,035				17,553	03/25/2042	2.A Z
35564K-UW-7	FREDDIE MAC STACR REMIC TRUST 4.281% 0		09/26/2022	Paydown		194,650	194,650	194,893			(243)		(243)		194,650				1,504	04/25/2042	1.F Z
368497-DM-2	GEISINGER AUTH PA 5.500% 08/15/23		08/15/2022	Various		3,050,000	3,050,000	3,227,501	3,197,535		(147,535)		(147,535)		3,050,000				167,750	08/15/2023	1.D FE
73358W-EK-6	PORT AUTHORITY OF NEW YORK&NEW 4.926% 10		08/29/2022	JP MORGAN SECURITIES LTD LDN		1,051,060	1,000,000	1,000,000	1,000,000						1,000,000		51,060	51,060	45,155	10/01/2051	1.D FE
784428-AG-9	SLC STUDENT LOAN TRUST SLCLT_0 3.523%		09/15/2022	Various		82,443	82,443	69,870	72,403		10,040		10,040		82,443				745	12/15/2039	1.F FE
78442G-PD-2	SLM STUDENT LOAN TRUST SLMA_05 2.933%		07/25/2022	Various		24,155	24,155	20,313	21,925		2,230		2,230		24,155				123	04/25/2040	1.E FE
78442G-QT-6	SLMA_05-8 3.093% 01/25/55		07/25/2022	Various		19,685	19,685	16,905	17,728		1,957		1,957		19,685				124	01/25/2055	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78443H-AJ-2	SLM STUDENT LOAN TRUST SLMA_06 SLMA 2006		07/25/2022	Various		78,639	78,639	67,285	71,497		7,141		7,141		78,639				448	01/25/2041	1.F FE
83715A-AH-2	SOUTH CAROLINA STUDENT LN CORP 4.082%		09/01/2022	Paydown		491,891	491,891	494,658	492,074		(182)		(182)		491,891				6,620	09/03/2024	1.A FE
95648X-AN-5	WEST VIRGINIA ST ECONOMIC DEV 6.070% 0		07/01/2022	Redemption 100.0000		430,000	430,000	430,000	430,000						430,000				26,101	07/01/2026	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						98,544,877	103,067,898	104,213,013	98,415,617		(1,066,564)		(1,066,564)		103,071,245		(4,787,616)	(4,787,616)	1,815,325	XXX	XXX
000000-00-0	SUMMARY ADJUSTMENT		09/30/2022	VARIOUS		(1,596,160)	(1,596,160)	(1,596,160)	(1,596,160)						(1,596,204)	10,269	44	10,313		10/31/2023	2.B Z
00003#-AB-9	A&E TELEVISION NETWORKS LLC 3.63% 8/22/2		08/22/2022	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				217,800	08/22/2022	1.G
00176@-AA-4	AMF FLORENCE LLC 3.210% 12/31/35		09/30/2022	Various		1,117,360	1,117,360	1,131,224	1,129,892		(12,532)		(12,532)		1,117,360				26,900	12/31/2035	2.C PL
00184@-AA-4	AMAZON.COM INC 4.095% 06/30/39		09/30/2022	Various		21,794	21,794	21,794	21,794						21,794				595	06/30/2039	1.E
00191#-AA-3	AMAZON.COM INC 4.095% 08/31/39		09/30/2022	Various		23,479	23,479	23,479	23,479						23,479				642	08/31/2039	1.E
00217L-AA-0	AREIT CRE TRUST AREIT_19-CRE3 4.191% 0		09/14/2022	Paydown		441,735	441,735	441,935	441,810		(75)		(75)		441,735				5,293	09/14/2036	1.A FE
00225#-AA-3	AMAZON.COM INC 4.095% 09/30/39		09/30/2022	Various		21,698	21,698	21,698	21,698						21,698				592	09/30/2039	1.E
00255E-AA-9	CARLYLE AVIATION MANAGEMENT LT 6.000%		09/16/2022	Paydown		126,251	126,251	123,962			2,289		2,289		126,251				936	05/16/2047	1.G FE
00258B-AA-2	CARLYLE AVIATION MANAGEMENT LT 2.798%		09/15/2022	Paydown		77,957	77,957	77,955	77,949		9		9		77,957				1,519	01/15/2047	1.F FE
00834A-AA-7	AFFIRM ASSET SECURITIZATION TR 1.900%		09/15/2022	Various		617,688	617,688	617,654	617,628		61		61		617,688				8,802	01/15/2025	1.A FE
00834A-AA-7	AFFIRM ASSET SECURITIZATION TR 1.900%		08/15/2022	Various		1,318,321	1,318,321	1,318,247	1,318,191		130		130		1,318,321				15,644	01/15/2025	1.C FE
00834C-AA-3	AFFIRM INC AFFRM_21-Z1 1.070% 08/15/25		09/29/2022	Various		2,270,347	2,333,483	2,333,402	2,333,402		6		6		2,333,408		(63,061)	(63,061)	19,888	08/15/2025	1.A FE
00834C-AA-3	AFFIRM INC AFFRM_21-Z1 1.070% 08/15/25		08/15/2022	Various		331,868	331,868	331,856	331,856		12		12		331,868				2,219	08/15/2025	1.C FE
00834T-AA-6	AFFIRM INC AFFRM_21-Z2 1.170% 11/16/26		09/15/2022	Paydown		346,221	346,221	345,991	345,991		231		231		346,221				3,088	11/16/2026	1.C FE
00971A-AA-0	AJAX MORTGAGE LOAN TRUST AJAXM 1.065%		09/25/2022	Paydown		54,469	54,469	54,468	54,466		3		3		54,469				397	09/25/2065	1.A FE
01126#-AA-1	ALAMO 6 LLC 4.170% 03/31/42		09/30/2022	Redemption 100.0000		42,062	42,062	42,062	42,062						42,062				1,754	03/31/2042	2.C
021345-AA-1	ALTA WIND HOLDINGS LLC 7.000% 06/30/35		07/07/2022	Various		(77)	(77)	(77)	(74)		(3)		(3)		(77)				1,498	06/30/2035	2.C FE
02151E-AA-0	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		09/01/2022	Various		26,744	29,795	24,120	18,971		7,773		7,773		26,744				1,200	09/01/2037	1.D FM
02378L-AA-1	AMERICAN AIRLINES 2017-1 CLASS 5.180%		08/15/2022	Various		64,037	64,037	64,037	64,037						64,037				3,317	08/15/2023	3.A PL
024836-AF-5	AMERICAN CAMPUS COMMUNITIES OP 2.850%		08/24/2022	Call 100.0000		3,000,000	3,000,000	2,994,300	2,995,271		341		341		2,995,612		4,388	4,388	90,963	02/01/2030	2.B FE
03769C-AE-8	APID_21-38A 4.382% 01/21/34	D	09/29/2022	BANK OF AMERICA N.A.															2,792	01/21/2034	1.C FE
03842V-AA-5	AQUA FINANCE TRUST AQFIT_21-A 1.540% 0		09/17/2022	Various		298,416	298,416	298,377	278,423		19,994		19,994		298,416				3,971	07/17/2046	1.G FE
03842V-AA-5	AQUA FINANCE TRUST AQFIT_21-A 1.540% 0		09/29/2022	Various		2,745,220	3,031,037	3,030,639	2,827,961		(19,811)		(19,811)		3,030,611		(285,391)	(285,391)	46,419	07/17/2046	1.G FE
04002P-AA-2	AREIT LTD AREIT_21-CRE5 4.073% 07/17/2		08/15/2022	Paydown		194,763	194,763	194,763	194,763						194,763				2,197	07/17/2026	1.A FE
04047A-AA-2	ARIVO ACCEPTANCE AUTO LOAN REC 1.190%		09/29/2022	Various		2,257,046	2,335,400	2,335,186	2,335,194		115		115		2,335,310		(78,264)	(78,264)	22,140	01/15/2027	1.C FE
04047A-AA-2	ARIVO ACCEPTANCE AUTO LOAN REC 1.190%		08/15/2022	Various		381,212	381,212	381,177	381,179		33		33		381,212				2,826	01/15/2027	1.E FE
04249@-AD-3	ARMY&AIR FORCE EXCHANGE SERVIC 4.950%		09/15/2022	Various		63,476	63,476	63,476	63,476						63,476				2,095	10/15/2024	1.D
042855-AA-4	ARROYO MORTGAGE TRUST ARRW_22- 2.495%		09/01/2022	Paydown		29,771	29,771	29,770							29,771				433	12/01/2056	1.A FE
04542B-BP-6	ASSET BACKED FUNDING CERTIFICA 5.859%		09/26/2022	Various			(2,574)	(60)	(8)		8		8						45	02/25/2032	1.A FM
04542B-NC-2	ASSET BACKED FUNDING CERTIFICA 4.811%		09/01/2022	Paydown		801,040	801,040	800,543	794,079		6,961		6,961		801,040				22,646	06/01/2035	1.A FM
04544Q-AD-9	ASSET BACKED SECURITIES CORP H 3.224%		09/26/2022	Various		3,383	3,383	2,474	2,494		888		888		3,383				19	11/25/2036	1.D FM
04544T-AA-9	ASSET BACKED SECURITIES CORP H 3.284%		09/26/2022	Various		1,431	1,431	933	953		479		479		1,431				8	05/25/2037	1.D FM
04965C-AJ-7	ATRIUM CDO CORP ATRM_12A 3.589% 04/22/	D	07/22/2022	Paydown		10,264	10,264	10,218	10,221		44		44		10,264				104	04/22/2027	1.A FE
05330K-A@-4	AUTOPISTAS METROPOLITANAS DE P 7.500%	C	09/30/2022	Various		18,750	18,750	18,750	18,750						18,750				1,055	12/31/2038	2.C FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE P 6.75% 6/3	C	09/30/2022	Various		74,970	74,970	74,970	74,970						74,970				3,795	06/30/2035	2.C FE
05377R-DY-7	AVIS BUDGET RENTAL CAR FUNDING 2.020%		09/29/2022	TD SECURITIES USA LLC		2,234,473	2,500,000	2,498,816	2,498,949		293		293		2,499,242		(264,769)	(264,769)	39,699	02/20/2027	1.B FE
05530P-AP-7	BCAP LLC TRUST BCAP_07-AA1 3.264% 03/2		09/26/2022	Various		165,661	140,257	115,730	123,359		42,302		42,302		165,661				1,294	03/25/2037	1.A FM
05553D-AC-5	BHG SECURITIZATION TRUST BHG_2 5.390%		09/17/2022	Paydown		1,658	1,658	1,658							1,658				25	06/18/2035	1.G FE
05553D-AD-3	BHG SECURITIZATION TRUST BHG_2 6.690%		09/17/2022	Paydown		1,105	1,105	1,073			32		32		1,105				20	06/18/2035	2.B FE
05949A-JD-3	BANK OF AMERICA MORTGAGE SECUR 3.716%		09/01/2022	Paydown		240,461	240,461	238,789	238,776		1,685		1,685		240,461				4,796	07/01/2034	1.A FM
05990P-AA-3	BANC OF AMERICA FUNDING CORPOR 5.095%		09/01/2022	Various		165,527	165,527	161,286	165,043		485		485		165,527				3,442	09/02/2045	1.A FM
06034L-AA-8	BANISTMO SA 3.650% 09/19/22	D	08/03/2022	SUMITOMO MITSUI BANKING CORPOR		1,738,695	1,740,000	1,733,550	1,738,754		1,032		1,032		1,739,786		(1,091)	(1,091)	55,748	09/19/2022	3.A FE
06616P-AA-5	BHG 2020-A 2.560% 09/17/31		09/17/2022	Paydown		60,620	60,620	60,616	60,619						60,620				1,034	09/17/2031	1.A FE
07331U-AA-6	BAYVIEW OPPORTUNITY MASTER FUN 3.500%		08/28/2022	Paydown		1,514,294	1,514,294	1,527,523	1,520,633		(6,339)		(6,339)		1,514,294				35,122	06/28/2057	1.A
07332C-AA-5	BAYVIEW OPPORTUNITY MASTER FUN 3.500%		09/28/2022	Paydown		72,538	72,538	71,578	30,044		979		979		72,538				934	07/28/2057	1.A
07333A-AA-8	BAYVIEW OPPORTUNITY MASTER FUN 3.500%		09/28/2022	Paydown		262,027	262,027	264,074	262,634		(608)		(608)		262,027				5,817	05/28/2069	1.A
07335U-CG-7	BAYVIEW OPPORTUNITY MASTER FUN 3.392%		09/01/2022	Paydown		9,116	9,116	8,678			439		439		9,116				129	10/01/2051	1.D FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
07336F-AW-6	BAYVIEW MSR OPPORTUNITY MASTER 3.000%		09/01/2022	Paydown		155,253	155,253	151,323			3,930		3,930		155,253				2,414	01/01/2052	1.B FE
07386H-K2-6	BALTA_06-3 3.464% 05/25/36		09/26/2022	Various		43,719	43,680	40,540	43,421		297		297		43,719				338	05/25/2036	1.A FM
07386R-AC-3	BEAR STEARNS ASSET BACKED SECU 3.344%		09/26/2022	Various		29,285	29,285	24,453	27,263		2,022		2,022		29,285				188	05/25/2037	1.A FM
073871-AC-9	BEAR STEARNS ALT-A TRUST BALTA 3.424%		09/26/2022	Various		23,031	22,749	20,154	13,182		9,849		9,849		23,031				168	08/25/2036	1.A FM
073879-G6-9	BEAR STEARNS ASSET BACKED SECU 4.089%		09/26/2022	Various		5,450	5,450	5,042	5,278		172		172		5,450				61	06/25/2035	1.A FM
07387A-GZ-2	BEAR STEARNS ADJUSTABLE RATE M 2.500%		09/01/2022	Various		490	490	479	481		9		9		490				8	02/01/2036	1.A FM
07387T-AA-2	BEAR STEARNS ASSET BACKED SECU 6.500%		09/01/2022	Various		205,390	243,282	152,231	108,552		96,838		96,838		205,390				10,542	10/01/2037	1.D FM
07388J-AQ-8	BEAR STEARNS ASSET BACKED SECU 3.604%		09/26/2022	Paydown		15,547	15,547	12,462	15,143		405		405		15,547				139	10/25/2036	1.A FM
07389U-AR-0	BEAR STEARNS ASSET BACKED SECU 3.224%		09/26/2022	Various		6,298	6,298	5,125	5,644		654		654		6,298				43	01/25/2037	1.A FM
07401A-AX-5	BEAR STEARNS MORTGAGE FUNDING 3.314% 0		09/26/2022	Various		1,021	929	743	567		454		454		1,021				9	09/25/2046	1.A FM
07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING 3.294% 1		09/26/2022	Various		28,998	28,998	24,286	25,551		3,447		3,447		28,998				210	12/25/2036	1.A FM
07813Z-BV-5	BELL CDA 2.900% 08/12/26		09/27/2022	ISSUING COMPANY		922,100	1,000,000	997,330	998,612		212		212		998,824		(76,724)	(76,724)	32,814	08/12/2026	2.A FE
08861Y-AA-4	BANKERS HEALTHCARE GROUP SECUR 1.420%		09/29/2022	Various		1,064,386	1,137,555	1,137,516	1,137,471		51		51		1,137,522		(73,136)	(73,136)	12,649	11/17/2033	1.C FE
08872#-AA-2	WALGREEN CO LEASE PASS THROUGH 6.570%		09/15/2022	Various		25,293	25,293	28,284	27,022		(1,729)		(1,729)		25,293				1,108	08/15/2032	2.B
09229C-AA-7	BLACKBIRD CAPITAL AIRCRAFT LEA 2.443%	C	09/15/2022	Paydown		359,895	359,895	359,886	360,364		(469)		(469)		359,895				5,825	07/15/2046	1.F FE
09951@-AA-6	BORALEX FINANCE LP 3.510% 09/30/26		07/15/2022	Various		300,076	300,076	300,076	300,076						300,076				8,338	09/30/2026	2.C
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRUS 1.699%		09/01/2022	Paydown		59,147	59,147	59,147	59,142		6		6		59,147				644	04/02/2060	1.A
10638N-AA-6	BREAN ASSET BACKED SECURITIES 1.750% 0		09/25/2022	Paydown		108,414	108,414	103,281			5,133		5,133		108,414				930	02/25/2062	1.A FE
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC 9.625%	D	07/01/2022	METLIFE OHA 10276		9,390,693	7,500,000	7,450,500	7,657,228		(5,932)		(5,932)		7,651,296		1,739,397	1,739,397	391,016	12/15/2030	2.B FE
12433Y-AA-5	BX COMMERCIAL MORTGAGE TRUST B 3.748%		07/15/2022	Paydown		46,591	46,591	46,591	46,591						46,591				395	10/15/2037	1.A
12530B-AA-7	CASCADE FUNDING MORTGAGE TRUST 1.151%		09/25/2022	Paydown		50,172	50,172	50,172	50,170		2		2		50,172				386	10/27/2031	1.A FE
12550T-AW-5	CIFC FUNDING LTD CIFC_15-4A 3.510% 04/	D	07/20/2022	Paydown		75,000	75,000	75,000	75,000						75,000				729	04/20/2034	1.A FE
12564K-CG-1	CIM TRUST CIM_21-J1 2.659% 03/01/51		09/01/2022	Paydown		15,275	15,275	15,232	15,227		48		48		15,275				271	03/01/2051	1.A
12564K-CH-9	CIM TRUST CIM_21-J1 2.659% 03/01/51		09/01/2022	Paydown		17,819	17,819	17,202	17,233		586		586		17,819				316	03/01/2051	1.D
12565V-BG-7	CIM TRUST CIM_21-J3 2.500% 06/01/51		09/01/2022	Paydown		67,790	67,790	68,277	68,249		(460)		(460)		67,790				1,165	06/01/2051	1.A
12566W-AA-8	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 0		09/13/2022	Various		1,743,165	1,929,722	1,773,443	1,889,014		(14,546)		(14,546)		1,874,468		(131,302)	(131,302)	90,538	05/01/2037	3.B FM
12566W-AA-8	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 0		07/01/2022	Various		67,882	57,823	53,140	56,603		11,279		11,279		67,882				2,655	05/01/2037	4.B FM
12567R-AA-8	CIM TRUST CIM_21-R6 1.425% 07/01/61		09/01/2022	Paydown		141,575	141,575	141,574	141,566		10		10		141,575				1,344	07/01/2061	1.A
12568P-AU-7	CIM TRUST CIM_20-J2 2.500% 01/01/51		09/01/2022	Paydown		37,543	37,543	37,602	37,605		(62)		(62)		37,543				610	01/01/2051	1.A
12596G-BE-8	CSAIL COMMERCIAL MORTGAGE TRUS 5.080%		09/08/2022	MORGAN STANLEY & CO.		560,039	590,000	608,112	602,906		(1,331)		(1,331)		601,575		(41,536)	(41,536)	23,022	11/01/2051	1.D
12624K-AQ-9	COMM MORTGAGE TRUST CMT_12-CRE 4.393%		09/01/2022	Paydown		1,472,373	1,472,373	1,493,493	1,489,596		(17,223)		(17,223)		1,472,373				43,597	08/03/2045	1.A FM
12635W-AA-5	COMM MORTGAGE TRUST COMM_16-78 3.545%		08/04/2022	CREDIT SUISSE SECURITIES USA L		955,391	1,000,000	1,029,922	1,015,067		(2,137)		(2,137)		1,012,930		(57,539)	(57,539)	24,323	02/01/2036	1.A
12635W-AE-7	COMM MORTGAGE TRUST COMM_16-78 3.960%		08/04/2022	CREDIT SUISSE SECURITIES USA L		944,883	1,000,000	1,029,279	1,010,966		(1,539)		(1,539)		1,009,426		(64,543)	(64,543)	26,610	02/01/2036	1.A
12635W-AG-2	COMM MORTGAGE TRUST COMM_16-78 3.960%		08/04/2022	CREDIT SUISSE SECURITIES USA L		921,094	1,000,000	1,002,071	997,473		325		325		997,797		(76,704)	(76,704)	26,610	02/01/2036	1.A
126378-AE-8	CSMC_07-1 5.802% 02/01/37		09/01/2022	Various		56,548	56,548	30,621	18,050		38,497		38,497		56,548				621	02/01/2037	1.D FM
126378-AG-3	CSMC_07-1 5.989% 02/01/37		09/01/2022	Various		2,683	2,683	1,393	811		1,872		1,872		2,683				30	02/01/2037	1.D FM
126462-AB-6	CT REAL ESTATE INVESTMENT TRUS 3.527%		08/09/2022	ISSUING COMPANY		3,881,120	4,000,000	4,026,730	4,009,790		(1,886)		(1,886)		4,007,903		(126,783)	(126,783)	94,891	06/09/2025	2.B FE
12648E-EN-8	CSMC_14-2R 3.250% 06/01/36		09/01/2022	Paydown		20,481	20,481	7,404	15,208		5,273		5,273		20,481				442	06/01/2036	1.A FM
12648P-CE-5	CREDIT SUISSE CAPITAL CSMC_14- 3.000%		09/01/2022	Paydown		20,265	20,265	20,191	20,192		73		73		20,265				411	08/01/2036	1.A FM
12649F-AA-6	CREDIT SUISSE MORTGAGE CAPITAL 3.500%		09/01/2022	Various		67,419	67,419	67,364	67,363		56		56		67,419				1,670	08/03/2035	1.A FM
12655V-AC-8	CREDIT SUISSE MORTGAGE TRUST C 3.064%		09/01/2022	Paydown		161,866	161,866	164,244	164,205		(2,339)		(2,339)		161,866				3,164	10/01/2059	1.A
126650-AW-0	CVS PASSTHROUGH TRUST 5.298% 01/11/27		09/10/2022	Various		126,404	126,404	128,230			(1,826)		(1,826)		126,404				560	01/11/2027	2.B
12668B-CK-7	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		09/01/2022	Various			320	223	188		(188)		(188)						11	02/01/2036	1.D FM
126694-M6-2	COUNTRYWIDE HOME LOANS CWHL_06 3.484%		08/10/2022	Various		123,114	137,797	110,453	115,295		453		453		115,748		7,365	7,365	980	04/25/2046	1.D FM
126694-M9-6	COUNTRYWIDE HOME LOANS CWHL_06 3.484%		08/12/2022	Various		5,585,245	6,515,567	5,662,287	5,683,107		27,347		27,347		5,710,454		(125,209)	(125,209)	46,026	04/25/2046	1.D FM
126694-PN-2	COUNTRYWIDE HOME LOANS CWHL_05 5.250%		09/01/2022	Various		4,052	4,079	3,362	2,651		1,401		1,401		4,052				125	11/01/2023	1.D FM
12694@-AA-2	ALLEGIS GROUP INC 3.573% 09/10/31		09/10/2022	Various		63,250	63,250	63,250	63,250						63,250				1,507	09/10/2031	2.A
12708#-AA-4	CHARTER COMMUNICATIONS CTL 5.550% 07/1		09/15/2022	Various		56,572	56,572	56,572	56,572						56,572				2,101	07/15/2035	2.B PL
127097-AB-9	CABOT OIL&GAS CORPORATION 4.375% 06/01		09/29/2022	Call 100.0000		623,000	623,000	632,540	631,676		(2,898)		(2,898)		628,778		(5,778)	(5,778)	22,562	06/01/2024	2.B FE
140006-AA-5	CAPITAL CITY LINK GP 4.386% 03/31/46		09/30/2022	Redemption 100.0000		21,340	21,340	21,341	21,338		2		2		21,340				937	03/31/2046	1.G FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Metropolitan Tower Life Insurance Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
14315P-AD-7	CARMAX AUTO OWNER TRUST CARMX_ 2.180%		09/15/2022	Paydown		469,133	469,133	448,608	462,599		6,534		6,534		469,133				6,813	08/15/2024	1.A FE
144531-BY-5	CARRINGTON MORTGAGE LOAN TRUST 4.209%		09/26/2022	Paydown		86,714	86,714	75,333	82,934		3,780		3,780		86,714				959	05/25/2035	1.A FM
14453F-AC-3	CARRINGTON MORTGAGE LOAN TRUST 3.234%		09/26/2022	Various		7,993	7,993	6,634	7,705		288		288		7,993				46	04/25/2036	1.A FM
14888@-AA-4	CATALYST OLD RIVER HYDROELEC 4.000% 11		09/30/2022	Various		74,115	74,115	74,115	74,115						74,115				2,223	11/30/2029	2.C PL
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION 5.150%	D	07/29/2022	SANTANDER INVESTMENT SECURITIE		3,739,500	4,500,000	4,365,000	4,368,845		1,217		1,217		4,370,061		(630,561)	(630,561)	233,681	01/29/2050	2.C FE
152314-JP-6	CXHE_05-B 5.409% 03/01/34		09/01/2022	Paydown		96,490	96,490	96,490	96,309		181		181		96,490				3,432	03/01/2034	1.A FM
15776*-AA-8	CHAMBERS BORROWER LLC 2.180% 05/15/24		09/15/2022	Redemption 100.0000		772,960	772,960	772,960							772,960				6,300	05/15/2024	1.G Z
16141A-AC-7	CHARTWELL RETIREMENT RESIDENCE 4.211%		08/16/2022	ISSUING COMPANY		1,268,813	1,300,000	1,300,000	1,300,000						1,300,000		(31,187)	(31,187)	44,169	04/28/2025	2.C FE
161546-GC-4	CHASE FUNDING MORTGAGE LOAN AS 3.984%		09/26/2022	Various		11,358	11,358	8,930	10,974		384		384		11,358				133	03/25/2033	1.A FM
16165A-AD-6	CHASEFLEX TRUST CFLX_07-3 3.384% 07/25		09/25/2022	Various		2,926	2,926	2,221	2,299		627		627		2,926				21	07/25/2037	1.A FM
17290F-BL-2	CITIGROUP MORTGAGE LOAN TRUST 3.000% 1		09/01/2022	Paydown		106,633	106,633	105,116			1,516		1,516		106,633				1,840	11/01/2051	1.B FE
17309Q-AF-1	CITIGROUP MORTGAGE LOAN TRUST 3.534% 1		09/26/2022	Paydown		84,397	84,397	71,659	80,211		4,186		4,186		84,397				657	10/25/2036	1.A FM
173107-AC-7	CITICORP MORTGAGE SECURITIES C 6.000%		09/01/2022	Paydown		24,497	40,293	40,343	40,642		(16,145)		(16,145)		24,497				1,613	02/01/2037	4.B FM
17311L-AB-7	CITIGROUP MORTGAGE LOAN TRUST 3.124% 0		09/13/2022	Various		12,938	14,098	12,060	13,115		412		412		13,526		(588)	(588)	338	04/01/2037	1.D FM
17311V-AA-7	CITIGROUP MORTGAGE LOAN TRUST 3.364% 1		09/26/2022	Various		14,588	14,588	12,418	13,306		1,282		1,282		14,588				98	12/25/2036	1.A FM
17313B-AA-9	CITIGROUP MORTGAGE LOAN TRUST 3.259% 0		09/26/2022	Various		20,804	20,804	18,425	19,133		1,672		1,672		20,804				150	05/25/2037	1.A FM
17321L-AA-7	CITIGROUP MORTGAGE LOAN TRUST 3.500% 1		09/01/2022	Paydown		57,653	57,653	59,077	58,860		(1,206)		(1,206)		57,653				1,383	10/01/2043	1.A
17327F-AA-4	CITIGROUP COMMERCIAL MORTGAGE 2.856% 0		09/01/2022	Paydown		200,249	200,249	200,246	200,246		3		3		200,249				3,802	03/01/2051	1.A
17327F-AC-0	CITIGROUP COMMERCIAL MORTGAGE 3.744% 0		08/11/2022	BANK OF AMERICA N.A.		4,913,477	5,000,000	4,973,242	4,981,528		1,841		1,841		4,983,369		(69,892)	(69,892)	132,080	03/01/2051	1.A
17328P-BR-3	CITIGROUP MORTGAGE LOAN TRUST 3.505% 0		09/01/2022	Paydown		27,037	27,037	28,598	28,383		(1,345)		(1,345)		27,037				614	08/01/2050	1.A
17328P-BW-2	CITIGROUP MORTGAGE LOAN TRUST 3.505% 0		09/01/2022	Paydown		15,616	15,616	16,245	16,151		(535)		(535)		15,616				354	08/01/2050	1.A
17329E-BL-0	CITIGROUP MORTGAGE LOAN TRUST 2.612% 0		09/01/2022	Paydown		40,460	40,460	40,125	40,298		163		163		40,460				704	04/01/2051	1.A
17329E-BR-7	CITIGROUP MORTGAGE LOAN TRUST 2.612% 0		09/01/2022	Paydown		6,546	6,546	6,398	6,404		142		142		6,546				114	04/01/2051	1.A
17329E-BW-6	CITIGROUP MORTGAGE LOAN TRUST 2.612% 0		09/01/2022	Paydown		11,305	11,305	10,785	10,805		500		500		11,305				197	04/01/2051	1.A
17329M-BH-1	CITIGROUP MORTGAGE LOAN TRUST 2.500% 0		09/01/2022	Paydown		114,387	114,387	114,878	114,858		(471)		(471)		114,387				1,830	07/01/2051	1.A
17329V-BL-2	CITIGROUP MORTGAGE LOAN TRUST 2.500% 0		09/01/2022	Paydown		70,873	70,873	71,083	71,077		(204)		(204)		70,873				1,160	05/01/2051	1.A
17330B-DY-3	CITIGROUP MORTGAGE LOAN TRUST 2.500% 0		09/01/2022	Paydown		93,669	93,669	93,932	93,934		(265)		(265)		93,669				1,510	09/01/2051	1.A
17330C-AA-6	CITIGROUP MORTGAGE LOAN TRUST 2.500% 0		09/01/2022	Paydown		27,591	27,591	27,569			23		23		27,591				399	02/01/2052	1.A FE
191241-AF-5	COCA-COLA FEMSA SAB DE CV 5.250% 11/26	D	09/13/2022	Call 100.9250		676,198	670,000	758,065	752,374		(1,610)		(1,610)		750,764		(80,764)	(80,764)	34,240	11/26/2043	1.G FE
19687Y-AA-3	COLT FUNDING LLC COLT_20-RPL1 1.390% 0		09/01/2022	Paydown		104,364	104,364	104,364	104,349		15		15		104,364				953	01/01/2065	1.A FE
218493-AA-2	CORDELIO AMALCO GP I 4.087% 09/30/34		09/30/2022	Various		329,447	329,447	337,945	358,372					(20,427)	329,447	(8,498)		(8,498)	14,171	09/30/2034	2.A FE
21872#-AA-5	CORECIVIC OF KANSAS LLC 4.430% 01/31/4		07/31/2022	Redemption 100.0000		13,868	13,868	13,868	13,868						13,868				461	01/31/2040	1.F PL
22357@-AA-9	COX COMMUNICATIONS INC 5.409% 01/02/40		09/01/2022	Various		14,913	14,913	14,913	14,913						14,913				472	01/02/2040	2.B
223611-A@-3	COWBOYS STADIUM LP 3.460% 03/31/34		09/30/2022	Various		47,880	47,880	47,880	47,880						47,880				1,657	03/31/2034	2.A PL
225470-YG-2	CREDIT SUISSE MORTGAGE CAPITAL 6.000%		09/01/2022	Paydown		163,903	163,903	141,288	95,413		68,490		68,490		163,903				7,607	03/01/2036	1.D FM
228023-AB-3	CROWLEY CONRO LLC 4.181% 08/15/43		08/15/2022	Various		142,603	142,603	142,603	142,603						142,603				5,962	08/15/2043	1.A
232422-AE-5	COUNTRYWIDE ASSET-BACKED CERTI 3.584%		09/26/2022	Various		25,038	25,038	20,453	21,834		3,203		3,203		25,038				231	04/25/2046	1.A FM
233046-AK-7	DB MASTER FINANCE LLC DNKN_19- 4.021%		08/20/2022	Paydown		10,000	10,000	10,000	10,000						10,000				302	05/20/2049	2.B FE
233046-AL-5	DB MASTER FINANCE LLC DNKN_19- 4.352%		08/20/2022	Paydown		15,000	15,000	15,000	15,000						15,000				490	05/20/2049	2.B FE
233046-AS-0	DB MASTER FINANCE LLC DNKN_21- 2.791%		08/20/2022	Paydown		16,875	16,875	16,875	16,875						16,875				391	11/20/2051	2.B FE
23317#-AA-4	DULLES DISCOVERY II 6.092% 06/05/25		09/05/2022	Various		189,237	189,237	189,237	189,198		39		39		189,237				7,689	06/05/2025	1.B
23332U-DB-7	DSLA MORTGAGE LOAN TRUST DSLA_ 3.473%		09/19/2022	Various		17,501	17,010	13,237	13,229		4,272		4,272		17,501				145	03/19/2045	1.D FM
25273C-AD-2	DIAMOND RESORTS OWNER TRUST DR 3.830%		09/20/2022	Paydown		137,860	137,860	137,838	137,824		35		35		137,860				3,520	11/21/2033	3.B FE
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER LL 3.668%		07/25/2022	Paydown		6,250	6,250	6,281	6,286		(36)		(36)		6,250				172	10/25/2049	2.A FE
26208L-AD-0	DRIVEN BRANDS FUNDING LLC HONK 4.641%		07/20/2022	Paydown		2,500	2,500	2,500	2,500						2,500				87	04/20/2049	2.C FE
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK 3.981%		07/20/2022	Paydown		7,000	7,000	7,026			(26)		(26)		7,000				139	10/20/2049	2.C FE
26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK 3.786%		07/20/2022	Paydown		10,750	10,750	11,151	11,150		(400)		(400)		10,750				305	07/20/2050	2.C FE
26209X-AD-3	DRIVEN BRANDS FUNDING LLC HONK 2.791%		07/20/2022	Paydown		25,000	25,000	25,000	25,000						25,000				523	10/20/2051	2.C FE
26884A-BA-0	ERP OPERATING LIMITED PARTNERS 3.000%		08/19/2022	Call 100.0000		1,900,000	1,900,000	1,974,077	1,951,705		(31,490)		(31,490)		1,920,215		(20,215)	(20,215)	48,133	04/15/2023	1.G FE
280145-AA-1	EDGEMOOR STAR-AMERICA JUDICIAL 5.058%		09/30/2022	Redemption 100.0000		10,037	10,037	10,037	10,037						10,037				339	06/30/2051	1.D

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A 4.132%	D	07/15/2022	Paydown		179,537	179,537	179,537	179,537						179,537				2,843	10/15/2029	1.A FE
30288*-AB-6	FLNG LIQUEFACTION 2 LLC 4.790% 03/31/3		09/30/2022	Redemption 100.0000		46,420	46,420	46,420	46,420						46,420				2,224	03/31/2038	2.B FE
302980-AA-5	FWD SECURITIZATION TRUST FWD_1 2.810%		09/01/2022	Paydown		40,453	40,453	40,450	40,411		42		42		40,453				773	07/01/2049	1.A
302985-AA-4	FWD SECURITIZATION TRUST FWD_2 2.240%		09/01/2022	Paydown		43,765	43,765	43,764	43,725		40		40		43,765				657	01/01/2050	1.A FE
31429#-AA-2	FEDERAL EXPRESS CORP 3.490% 10/15/35		09/15/2022	Various		5,715	5,715	5,715	5,715						5,715				133	10/15/2035	2.B
31573C-AA-3	ELLINGTON FINANCIAL MORTGAGE T 2.206%		09/01/2022	Paydown		11,248	11,248	11,248							11,248				147	02/01/2026	1.A FE
31738K-AA-7	FINANCE OF AMERICA STRUCTURED 2.000% 1		09/25/2022	Paydown		1,993	1,993	1,960	1,898		95		95		1,993				30	10/25/2050	1.A PL
317393-AA-4	FINANCE OF AMERICA STRUCTURED 2.000% 0		09/25/2022	Paydown		15,590	15,590	15,174			416		416		15,590				101	04/25/2052	1.A PL
317393-AB-2	FINANCE OF AMERICA STRUCTURED 2.000% 0		09/25/2022	Paydown		5,197	5,197	5,034			163		163		5,197				34	04/25/2052	1.C PL
317395-AA-9	FINANCE OF AMERICA STRUCTURED 2.000% 0		09/25/2022	Paydown		29,209	29,209	28,255			953		953		29,209				261	02/25/2052	1.A PL
32027N-WP-2	FIRST FRANKLIN MTG LOAN ASSET 3.804% 1		09/26/2022	Paydown		11,539	11,539	9,361	9,985		1,554		1,554		11,539				131	11/25/2035	1.D FM
32028H-AE-3	FIRST FRANKLIN MTG LOAN ASSET 3.394% 0		09/26/2022	Paydown		19,399	19,399	15,628	17,571		1,828		1,828		19,399				122	07/25/2036	1.A FM
32051G-L5-2	FIRST HORIZON ALTERNATIVE MORT 5.750%		09/01/2022	Paydown		16,286	16,997	13,424	9,956		6,330		6,330		16,286				615	02/01/2036	1.D FM
33768N-AA-0	FIRSTKEY HOMES TRUST FKH_22-SF 4.145%		08/01/2022	Paydown		1,965	1,965	1,965							1,965				19	05/01/2027	1.A FE
33851F-AA-5	FLAGSTAR MORTGAGE TRUST FSMT_1 4.000%		09/01/2022	Paydown		9,692	9,692	9,599	9,619		74		74		9,692				277	10/01/2048	1.A
33851H-AZ-6	FLAGSTAR MORTGAGE TRUST FSMT_1 4.012%		09/01/2022	Paydown		15,611	15,611	16,699	16,426		(815)		(815)		15,611				418	04/01/2048	1.A
33851J-AC-3	FLAGSTAR MORTGAGE TRUST FSMT_1 4.000%		09/01/2022	Paydown		15,064	15,064	15,006	15,006		58		58		15,064				373	03/08/2048	1.A
33851K-BS-4	FLAGSTAR MORTGAGE TRUST FSMT_2 3.778%		09/01/2022	Paydown		15,386	15,386	16,402	16,178		(792)		(792)		15,386				378	08/01/2050	1.A
33851K-BV-7	FLAGSTAR MORTGAGE TRUST FSMT_2 3.778%		09/01/2022	Paydown		18,807	18,807	19,760	19,564		(757)		(757)		18,807				462	08/01/2050	1.A
33851K-BY-1	FLAGSTAR MORTGAGE TRUST FSMT_2 3.778%		09/01/2022	Paydown		19,233	19,233	19,090	19,083		151		151		19,233				473	08/01/2050	1.A
33851L-AK-0	FLAGSTAR MORTGAGE TRUST FSMT_1 4.000%		09/01/2022	Paydown		178,637	178,637	179,530	178,712		(75)		(75)		178,637				4,814	07/01/2048	1.A
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST FSMT_2 3.000%		09/01/2022	Paydown		27,207	27,207	27,598	27,583		(376)		(376)		27,207				515	03/01/2050	1.A
33852A-AR-8	FLAGSTAR MORTGAGE TRUST FSMT_1 3.500%		09/01/2022	Paydown		52,578	52,578	51,823	51,864		714		714		52,578				1,230	10/01/2049	1.A
33852D-BM-2	FLAGSTAR MORTGAGE TRUST FSMT_2 3.092%		09/01/2022	Paydown		8,105	8,105	8,339	8,319		(215)		(215)		8,105				167	01/08/2051	1.A
33852D-BQ-3	FLAGSTAR MORTGAGE TRUST FSMT_2 3.092%		09/01/2022	Paydown		14,053	14,053	14,035	14,029		23		23		14,053				290	01/08/2051	1.D
33852H-AB-8	FLAGSTAR MORTGAGE TRUST FSMT_2 2.500%		09/01/2022	Paydown		335,743	335,743	341,356	341,230		(5,487)		(5,487)		335,743				5,598	09/01/2051	1.A
33853G-AT-0	FSMT_21-12 2.500% 11/01/51		09/01/2022	Paydown		63,422	63,422	62,986	62,982		439		439		63,422				1,046	11/01/2051	1.A
33853G-BL-6	FLAGSTAR MORTGAGE TRUST FSMT_2 2.982%		09/01/2022	Paydown		36,136	36,136	34,094			2,042		2,042		36,136				448	11/01/2051	1.A
33853G-BM-4	FSMT_21-12 2.982% 11/01/51		09/01/2022	Paydown		5,821	5,821	5,195			626		626		5,821				72	11/01/2051	1.A
33938E-AU-1	FLEXTRONICS INTERNATIONAL LTD 4.750% 0	D	09/21/2022	TD SECURITIES USA LLC		3,764,852	3,830,000	3,844,120	3,835,540		(1,639)		(1,639)		3,833,901		(69,049)	(69,049)	140,487	06/15/2025	2.C FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 4.125% 03/31/3		09/30/2022	Redemption 100.0000		76,800	76,800	76,800	76,800						76,800				3,168	03/31/2038	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 0		08/15/2022	Redemption 100.0000		117,307	117,307	117,307	117,307						117,307				3,711	08/15/2038	2.B PL
347454-AA-8	FORT HOOD FAMILY HOUSING TRUST 5.633%		09/15/2022	Various		70,000	70,000	70,000	70,000						70,000				2,300	10/15/2036	1.F FE
35952S-AA-0	FTG FRASER TRANSPORTATION GP 3.577% 12		09/30/2022	Various		117,416	117,416	124,315	127,725					(3,410)	117,416	(6,899)		(6,899)	4,422	12/30/2033	1.F FE
36167F-AA-7	GCAT_20-1 2.247% 01/01/60		09/01/2022	Paydown		44,916	44,916	44,915	44,915		1		1		44,916				649	01/01/2060	1.A
36167K-AA-6	GCAT TRUST GCAT_21-NQM6 1.855% 08/01/6		09/01/2022	Paydown		36,968	36,968	36,968	36,966		2		2		36,968				441	08/01/2066	1.A
36168X-AA-7	GCAT TRUST GCAT_22-HX1 2.885% 12/03/66		09/01/2022	Paydown		222,776	222,776	222,775			1		1		222,776				3,721	12/03/2066	1.A FE
36190C-AA-5	GNL QUINTERO SA 4.634% 07/31/29	D	07/31/2022	Redemption 100.0000		29,400	29,400	29,170	29,271		129		129		29,400				1,362	07/31/2029	2.B FE
362256-AC-3	GSAA HOME EQUITY TRUST GSAA_06 3.564%		09/26/2022	Various		110,400	110,400	62,663	44,744		65,656		65,656		110,400				671	10/25/2036	1.D FM
3622ND-AC-8	GSAA HOME EQUITY TRUST GSAA_07 6.500%		09/13/2022	Various		2,208,148	4,688,238	3,308,891	2,536,288		(170,229)		(170,229)		2,366,059		(157,911)	(157,911)	227,618	11/01/2037	1.D FM
362334-BQ-6	GSAA HOME EQUITY TRUST GSAA_06 3.244%		09/26/2022	Various		2,655	2,655	1,611	1,117		1,538		1,538		2,655				12	03/25/2036	1.D FM
362381-AC-9	GSAA HOME EQUITY TRUST GSAA_06 3.584%		09/26/2022	Various		90,637	90,637	56,706	39,766		50,870		50,870		90,637				629	08/25/2036	1.D FM
36244S-AC-2	GSAA HOME EQUITY TRUST GSAA_06 6.040%		09/01/2022	Various		6,100	6,100	3,559	2,219		3,881		3,881		6,100				80	07/01/2036	1.D FM
36260#-AA-3	GSRP PORTFOLIO II LLC 3.100% 06/29/46		09/30/2022	Redemption 100.0000		439,349	439,349	439,349	439,349						439,349				10,177	06/29/2046	2.C PL
36261H-AZ-3	GS MORTGAGEBACKED SECURITIES T 2.587%		09/01/2022	Paydown		25,657	25,657	25,082	25,099		558		558		25,657				443	10/01/2051	1.A
36262L-AD-2	GS MORTGAGEBACKED SECURITIES T 2.500%		09/01/2022	Paydown		41,564	41,564	41,798	41,792		(228)		(228)		41,564				676	11/01/2051	1.A
36262L-AZ-3	GS MORTGAGEBACKED SECURITIES T 2.680%		09/01/2022	Paydown		19,559	19,559	19,338	19,343		217		217		19,559				350	11/01/2051	1.A
36262P-AD-3	GS MORTGAGEBACKED SECURITIES T 2.500%		09/01/2022	Paydown		13,360	13,360	13,298	13,297		63		63		13,360				220	03/01/2052	1.A
36262Q-BJ-7	GS MORTGAGEBACKED SECURITIES T 3.095%		09/01/2022	Paydown		18,079	18,079	18,208	18,198		(119)		(119)		18,079				374	11/01/2051	1.D

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Metropolitan Tower Life Insurance Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36262R-AD-9	GS MORTGAGEBACKED SECURITIES T 2.500%		09/01/2022	Paydown		98,737	98,737	98,660	98,660		77		77		98,737				1,649	01/01/2052	1.A
36263C-AD-1	GS MORTGAGEBACKED SECURITIES T 2.500%		09/01/2022	Paydown		200,949	200,949	202,833	202,803		(1,854)		(1,854)		200,949				3,316	02/02/2052	1.A
36263N-AD-7	GS MORTGAGEBACKED SECURITIES T 2.500%		09/01/2022	Paydown		258,030	258,030	251,216			6,814		6,814		258,030				4,289	05/04/2052	1.B FE
36263N-BL-8	GS MORTGAGEBACKED SECURITIES T 2.834%		09/01/2022	Paydown		12,930	12,930	11,524			1,406		1,406		12,930				153	05/04/2052	1.G FE
36263V-AD-9	GS MORTGAGEBACKED SECURITIES T 2.500%		09/01/2022	Paydown		10,566	10,566	10,516	10,516		50		50		10,566				176	04/01/2052	1.A
36264B-AA-8	GPMT LTD GPMT_21-FL3 4.243% 07/16/35	D	07/18/2022	Paydown		237,924	237,924	237,924	237,924						237,924				2,236	07/16/2035	1.A FE
36266P-AD-9	GS MORTGAGEBACKED SECURITIES T 2.500%		09/01/2022	Paydown		195,026	195,026	186,554			8,471		8,471		195,026				2,914	07/01/2052	1.B FE
36266V-AJ-3	GS MORTGAGEBACKED SECURITIES T 3.000%		09/01/2022	Paydown		87,846	87,846	86,501			1,345		1,345		87,846				1,250	06/01/2052	1.A FE
36267E-BJ-9	GS MORTGAGEBACKED SECURITIES T 2.881%		09/01/2022	Paydown		56,038	56,038	52,132			3,906		3,906		56,038				808	06/01/2052	1.D FE
36267E-BK-6	GS MORTGAGEBACKED SECURITIES T 2.881%		09/01/2022	Paydown		33,154	33,154	30,189			2,965		2,965		33,154				478	06/01/2052	1.G FE
36267E-BL-4	GS MORTGAGEBACKED SECURITIES T 2.881%		09/01/2022	Paydown		44,825	44,825	39,676			5,149		5,149		44,825				647	06/01/2052	2.C FE
362924-CB-6	GS MORTGAGEBACKED SECURITIES T 3.000%		09/01/2022	Paydown		24,782	24,782	23,473			1,309		1,309		24,782				304	08/02/2052	1.B FE
36298G-AA-7	GOLDMAN SACHS INC 6.422% 10/09/29		09/09/2022	Various		29,299	29,299	29,568	29,392		(93)		(93)		29,299				1,255	10/09/2029	2.A FE
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20 2.170%	C	09/17/2022	Paydown		546,498	546,498	546,561	546,521		(23)		(23)		546,498				7,894	10/17/2040	1.F FE
37959P-AB-3	GLOBAL SC FINANCE SRL SEACO_20 3.550%	C	09/17/2022	Paydown		59,023	59,023	59,012	59,007		16		16		59,023				1,395	10/17/2040	2.A FE
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO_20 2.260%	C	09/17/2022	Paydown		102,007	102,007	103,197	103,103		(1,096)		(1,096)		102,007				1,530	11/19/2040	1.F FE
37959P-AD-9	GLOBAL SC FINANCE SRL SEACO_20 3.320%	C	09/17/2022	Paydown		114,944	114,944	114,913	114,902		42		42		114,944				2,533	11/19/2040	2.A FE
38175N-AA-6	GOLUB CAPITAL PARTNERS CLO LTD 4.212%	C	08/05/2022	Paydown		4,548	4,548	4,548	4,548						4,548				69	05/05/2030	1.A FE
38217T-AC-9	GOODGREEN TRUST GOODG_20-1A 5.530% 04/		09/01/2022	Paydown		50,869	50,869	50,849	52,262		(1,393)		(1,393)		50,869				1,446	04/15/2055	2.B FE
38217U-AA-0	GOODGREEN TRUST GOODG_21-1A 2.660% 10/		09/15/2022	Paydown		63,815	63,815	63,799	63,815						63,815				873	10/15/2056	1.A FE
38217U-AC-6	GOODGREEN TRUST GOODG_21-1A 5.740% 10/		09/15/2022	Paydown		35,810	35,810	35,799	36,464		(654)		(654)		35,810				1,057	10/15/2056	2.B FE
386088-AF-5	DIAGEO INVESTMENT CORPORATION 8.000% 0		09/15/2022	Maturity		1,005,000	1,005,000	1,000,189	1,004,710		290		290		1,005,000				80,400	09/15/2022	1.G FE
39538W-GA-0	GREENPOINT MORTGAGE FUNDING TR 3.544%		09/26/2022	Various		1,940	1,940	1,639	1,722		217		217		1,940				19	03/25/2036	1.A FM
39538W-GC-6	GREENPOINT MORTGAGE FUNDING TR 3.504%		09/26/2022	Various		4,765	4,765	4,173	4,328		437		437		4,765				37	03/25/2036	1.A FM
39539M-AA-7	GREENPOINT MORTGAGE FUNDING TR 3.524%		09/26/2022	Various		3,432	3,432	2,900	3,023		409		409		3,432				27	06/25/2037	1.A FM
40390P-AA-6	HIGH RIVER RESOURCES LLC 4.582% 12/31/		09/20/2022	Redemption 100.0000		42,589	42,589	42,589	42,589						42,589				1,283	12/31/2036	2.B Z
40439H-AB-5	HIN TIMESHARE TRUST HINTT_20-A 2.230%		09/09/2022	Paydown		37,524	37,524	37,514	37,513		11		11		37,524				567	10/09/2039	1.F FE
40439H-AC-3	HIN TIMESHARE TRUST HINTT_20-A 3.420%		09/09/2022	Paydown		76,177	76,177	76,721	76,659		(482)		(482)		76,177				1,767	10/09/2039	2.B FE
40439H-AD-1	HIN TIMESHARE TRUST HINTT_20-A 5.500%		09/09/2022	Paydown		36,678	36,678	35,809	35,889		788		788		36,678				1,368	10/09/2039	3.B FE
40439H-AE-9	HIN TIMESHARE TRUST HINTT_20-A 6.500%		09/09/2022	Paydown		321,634	321,634	322,140	53,871		(759)		(759)		321,634				11,305	10/09/2039	4.B FE
40443R-AJ-0	HOSPITALITY MORTGAGE TRUST HPL 4.418%		09/15/2022	Paydown		30,658	30,658	30,543	30,580		78		78		30,658				561	11/15/2036	1.A
40470#-AA-1	FORT POLK EQUIPMENT TRUST 4.760% 01/06		09/06/2022	Various		27,301	27,301	27,301	27,301						27,301				867	01/06/2039	2.A
40471@-AA-2	HA IPC FUNDING TRUST 4.564% 06/06/46		09/06/2022	Various		20,538	20,538	20,538	20,538						20,538				625	06/06/2046	1.G
40480#-AA-9	HA MUNI RECEIVABLES I TRUST 2.945% 06/		09/11/2022	Redemption 100.0000		170,142	170,142	170,142	170,142						170,142				3,341	06/11/2045	1.F
41161P-ED-1	HARBORVIEW MORTGAGE LOAN TRUST 2.709%		09/01/2022	Various		4,099	4,099	4,125	4,102		(3)		(3)		4,099				71	05/01/2034	1.A FM
41161P-LC-5	HARBORVIEW MORTGAGE LOAN TRUST 3.633%		09/19/2022	Various		8,294	8,294	6,001	5,353		2,941		2,941		8,294				79	03/19/2035	1.D FM
41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST 3.513%		09/19/2022	Various		10,615	10,615	7,052	6,361		4,254		4,254		10,615				89	06/19/2035	1.D FM
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST 3.183%		09/19/2022	Various		10,629	10,629	8,557	9,149		1,481		1,481		10,629				75	01/19/2038	1.A FM
413875-AR-6	HARRIS CORPORATION 3.832% 04/27/25		09/21/2022	MORGAN STANLEY & CO.		1,431,839	1,470,000	1,443,305	1,459,665		2,150		2,150		1,461,815		(29,976)	(29,976)	51,010	04/27/2025	2.B FE
421946-AJ-3	HEALTHCARE REALTY TRUST INC 3.875% 05/		07/22/2022	Tax Free Exchange		1,499,609	1,500,000	1,498,755	1,499,536		73		73		1,499,609				42,141	05/01/2025	2.B FE
43285H-AB-4	HILTON GRAND VACATIONS TRUST H 4.220%		09/25/2022	Paydown		79,273	79,273	79,272	79,262		11		11		79,273				2,244	02/25/2039	1.F FE
43285H-AC-2	HILTON GRAND VACATIONS TRUST H 6.420%		09/25/2022	Paydown		79,273	79,273	79,270	79,256		17		17		79,273				3,413	02/25/2039	2.B FE
433674-AA-6	NRZ EXCESS SPREAD COLLATERALIZ 3.844%		09/25/2022	Paydown		511,756	511,756	511,755	511,702		55		55		511,756				13,081	12/25/2025	2.C FE
43457#-AA-2	WALGREEN CO LEASE PASS THROUGH 5.400%		07/27/2022	Various		503,495	468,081	479,320	473,756		(5,674)		(5,674)		468,081				50,994	03/15/2030	2.B
43731Q-AE-8	HOME PARTNERS OF AMERICA TRUST 3.256%		08/01/2022	Paydown		27,768	27,768	27,766	27,801		(33)		(33)		27,768				548	09/01/2039	1.D FE
43731Q-AG-3	HOME PARTNERS OF AMERICA TRUST 3.406%		08/01/2022	Paydown		27,433	27,433	27,433	27,472		(39)		(39)		27,433				566	09/01/2039	1.G FE
43731Q-AJ-7	HOME PARTNERS OF AMERICA TRUST 3.604%		08/01/2022	Paydown		49,411	49,411	49,408	49,470		(59)		(59)		49,411				1,078	09/01/2039	2.B FE
43731Q-AL-2	HOME PARTNERS OF AMERICA TRUST 4.101%		08/01/2022	Paydown		10,757	10,757	10,757	10,770		(13)		(13)		10,757				267	09/01/2039	2.C FE
43732V-AA-4	HOME PARTNERS OF AMERICA TRUST 2.302%		09/01/2022	Paydown		25,238	25,238	25,238	25,238						25,238				370	12/01/2026	1.D FE
43732V-AC-0	HOME PARTNERS OF AMERICA TRUST 2.402%		09/01/2022	Paydown		24,326	24,326	24,326	24,324		2		2		24,326				372	12/01/2026	1.G FE
43732V-AG-1	HOME PARTNERS OF AMERICA TRUST 2.852%		09/01/2022	Paydown		98,294	98,294	98,293	98,281		13		13		98,294				1,783	12/01/2026	2.B FE
43732V-AJ-5	HOME PARTNERS OF AMERICA TRUST 2.952%		09/01/2022	Paydown		33,500	33,500	33,499	33,495		4		4		33,500				629	12/01/2026	2.C FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Metropolitan Tower Life Insurance Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43789X-AA-2	HOMEWARD OPPORTUNITIES FUND I 1.657% 0		09/01/2022	Paydown		158,490	158,490	158,489	158,333		158		158		158,490				1,739	05/01/2065	1.A FE
44107E-AA-7	HOSPITAL INFRASTRUCTURE PARTNE 5.439%		07/31/2022	Redemption 100.0000		20,431	20,431	20,431	20,430		1		1		20,431				1,111	01/31/2045	2.A FE
44919*-AC-2	I-595 EXPRESS LLC 3.310% 12/31/31		09/30/2022	Various		49,393	49,393	49,393	49,393						49,393				1,226	12/31/2031	1.F PL
45823Z-AE-2	INTACT FINANCIAL CORP 3.770% 03/02/26		09/08/2022	ISSUING COMPANY		4,867,500	5,000,000	4,999,150	4,999,609		61		61		4,999,670		(132,170)	(132,170)	193,664	03/02/2026	1.G FE
46591H-AG-5	CHASE MORTGAGE FINANCE CORPORA 5.334%		09/26/2022	Paydown		116,749	116,749	116,749	116,749						116,749				2,382	10/25/2057	1.C FE
46591H-AH-3	CHASE MORTGAGE FINANCE CORPORA 5.584%		09/26/2022	Paydown		118,364	118,364	118,843	118,792		(428)		(428)		118,364				2,612	10/25/2057	1.F FE
46591H-BL-3	JP MORGAN WEALTH MANAGEMENT JP 3.831%		09/26/2022	Paydown		29,894	29,894	29,894	29,894						29,894				411	03/25/2051	1.F FE
46591H-BM-1	JP MORGAN WEALTH MANAGEMENT JP 4.081%		09/26/2022	Paydown		14,236	14,236	14,236	14,236						14,236				220	03/25/2051	2.B FE
46591X-CA-1	JP MORGAN MORTGAGE TRUST JPMMT 3.526%		09/01/2022	Paydown		28,691	28,691	30,370	30,174		(1,483)		(1,483)		28,691				673	01/01/2051	1.A
46591X-CD-5	JP MORGAN MORTGAGE TRUST JPMMT 3.526%		09/01/2022	Paydown		17,413	17,413	18,368	18,295		(882)		(882)		17,413				408	01/01/2051	1.A
46592A-BW-3	JP MORGAN MORTGAGE TRUST JPMMT 3.866%		09/01/2022	Paydown		42,601	42,601	44,439	44,256		(1,654)		(1,654)		42,601				1,095	08/01/2050	1.A
46592K-BZ-4	JP MORGAN MORTGAGE TRUST JPMMT 2.945%		09/01/2022	Paydown		28,900	28,900	28,849	28,842		59		59		28,900				567	06/07/2051	3.B
46592T-BP-7	JP MORGAN MORTGAGE TRUST JPMMT 2.500%		09/01/2022	Paydown		56,835	56,835	57,182	57,172		(337)		(337)		56,835				943	12/01/2051	1.A
46592W-BP-0	JP MORGAN MORTGAGE TRUST JPMMT 2.500%		09/01/2022	Paydown		127,957	127,957	128,037	128,038		(81)		(81)		127,957				2,108	02/01/2052	1.A
46592X-BP-8	JP MORGAN MORTGAGE TRUST JPMMT 2.500%		09/01/2022	Paydown		98,247	98,247	97,802	97,802		445		445		98,247				1,560	04/01/2052	1.A
46592X-BQ-6	JP MORGAN MORTGAGE TRUST JPMMT 2.500%		09/01/2022	Paydown		13,894	13,894	14,024	14,017		(124)		(124)		13,894				221	04/01/2052	1.A
46592X-CC-6	JP MORGAN MORTGAGE TRUST JPMMT 3.144%		09/01/2022	Paydown		2,803	2,803	2,457			346		346		2,803				37	04/01/2052	1.A
46628U-AF-5	JP MORGAN ALTERNATIVE LOAN TRU 3.611%		09/01/2022	Various		37,947	37,993	32,624	31,763		6,184		6,184		37,947				835	07/01/2036	1.D FM
46629B-AC-3	JP MORGAN MORTGAGE ACQUISITION 5.777%		09/01/2022	Various		3,417	3,417	2,385	2,169		1,248		1,248		3,417				57	08/01/2036	1.D FM
46630M-AF-9	JP MORGAN MORTGAGE ACQUISITION 5.910%		09/01/2022	Various		5,701	5,701	4,065	3,179		2,521		2,521		5,701				94	01/01/2037	1.D FM
466365-AB-9	JACK IN THE BOX JACK_19-1A 4.476% 08/2		08/25/2022	Paydown		2,100	2,100	2,100	2,100						2,100				71	08/25/2049	2.B FE
466365-AC-7	JACK IN THE BOX FUNDING LLC JA 4.970%		08/25/2022	Paydown		7,500	7,500	7,972	7,933		(433)		(433)		7,500				280	08/25/2049	2.B FE
46649H-AN-2	JP MORGAN MORTGAGE TRUST JPMMT 3.500%		09/01/2022	Paydown		12,210	12,210	11,851	11,942		267		267		12,210				285	12/01/2048	1.A
46651H-BH-9	JP MORGAN MORTGAGE TRUST JPMMT 3.500%		09/01/2022	Paydown		44,458	44,458	44,402	44,391		68		68		44,458				990	03/01/2050	1.A
46653P-BT-3	JP MORGAN MORTGAGE TRUST JPMMT 2.841%		09/01/2022	Paydown		86,473	86,473	86,892	86,844		(371)		(371)		86,473				1,640	10/01/2051	1.A
46653Q-BP-9	JP MORGAN MORTGAGE TRUST JPMMT 2.500%		09/01/2022	Paydown		177,047	177,047	174,751	174,744		2,304		2,304		177,047				2,982	05/01/2052	1.A
46653Q-CD-5	JP MORGAN MORTGAGE TRUST JPMMT 3.161%		09/01/2022	Paydown		36,411	36,411	36,313	36,310		101		101		36,411				767	05/01/2052	1.A
46653T-BP-3	JP MORGAN MORTGAGE TRUST JPMMT 2.500%		09/01/2022	Paydown		88,958	88,958	90,084	89,972		(1,014)		(1,014)		88,958				1,492	12/01/2051	1.A
46653X-AS-9	JP MORGAN MORTGAGE TRUST JPMMT 3.191%		09/01/2022	Paydown		62,026	62,026	59,322			2,704		2,704		62,026				825	12/01/2051	1.D FE
46653X-AT-7	JP MORGAN MORTGAGE TRUST JPMMT 3.189%		09/01/2022	Paydown		13,987	13,987	13,173			814		814		13,987				186	12/01/2051	1.G FE
46653X-AU-4	JP MORGAN MORTGAGE TRUST JPMMT 3.191%		09/25/2022	Paydown		18,608	18,608	17,043			1,565		1,565		18,608				247	12/25/2051	2.C FE
46654A-BP-3	JP MORGAN MORTGAGE TRUST JPMMT 2.500%		09/01/2022	Paydown		128,861	128,861	129,444	129,441		(580)		(580)		128,861				2,062	12/01/2051	1.A
46654F-AP-3	JP MORGAN MORTGAGE TRUST JPMMT 2.500%		09/01/2022	Paydown		72,109	72,109	72,075	72,075		34		34		72,109				1,195	04/01/2052	1.A
46654K-BP-1	JP MORGAN MORTGAGE TRUST JPMMT 2.500%		09/01/2022	Paydown		248,048	248,048	249,559	249,624		(1,576)		(1,576)		248,048				4,239	01/01/2052	1.A
46654R-BC-5	JP MORGAN MORTGAGE TRUST JPMMT 2.500%		09/01/2022	Paydown		119,512	119,512	118,466	118,458		1,054		1,054		119,512				1,979	05/01/2052	1.B FE
46654R-BJ-0	JP MORGAN MORTGAGE TRUST JPMMT 3.302%		09/01/2022	Paydown		14,942	14,942	14,377			565		565		14,942				205	05/01/2052	1.D FE
46654R-BL-5	JP MORGAN MORTGAGE TRUST JPMMT 3.304%		09/01/2022	Paydown		6,147	6,147	5,794			353		353		6,147				85	05/01/2052	1.G FE
46654W-AQ-4	JP MORGAN MORTGAGE TRUST JPMMT 2.500%		09/01/2022	Paydown		43,512	43,512	43,545			(34)		(34)		43,512				643	07/01/2052	1.A FE
46654W-BS-9	JP MORGAN MORTGAGE TRUST JPMMT 2.500%		09/01/2022	Paydown		61,083	61,083	58,697			2,386		2,386		61,083				902	07/01/2052	1.B FE
46654W-BT-7	JP MORGAN MORTGAGE TRUST JPMMT 2.500%		09/01/2022	Paydown		23,270	23,270	22,884			385		385		23,270				344	07/01/2052	1.B FE
46654W-CG-4	JP MORGAN MORTGAGE TRUST JPMMT 3.098%		09/01/2022	Paydown		5,511	5,511	4,964			548		548		5,511				71	07/01/2052	1.G FE
46655D-CJ-9	JP MORGAN MORTGAGE TRUST JPMMT 3.133%		09/01/2022	Paydown		32,392	32,392	30,818			1,574		1,574		32,392				508	08/01/2052	1.D FE
46655D-CM-2	JP MORGAN MORTGAGE TRUST JPMMT 3.133%		09/01/2022	Paydown		29,798	29,798	27,690			2,108		2,108		29,798				467	08/01/2052	1.G FE
46655D-CQ-3	JP MORGAN MORTGAGE TRUST JPMMT 3.133%		09/01/2022	Paydown		19,584	19,584	17,507			2,077		2,077		19,584				307	08/01/2052	2.C FE
46674@-AA-4	MEMORIAL HERMANN HEALTH SYSTEM 3.510%		09/15/2022	Redemption 100.0000		58,780	58,780	59,956			(1,176)		(1,176)		58,780				740	12/15/2043	1.E Z
47232Y-AT-3	JEFFRIES & CO JMAC_09-R6 2.777% 04/02/		09/01/2022	Various		896	896	843	872		23		23		896				16	04/02/2035	1.A FM
476681-AB-7	JERSEY MIKES FUNDING LLC JMIKE 2.891%		08/15/2022	Paydown		15,000	15,000	15,000	15,000						15,000				296	02/15/2052	2.B FE
48239@-AB-6	WALGREEN CO LEASE PASS THROUGH 5.910%		09/15/2022	Various		16,765	16,765	17,815	17,348		(584)		(584)		16,765				661	10/15/2031	2.B
48274@-AA-4	KWIK TRIP INC 3.900% 02/24/35		08/24/2022	Various		77,075	77,075	77,075	77,075						77,075				2,254	02/24/2035	2.C PL
494550-BV-7	KINDER MORGAN ENER PART 4.250% 09/01/2		09/21/2022	JSES		2,473,800	2,500,000	2,550,450	2,516,996		(5,064)		(5,064)		2,511,932		(38,132)	(38,132)	112,743	09/01/2024	2.B FE
496676-AC-1	KINGSTON SOLAR LP INC 3.571% 07/31/35		07/31/2022	Various		413,077	413,077	399,952	419,029					(19,077)	413,077	13,125		13,125	14,807	07/31/2035	2.B FE
50152#-AC-1	KWIK TRIP INC 3.580% 05/24/35		08/24/2022	Various		109,368	109,368	102,691	103,610		5,758		5,758		109,368				2,937	05/24/2035	2.C PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
50152#-AF-4	KWIK TRIP INC 3.320% 11/24/36		08/24/2022	Redemption 100.0000		60,015	60,015	54,939	55,566		4,448		4,448		60,015				1,494	11/24/2036	2.C PL
50172L-AA-8	LAQ MORTGAGE TRUST COMMERICIAL 4.646%		09/15/2022	Paydown		351,249	351,249	350,810			439		439		351,249				4,781	03/15/2039	1.A FE
50172L-AG-5	LAQ MORTGAGE TRUST COMMERICIAL 5.145%		09/15/2022	Paydown		913,143	913,143	912,001			1,141		1,141		913,143				12,882	03/15/2039	1.D FE
50201P-AA-4	LLPL CAPITAL PTE. LTD. 6.875% 02/04/39	D	08/04/2022	Various		23,125	23,125	23,125	23,125						23,125				1,590	02/04/2039	2.C FE
50540R-AQ-5	LABORATORY CORPORATION OF AMER 3.600%		09/21/2022	SMBC NIKKO SECURITIES AMERICA		2,918,790	3,000,000	2,881,800	2,956,413		9,840		9,840		2,966,252		(47,462)	(47,462)	123,600	02/01/2025	2.B FE
51602#-AA-9	LANNIE MAE LLC TRUST CLASS-A 3.680% 01		07/20/2022	Redemption 100.0000		145,147	145,147	145,103	145,088		59		59		145,147				4,006	01/20/2047	1.E PL
52518R-CC-8	LSSC_05-1 3.399% 09/26/45		09/26/2022	Various		63,384	63,384	56,249	59,955		3,429		3,429		63,384				542	09/26/2045	2.B FM
525221-HD-2	LEHMAN XS TRUST LXS_06-2N 3.124% 02/01		09/01/2022	Various		4,883	4,883	3,574	3,912		971		971		4,883				74	02/01/2036	1.D FM
525226-AN-6	LEHMAN XS TRUST LXS_06-12N 3.434% 08/2		09/26/2022	Various		37,805	37,749	30,293	33,405		4,400		4,400		37,805				297	08/25/2046	1.A FM
525227-AE-4	LEHMAN XS TRUST LXS_06-GP2 3.504% 06/2		09/26/2022	Various		1,508	1,508	1,175	1,390		118		118		1,508				19	06/25/2046	1.A FM
52522D-AQ-4	LEHMAN XS TRUST 3.484% 11/25/46		09/26/2022	Various		29,665	29,665	23,621	25,200		4,464		4,464		29,665				241	11/25/2046	1.A FM
52524H-AH-3	LXS_07-4N 3.484% 03/25/47		09/26/2022	Various		72,352	70,344	55,531	61,205		11,147		11,147		72,352				463	03/25/2047	1.A FM
52524V-AD-1	LEHMAN XS TRUST LXS_07-15N 3.684% 08/2		08/10/2022	Various		2,113,701	2,434,185	2,029,502	1,969,669		2,739		2,739		1,972,408		141,293	141,293	16,143	08/25/2037	1.A FM
52524V-AQ-2	LEHMAN XS TRUST LXS_07-15N 3.984% 08/2		09/26/2022	Various		26,889	26,872	19,172	21,891		4,998		4,998		26,889				442	08/26/2047	1.D FM
527298-BM-4	LEVEL 3 FINANCING INC 5.250% 03/15/26		09/28/2022	Call 101.7500		1,017,500	1,000,000	1,000,000	1,000,000						1,000,000				67,521	03/15/2026	3.B FE
53228#-AA-9	LIGHTHOUSE INFRASTRUCTURE LLC 6.865% 0		09/30/2022	Redemption 100.0000		204,082	204,082	204,082	204,082						204,082				7,416	02/12/2026	4.A
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD 5.875% 0	D	07/05/2022	Redemption 100.0000		47,994	47,994	47,994	47,994						47,994				2,115	07/05/2034	2.C FE
539830-BB-4	LOCKHEED MARTIN CORPORATION 4.070% 12/		07/01/2022	METLIFE OBA 10271		11,788,486	12,600,000	8,431,060	8,983,300		41,036		41,036		9,024,336		2,764,151	2,764,151	277,778	12/15/2042	1.G FE
54054*-AA-0	LOGAN BORROWER LLC 2.180% 02/15/25		09/15/2022	Redemption 100.0000		90,651	90,651	90,651							90,651				740	02/15/2025	1.G Z
54251P-AA-5	LONG BEACH MORTGAGE LOAN TRUST 3.364%		09/26/2022	Various		11,114	11,114	8,346	8,537		2,577		2,577		11,114				89	06/25/2036	1.D FM
549875-AB-8	LUKOIL CAPITAL DAC 3.600% 10/26/31	D	09/20/2022	BARCLAYS BANK PLC		9,180,000	12,000,000	11,784,000	11,784,000						11,784,000		(2,604,000)	(2,604,000)	175,200	10/26/2031	6. *
55283Y-AA-5	MC 2021-1 LIMITED MACON_21-1 2.627% 11		09/05/2022	Paydown		169,534	169,534	169,530	169,517		17		17		169,534				3,031	11/05/2035	1.F FE
55284F-BM-8	MFA TRUST MFRA_21-AEI1 2.500% 08/01/51		09/01/2022	Paydown		50,162	50,162	50,060	50,056		105		105		50,162				815	08/01/2051	1.A
55284P-AC-9	MFA TRUST MFRA_22-NQM1 4.112% 12/01/66		09/01/2022	Paydown		301,281	301,281	301,280			1		1		301,281				5,487	12/01/2066	1.A FE
55396#-AA-0	MEC HOLDINGS LLC 2.900% 05/31/39		09/30/2022	Redemption 100.0000		364,074	364,074	362,345	362,459		1,614		1,614		364,074				7,919	05/31/2039	2.B PL
55400E-AA-7	TIMESHARE LOAN BACKED NOTES MV 1.740%		09/20/2022	Paydown		85,889	85,889	85,879	85,879		10		10		85,889				992	10/20/2037	1.A FE
55400E-AB-5	TIMESHARE LOAN BACKED NOTES MV 2.730%		09/20/2022	Paydown		42,944	42,944	42,938	42,936		9		9		42,944				778	10/20/2037	1.F FE
55400E-AC-3	TIMESHARE LOAN BACKED NOTES MV 4.210%		09/20/2022	Paydown		21,472	21,472	21,470	21,468		4		4		21,472				600	10/20/2037	2.B FE
55400E-AD-1	TIMESHARE LOAN BACKED NOTES MV 7.140%		09/20/2022	Paydown		42,944	42,944	42,941	42,932		12		12		42,944				2,035	10/20/2037	3.B FE
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT 4.560%		07/05/2022	Various		236,565	236,565	236,565	236,565						236,565				10,787	09/30/2025	3.A PL
58003U-AA-6	MF1 MULTIFAMILY HOUSING MORTGA 4.660%		09/15/2022	Paydown		551,749	551,749	551,749	551,749						551,749				8,005	11/15/2035	1.A FE
58308#-AA-1	MEADE PIPELINE INVESTMENT LLC 4.740% 1		09/30/2022	Redemption 100.0000		25,997	25,997	25,997	25,997						25,997				434	10/30/2026	2.C
585494-AU-1	MELLO MORTGAGE CAPITAL ACCEPTA 2.500%		09/01/2022	Paydown		149,634	149,634	150,184	141,828		(492)		(492)		149,634				2,402	06/01/2051	1.A
58550L-AB-1	MELLO WAREHOUSE SECURITIZATION 3.984%		09/23/2022	Paydown		1,160,000	1,160,000	1,160,000	1,159,848		152		152		1,160,000				16,377	02/25/2055	1.D FE
58550L-AC-9	MELLO WAREHOUSE SECURITIZATION 4.184%		09/23/2022	Paydown		1,164,387	1,164,387	1,164,387	1,163,960		427		427		1,164,387				18,186	02/25/2055	1.F FE
58550L-AD-7	MELLO WAREHOUSE SECURITIZATION 4.534%		09/26/2022	Paydown		1,812,500	1,812,500	1,812,500	1,811,847		653		653		1,812,500				33,066	02/25/2055	2.A FE
58550L-AE-5	MELLO WAREHOUSE SECURITIZATION 5.084%		09/26/2022	Paydown		875,000	875,000	875,000	874,695		305		305		875,000				19,572	02/25/2055	2.C FE
58551V-AC-6	MELLO WAREHOUSE SECURITIZATION 4.384%		08/22/2022	Paydown		600,000	600,000	600,000	599,909		91		91		600,000				8,223	11/25/2053	1.F FE
58551V-AD-4	MELLO WAREHOUSE SECURITIZATION 4.534%		08/19/2022	Paydown		1,350,000	1,350,000	1,350,000	1,349,796		204		204		1,350,000				19,846	11/25/2053	2.B FE
58551V-AE-2	MELLO WAREHOUSE SECURITIZATION 5.334%		08/19/2022	Paydown		1,080,000	1,080,000	1,080,000	1,079,810		190		190		1,080,000				21,612	11/25/2053	2.C FE
59020U-PR-0	CREDIT-BASED ASSET SERVICING A 3.879%		09/26/2022	Various		90,980	90,980	80,972	86,685		4,295		4,295		90,980				955	12/25/2035	1.A FM
59073@-AA-4	MESQUITE POWER LLC 4.640% 12/31/39		09/30/2022	Various		18,630	18,630	18,630	18,630						18,630				648	12/31/2039	2.B PL
59183@-AB-9	METLIFE MIDDLE MARKET PRIVATE 5.250% 0		08/30/2022	Capital Distribution		1,615,239		1,615,239							1,615,239					09/01/2031	1.G Z
59319W-AA-9	MF1 MULTIFAMILY HOUSING MORTGA 5.010%		07/15/2022	Paydown		82,096	82,096	82,096	82,096						82,096				1,257	07/15/2035	1.A FE
599809-CE-8	MILL CITY MORTGAGE LOAN TRUST 3.643% 0		09/12/2022	Various		600,602	603,707	605,594	604,026		(272)		(272)		603,754		(3,152)	(3,152)	16,577	06/01/2056	1.A
59980C-AA-1	MILL CITY MORTGAGE LOAN TRUST 2.750% 0		09/01/2022	Paydown		27,676	27,676	27,814	27,739		(63)		(63)		27,676				490	01/01/2061	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
608190-AJ-3	MOHAWK IND INC 3.850% 02/01/23		09/21/2022	LOOP CAPITAL MARKETS LLC		1,998,000	2,000,000	1,999,340	1,999,916		56		56		1,999,972		(1,972)	(1,972)	88,122	02/01/2023	2.A FE
61691A-BL-6	MORGAN STANLEY CAPITAL I TRUST 3.809%		08/11/2022	Various		981,133	1,000,000	1,029,960	1,011,388		(2,037)		(2,037)		1,009,351		(28,219)	(28,219)	26,875	12/01/2048	1.A
61761A-BC-1	MSBAM_12-C5 MSBAM 2012-C5 PST 4.791% 0		09/01/2022	Paydown		1,012,202	1,012,202	1,018,788	1,011,286		916		916		1,012,202				25,690	08/01/2045	1.A FM
61772C-AU-5	MORGAN STANLEY RESIDENTIAL MOR 2.500%		09/01/2022	Paydown		106,153	106,153	106,572	106,565		(412)		(412)		106,153				1,755	06/01/2051	1.A
61772L-BL-4	MORGAN STANLEY RESIDENTIAL MOR 2.500%		09/01/2022	Paydown		86,064	86,064	86,817	86,817		(753)		(753)		86,064				1,460	05/01/2051	1.A
61772Q-AT-7	MORGAN STANLEY RESIDENTIAL MOR 2.500%		09/01/2022	Paydown		16,734	16,734	16,708	16,707		27		27		16,734				284	09/01/2051	1.A
62877C-AA-1	NORDIC AVIATION CAPITAL DAC 4.750% 06/	D	09/02/2022	Call 100.0000		490,537	490,537	490,537							490,537				5,890	06/30/2026	4.B FE
62955M-AA-4	NRZ EXCESS SPREAD COLLATERALIZ 4.212%		09/25/2022	Paydown		107,262	107,262	107,259	107,963		(701)		(701)		107,262				3,006	11/25/2025	2.C FE
62955M-AB-2	NRZ EXCESS SPREAD COLLATERALIZ 3.104%		09/25/2022	Paydown		47,812	47,812	47,810	47,806		5		5		47,812				987	07/25/2026	2.C FE
62955W-AA-2	NRZ EXCESS SPREAD COLLATERALIZ 3.228%		09/25/2022	Paydown		234,803	234,803	234,801	234,802		1		1		234,803				5,043	05/25/2026	2.C FE
63860H-AD-1	NATIONSTAR HOME EQUITY LOAN TR 3.314%		09/26/2022	Various		19,301	19,301	17,818	18,282		1,019		1,019		19,301				144	03/25/2037	1.A FM
63860K-AA-0	NATIONSTAR HOME EQUITY LOAN TR 3.259%		09/26/2022	Various		2,483	2,483	2,086	2,182		301		301		2,483				15	06/25/2037	1.A FM
63860K-AE-2	NATIONSTAR HOME EQUITY LOAN TR 3.334%		09/26/2022	Paydown		7,605	7,605	5,633	6,649		956		956		7,605				61	06/25/2037	1.A FM
64352V-LM-1	NEW CENTURY HOME EQUITY LOAN T 4.044%		09/26/2022	Paydown		23,386	23,386	18,826	22,635		751		751		23,386				272	07/25/2035	1.A FM
64352V-MW-8	NEW CENTURY HOME EQUITY LOAN T 3.909%		09/26/2022	Paydown		68,767	68,767	55,701	66,271		2,495		2,495		68,767				699	09/25/2035	1.A FM
64829V-AA-4	NEW RESIDENTIAL MORTGAGE LOAN 3.500% 1		09/01/2022	Paydown		231,461	231,461	230,018	230,229		1,233		1,233		231,461				5,332	12/01/2057	1.A
64830J-AA-8	NEW RESIDENTIAL MORTGAGE LOAN 2.277% 0		09/01/2022	Paydown		22,798	22,798	22,798							22,798				289	01/01/2026	1.A FE
64831D-AD-4	NEW RESIDENTIAL MORTGAGE LOAN 3.000% 0		09/01/2022	Paydown		12,116	12,116	11,813			303		303		12,116				171	03/01/2052	1.B FE
65412V-AA-4	NIGHTHAWK SOLAR FUNDING LLC 3.330% 09/		09/30/2022	Redemption 100.0000		812,900	812,900	812,900	812,900						812,900				20,302	09/30/2044	2.C PL
663307-AE-6	NORTH WEST REDWATER PARTNERSHI 3.200%		09/08/2022	ISSUING COMPANY		1,433,550	1,500,000	1,496,805	1,498,564		219		219		1,498,784		(65,234)	(65,234)	42,542	04/24/2026	1.G FE
66980C-AB-4	NOUVELLE AUTOROUTE 30 FINANCEM 4.114%		09/30/2022	Redemption 100.0000		4,070	4,070	4,152	4,203					(51)	4,070	(81)		(81)	170	03/31/2042	2.A FE
66980C-AC-2	NOUVELLE AUTOROUTE 30 FINANCEM 3.750%		09/30/2022	Redemption 100.0000		43,483	43,483	45,823	47,301					(1,478)	43,483	(2,339)		(2,339)	1,717	03/31/2033	2.A FE
66988V-AA-6	NOVASTAR HOME EQUITY LOAN NHEL 3.364%		09/26/2022	Various		7,629	7,629	5,850	5,954		1,675		1,675		7,629				51	06/25/2036	1.D FM
67097V-AC-8	ONSLOW BAY FINANCIAL OBX_18-EX 4.000%		09/01/2022	Paydown		31,311	31,311	31,235	31,228		83		83		31,311				790	04/01/2048	1.A
67113A-AP-5	ONSLOW BAY FINANCIAL LLC OBX_1 3.500%		09/01/2022	Paydown		109,258	109,258	108,268	108,509		750		750		109,258				2,381	10/01/2059	1.A
67113C-AE-6	ONSLOW BAY FINANCIAL LLC OBX_2 3.500%		09/01/2022	Paydown		15,229	15,229	15,574	15,540		(310)		(310)		15,229				331	12/01/2049	1.A
67114K-AV-9	OBX TRUST OBX_21-INV2 2.500% 10/01/51		09/01/2022	Paydown		29,173	29,173	29,005	29,005		168		168		29,173				480	10/01/2051	1.A
67114R-AX-0	ONSLOW BAY FINANCIAL LLC OBX_2 2.500%		09/01/2022	Paydown		213,186	213,186	214,152	214,128		(942)		(942)		213,186				3,491	09/01/2051	1.A
67114V-AA-1	OBX TRUST OBX_22-NQM1 2.305% 11/01/61		09/01/2022	Paydown		19,921	19,921	19,921							19,921				273	11/01/2061	1.A FE
67114W-AN-1	OBX TRUST OBX_22-INV2 3.000% 01/01/52		09/01/2022	Paydown		203,343	203,343	200,325			3,018		3,018		203,343				3,478	01/01/2052	1.B FE
67115D-AA-0	OBX TRUST OBX_21-NQM4 1.957% 10/01/61		09/01/2022	Paydown		110,160	110,160	110,159	110,152		8		8		110,160				1,406	10/01/2061	1.A
67115D-AB-8	OBX TRUST OBX_21-NQM4 2.162% 10/01/61		09/01/2022	Paydown		41,310	41,310	41,309	41,307		3		3		41,310				583	10/01/2061	1.A
67115D-AC-6	OBX TRUST OBX_21-NQM4 2.367% 10/01/61		09/01/2022	Paydown		41,310	41,310	41,310	41,307		3		3		41,310				638	10/01/2061	1.A
67116E-AN-9	OBX TRUST OBX_22-INV3 3.000% 02/01/52		09/01/2022	Paydown		17,782	17,782	17,165			617		617		17,782				229	02/01/2052	1.B FE
67116K-AC-9	OBX TRUST OBX_22-NQM3 3.380% 01/01/62		09/01/2022	Paydown		75,156	75,156	74,330			826		826		75,156				1,064	01/01/2062	1.A FE
67117J-AV-9	OBX TRUST OBX_21-INV3 2.500% 10/01/51		09/01/2022	Paydown		17,038	17,038	16,940	16,939		99		99		17,038				277	10/01/2051	1.A
67118A-AL-9	OPGT_21-PORT 3.949% 10/15/36		09/15/2022	Paydown		707,908	707,908	702,029	702,267		5,641		5,641		707,908				7,965	10/15/2036	1.A
67448T-BC-8	ONSLOW BAY FINANCIAL OBX_20-EX 3.834%		09/26/2022	Paydown		109,588	109,588	102,775	108,902		686		686		109,588				894	02/25/2060	1.A
67448V-AG-5	ONSLOW BAY FINANCIAL LLC OBX_2 3.000%		09/01/2022	Paydown		62,614	62,614	63,878	63,913		(1,299)		(1,299)		62,614				1,230	05/01/2060	1.A FE
67448V-AY-6	ONSLOW BAY FINANCIAL LLC OBX_2 3.500%		09/01/2022	Paydown		10,280	10,280	10,751	10,687		(406)		(406)		10,280				240	05/01/2060	1.E FE
67448X-AU-0	OBX TRUST OBX_21-J3 2.500% 10/01/51		09/01/2022	Paydown		105,616	105,616	106,160	106,177		(561)		(561)		105,616				1,702	10/01/2051	1.A
67647W-CF-2	BAYVIEW MSR OPPORTUNITY MASTER 3.607%		09/01/2022	Paydown		2,711	2,711	2,476			235		235		2,711				40	07/01/2051	1.A
68269L-AA-4	ONEMAIN FINANCIAL ISSUANCE TRU 3.840%		09/14/2022	Paydown		620,667	620,667	620,620	620,620		47		47		620,667				15,826	05/14/2032	1.A FE
68383N-CG-6	OPTEUM MORTGAGE ACCEPTANCE COR 3.819%		09/26/2022	Paydown		176,867	176,867	145,031	168,527		8,339		8,339		176,867				1,897	11/25/2035	1.A FM
689561-AD-0	OTTAWA MACDONALD-CARTIER INTER 3.933%		06/09/2022	Redemption 100.0000		32,897	32,897	32,897	32,897						32,897				647	06/09/2045	1.F FE
69144A-AA-7	OXFORD FINANCE FUNDING TRUST 0 3.101%		09/15/2022	Paydown		1,854,888	1,854,888	1,882,128	1,875,620		(20,733)		(20,733)		1,854,888				37,362	02/15/2028	1.F FE
69144A-AB-5	OXFORD FINANCE FUNDING TRUST 0 4.037%		09/15/2022	Paydown		528,478	528,478	529,938	529,689		(1,211)		(1,211)		528,478				14,542	02/15/2028	2.B FE
69145A-AB-4	OXFORD FINANCE FUNDING_19-1 4.459% 02/		09/15/2022	Paydown		225,694	225,694	233,887	232,204		(6,510)		(6,510)		225,694				6,607	02/15/2027	1.F FE
69342N-AA-9	PKO FINANCE AB 4.63% 9/26/2022 4.630%	D	09/26/2022	Maturity		1,500,000	1,500,000	1,597,500	1,510,601		(10,601)		(10,601)		1,500,000				69,450	09/26/2022	1.G FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Metropolitan Tower Life Insurance Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69357X-AA-9	PFP_21-8 3.939% 08/09/37		07/14/2022	Paydown		256,222	256,222	256,222	256,222						256,222				2,291	08/09/2037	1.A FE
69359Y-BC-0	PMT LOAN TRUST PMTLT_21-INV1 2.500% 07		09/01/2022	Paydown		95,949	95,949	95,514	95,509		439		439		95,949				1,534	07/01/2051	1.A
69415@-AA-0	PH ONSHORE IM ISSUER 5.000% 07/15/39		09/20/2022	Call 102.0000		9,205,500	9,025,000	9,025,000	9,025,000						9,025,000				713,226	07/15/2039	2.B PL
69416*-AA-1	PH OFFSHORE IM ISSUER 5.000% 07/15/39		09/20/2022	Call 102.0000		6,808,500	6,675,000	6,675,000	6,675,000						6,675,000				527,510	07/15/2039	2.B PL
69416@-AA-9	PH ONSHORE GP ISSUER 5.000% 07/15/39		09/20/2022	Call 102.0000		5,380,500	5,275,000	5,275,000	5,275,000						5,275,000				416,872	07/15/2039	2.B PL
69417#-AA-6	PH OFFSHORE GP ISSUER 5.000% 07/15/39		09/20/2022	Call 102.0000		4,105,500	4,025,000	4,025,000	4,025,000						4,025,000				318,087	07/15/2039	2.B PL
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD 5.250% 08/	D	07/15/2022	Call 100.0000		1,077,000	1,077,000	1,077,000	1,077,000						1,077,000				51,831	08/15/2022	2.C FE
71336W-AA-3	PEPPER RESIDENTIAL SECURITIES 3.819% 0	D	09/16/2022	Paydown		39,654	39,654	39,654	39,654						39,654				522	01/16/2060	1.A FE
72703P-AD-5	PLANET FITNESS MASTER ISSUER L 3.251%		09/05/2022	Paydown		10,000	10,000	10,000							10,000				185	12/05/2051	2.C FE
72909*-AA-9	PLENARY PROPERTIES MERCED LLC 4.476% 0		09/30/2022	Redemption 100.0000		33,400	33,400	33,400	33,400						33,400				1,121	03/31/2054	2.A PL
73179P-AK-2	POLYONE CORP 5.250% 03/15/23		07/27/2022	JP MORGAN SECURITIES LTD LDN		200,500	200,000	194,000	198,964		485		485		199,450		1,050	1,050	9,158	03/15/2023	3.C FE
74162J-AC-1	PRIME MORTGAGE TRUST PRIME_07- 6.000%		09/01/2022	Various		36,140	44,208	35,567	38,325		(2,184)		(2,184)		36,140				1,928	04/01/2037	1.D FM
74166Y-AA-8	PRIMOSE SCHOOLS PROSE_19-1A 4.475% 07/		07/30/2022	Paydown		2,500	2,500	2,591	2,618		(118)		(118)		2,500				84	07/30/2049	2.B FE
74352@-AA-5	AMAZON.COM INC 2.980% 10/10/41		09/10/2022	Redemption 100.0000		32,490	32,490	32,490	32,490						32,490				646	10/10/2041	1.E
74387Y-AM-5	PROVIDENT FUNDING MORTGAGE TRU 2.384%		09/01/2022	Paydown		7,067	7,067	6,732	6,747		320		320		7,067				112	04/01/2051	1.A
74387Y-AN-3	PROVIDENT FUNDING MORTGAGE TRU 2.384%		09/01/2022	Paydown		7,067	7,067	6,585	6,599		467		467		7,067				112	04/01/2051	1.A
74936R-AW-4	WOODWARD CAPITAL MANAGEMENT RC 2.500%		09/01/2022	Paydown		50,277	50,277	50,442	50,429		(152)		(152)		50,277				857	06/01/2051	1.A
74938D-BB-8	RCKT MORTGAGE TRUST RCKT_21-3 2.500% 0		09/01/2022	Paydown		71,078	71,078	71,451	71,440		(362)		(362)		71,078				1,172	07/01/2051	1.A
74938D-BZ-5	RCKT MORTGAGE TRUST RCKT_21-3 2.782% 0		09/01/2022	Paydown		8,892	8,892	8,959	8,957		(65)		(65)		8,892				165	07/01/2051	1.A
74938D-CA-9	RCKT MORTGAGE TRUST RCKT_21-3 2.782% 0		09/01/2022	Paydown		5,043	5,043	4,972	4,972		70		70		5,043				94	07/01/2051	1.A
74938D-CG-6	RCKT MORTGAGE TRUST RCKT_21-3 2.782% 0		09/01/2022	Paydown		6,824	6,824	6,982	6,980		(156)		(156)		6,824				127	07/01/2051	1.A
74969X-AA-9	RMF PROPRIETARY ISSUANCE TRUST 3.000%		09/25/2022	Paydown		31,633	31,633	31,589			44		44		31,633				627	01/25/2062	1.A FE
74981C-AA-9	GK able three / Rinku Haguraza 4.000%	C	09/01/2022	Paydown		20,335	20,335	20,174			161		161		20,335				304	03/01/2067	1.A FE
751150-AD-5	RESIDENTIAL ACCREDIT LOANS INC 1.954%		09/01/2022	Various		3,053	3,001	2,273	2,556		497		497		3,053				24	09/01/2046	1.D FM
75115H-AB-2	RESIDENTIAL ACCREDIT LOANS INC 3.484%		09/26/2022	Various		8,016	6,648	4,895	5,542		2,474		2,474		8,016				70	12/26/2036	1.A FM
75409T-BG-9	RATE MORTGAGE TRUST RATE_21-J3 2.500%		09/01/2022	Paydown		59,184	59,184	59,341	59,335		(151)		(151)		59,184				949	10/01/2051	1.A
75410J-BG-8	RATE MORTGAGE TRUST RATE_21-J4 2.500%		09/01/2022	Paydown		86,766	86,766	86,007	86,007		759		759		86,766				1,474	11/01/2051	1.A
76116R-AA-9	RESMAE MORTGAGE LOAN TRUST 3.484% 02/2		09/26/2022	Various		169,882	169,882	81,223	65,226		104,656		104,656		169,882				1,086	02/25/2036	1.D FM
76119C-AA-9	RESIDENTIAL MORTGAGE LOAN TRUS 2.376%		09/01/2022	Paydown		83,140	83,140	83,140	83,072		68		68		83,140				1,237	02/01/2024	1.A
76119H-AA-8	RESIMAC MBS TRUST RESI_18-1A 3.556% 11	D	09/12/2022	Paydown		56,517	56,517	56,517	56,517						56,517				559	11/10/2049	1.A FE
76120G-AA-7	RESIMAC RESI_20-1A 3.706% 02/07/52	D	09/07/2022	Paydown		145,586	145,586	145,586	145,586						145,586				1,650	02/07/2052	1.A FE
76169#-AG-8	REYES HOLDINGS LLC Reyes Holdings 5.130%		07/31/2022	Redemption 100.0000		600,000	600,000	600,000	600,000						600,000				30,780	07/31/2022	1.G Z
771196-AU-6	ROCHE HOLDINGS INC 7.000% 03/01/39		07/01/2022	METLIFE OHA 10276		7,715,517	6,000,000	5,836,680	5,869,587		1,968		1,968		5,871,555		1,843,962	1,843,962	348,833	03/01/2039	1.C FE
780085-N9-3	ROYAL BANK OF CANADA 4.930% 07/16/25		09/08/2022	ISSUING COMPANY		4,065,420	4,000,000	4,219,250	4,116,165		(21,930)		(21,930)		4,094,235		(28,815)	(28,815)	220,972	07/16/2025	1.C FE
78319M-AA-1	RUTAS 2 AND 7 FINANCE LIMITED 0.000% 0	D	09/30/2022	Redemption 100.0000		202,267	202,267	147,169	149,972		52,295		52,295		202,267					09/30/2036	3.A FE
78396Y-AA-1	SESAC FINANCE LLC SESAC_19-1 5.216% 07		07/25/2022	Paydown		10,625	10,625	10,663	8,125		(38)		(38)		10,625				383	07/25/2049	2.C FE
78397E-AA-4	SBALR_20-RR1 2.025% 02/06/53		07/01/2022	Paydown		94,017	94,017	94,017	94,017						94,017				16,691	02/06/2053	1.A
78423U-AA-6	SGTP HIGHWAY BYPASS LP 4.105% 01/31/45		07/31/2022	Redemption 100.0000		51,533	51,533	51,724	51,699		(166)		(166)		51,533				2,115	01/31/2045	1.F FE
78449A-AA-0	SLAM LTD SLAM_21-1A 2.434% 06/15/46		09/15/2022	Paydown		31,200	31,200	31,199	31,229		(29)		(29)		31,200				506	06/15/2046	1.F FE
78485W-AA-7	STARWOOD COMMERCIAL MORTGAGE T 4.116%	D	09/15/2022	Paydown		413,740	413,740	414,645	414,387		(646)		(646)		413,740				6,037	07/15/2038	1.A FE
78488L-AA-8	TWO SIGMA INVESTMENTS LLC 4.750% 08/15		08/15/2022	Paydown		185,250	185,250	183,946	184,748		502		502		185,250				6,600	08/15/2033	2.A FE
78512*-AA-5	S&E REPLACEMENT POWER LLC 4.120% 05/31		09/30/2022	Various		106,972	106,972	106,972	106,972						106,972				2,823	05/31/2029	1.D PL
79575@-AL-1	SALTCHUK RESOURCES INC 4.500% 09/02/29		09/02/2022	Various		62,500	62,500	62,500	62,500						62,500				2,906	09/02/2029	1.F PL
80287A-AE-3	SANTANDER DRIVE AUTO RECEIVABL 3.030%		08/15/2022	Paydown		479,660	479,660	479,579	479,591		69		69		479,660				8,810	11/15/2024	1.A FE
81725W-AG-8	SENSATA TECHNOLOGIES BV 4.875% 10/15/202	D	09/28/2022	Call 101.0000		7,024,550	6,955,000	6,572,256	6,870,507		33,997		33,997		6,904,504		50,496	50,496	392,595	10/15/2023	3.C FE
81742L-AA-4	SEQUOIA INFRASTRUCTURE FUNDING 3.912%	D	07/15/2022	Paydown		472,046	472,046	472,046	472,046						472,046				6,645	04/15/2031	1.A FE
81745D-AE-1	SEQUOIA MORTGAGE TRUST SEMT_13 3.500%		09/01/2022	Paydown		5,174	5,174	5,287	5,287		(113)		(113)		5,174				115	07/03/2043	1.A
81745N-AR-0	SEQUOIA MORTGAGE TRUST SEMT_14 4.000%		09/01/2022	Paydown		20,927	20,927	20,927	20,927						20,927				584	04/01/2044	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81746M-CB-4	SEQUOIA MORTGAGE TRUST SEMT_15 3.138%		09/01/2022	Paydown		250,243	250,243	245,727	247,914		2,328		2,328		250,243				5,361	11/01/2030	1.A
81746W-AU-2	SEQUOIA MORTGAGE TRUST SEMT_18 4.500%		09/01/2022	Paydown		8,154	8,154	8,164	8,151		3		3		8,154				244	08/01/2048	1.A
81748C-AU-4	SEQUOIA MORTGAGE TRUST SEMT_21 2.500%		09/01/2022	Paydown		102,309	102,309	101,541	101,535		773		773		102,309				1,618	12/01/2051	1.A FE
81748T-AU-7	SEQUOIA MORTGAGE TRUST SEMT_21 2.500%		09/01/2022	Paydown		78,163	78,163	78,297	78,289		(126)		(126)		78,163				1,343	11/01/2051	1.A
81748W-AU-0	SEQUOIA MORTGAGE TRUST SEMT_21 2.500%		09/01/2022	Paydown		208,080	208,080	210,356	210,294		(2,214)		(2,214)		208,080				3,397	06/01/2051	1.A
81748X-AU-8	SEQUOIA MORTGAGE TRUST SEMT_21 2.500%		09/01/2022	Paydown		33,652	33,652	33,768	33,754		(102)		(102)		33,652				561	07/01/2051	1.A
81758V-AA-3	SERVICE EXPERTS ISSUER SE_21-1 2.670%		09/20/2022	Paydown		318,729	318,729	317,956	317,938		791		791		318,729				5,666	02/02/2032	1.F FE
822804-AK-6	SHELLPOINT ASSET FUNDING TRUST 3.750%		09/01/2022	Paydown		4,430	4,430	4,408	4,408		22		22		4,430				111	07/07/2043	1.A
826525-AB-3	SIERRA RECEIVABLES FUNDING COM 2.320%		09/20/2022	Paydown		45,512	45,512	45,554	45,544		(32)		(32)		45,512				700	07/20/2037	1.F FE
826525-AC-1	SIERRA RECEIVABLES FUNDING COM 3.510%		09/20/2022	Paydown		509,467	509,467	513,298	149,911		(3,411)		(3,411)		509,467				9,736	07/20/2037	2.B FE
826525-AD-9	SIERRA RECEIVABLES FUNDING COM 6.590%		09/20/2022	Paydown		22,643	22,643	22,637	22,634		9		9		22,643				989	07/20/2037	3.B FE
82652R-AC-3	SIERRA TIMESHARE RECEIVABLES F 1.950%		09/20/2022	Paydown		421,649	421,649	421,648	421,621		28		28		421,649				5,448	09/20/2038	2.B FE
82652R-AD-1	SIERRA TIMESHARE RECEIVABLES F 3.230%		09/20/2022	Paydown		316,237	316,237	316,180	316,175		62		62		316,237				6,768	09/20/2038	3.B FE
83179X-AC-2	SMART REIT 3.444% 08/28/26		09/27/2022	ISSUING COMPANY		1,843,500	2,000,000	1,973,110	1,985,137		2,213		2,213		1,987,350		(143,850)	(143,850)	74,919	08/28/2026	2.A FE
83405T-AD-5	SOFI CONSUMER LOAN PROGRAM TRU 3.890%		09/25/2022	Paydown		8,673,000	8,673,000	8,931,804	8,854,014		(181,014)		(181,014)		8,673,000				253,035	05/25/2028	2.B FE
83406C-AC-3	SOFI CONSUMER LOAN PROGRAM TRU 3.460%		08/25/2022	Paydown		201,324	201,324	207,254	203,727		(2,403)		(2,403)		201,324				4,486	04/25/2028	1.A FE
83406C-AD-1	SOFI CONSUMER LOAN PROGRAM TRU 4.200%		08/25/2022	Paydown		500,000	500,000	515,050	510,228		(10,228)		(10,228)		500,000				14,000	04/25/2028	2.B FE
83406H-AD-0	SOFI CONSUMER LOAN PROGRAM TRU 4.760%		09/25/2022	Paydown		556,071	556,071	574,701	570,696		(14,625)		(14,625)		556,071				17,626	11/26/2027	2.B FE
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL 3.850%		09/30/2022	Various		17,166	17,166	17,166	17,166						17,166				496	06/30/2036	2.C PL
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL 5.300%		09/30/2022	Various		50,163	50,163	50,163	50,163						50,163				1,994	03/31/2033	2.C PL
85022W-AP-9	SPRINGCASTLE SPV SCFT_20-AA 1.970% 09/		09/25/2022	Paydown		224,759	224,759	224,748	224,736		23		23		224,759				2,941	09/25/2037	1.A FE
85219X-AA-3	SPY HILL POWER LP 4.140% 03/31/36		09/30/2022	Redemption 100.0000		32,720	32,720	32,722	32,717		3		3		32,720				1,356	03/31/2036	1.F FE
85236K-AA-0	STACK INFRASTRUCTURE ISSUER LL 4.540%		09/25/2022	Paydown		15,000	15,000	15,142	4,998		(143)		(143)		15,000				465	02/25/2044	1.G FE
85573A-AA-3	STARWOOD MORTGAGE RESIDENTIAL 2.275% 0		09/01/2022	Paydown		36,197	36,197	36,196	36,151		45		45		36,197				505	02/01/2050	1.A
85573Q-AA-8	STARWOOD MORTGAGE RESIDENTIAL 1.920% 0		09/01/2022	Paydown		103,976	103,976	103,974	103,968		7		7		103,976				1,292	09/01/2066	1.A FE
85573Q-AC-4	STARWOOD MORTGAGE RESIDENTIAL 2.436% 0		09/01/2022	Paydown		69,317	69,317	69,316	69,311		6		6		69,317				1,093	09/01/2066	1.F FE
85573T-AA-2	STARWOOD MORTGAGE RESIDENTIAL 2.447% 1		09/01/2022	Paydown		55,879	55,879	55,879			1		1		55,879				795	12/01/2066	1.A FE
858558-AA-7	STELLAR JAY IRELAND DAC STELR_ 3.967%		07/15/2022	Paydown		(4,075)	(4,075)	(4,075)	(4,075)						(4,075)				42	03/15/2028	1.F FE
86212X-AB-6	STORE MASTER FUNDING LLC STR_1 3.650%		09/20/2022	Paydown		2,094	2,094	2,094	2,094						2,094				51	11/20/2049	1.A FE
86358E-YF-7	STRUCTURED ASSET INVESTMENT SA 3.714%		09/26/2022	Paydown		114,768	114,768	95,401	106,416		8,352		8,352		114,768				1,014	11/25/2035	1.A FM
86359L-QM-4	STRUCTURED ASSET MORTGAGE INVE 3.254%		09/01/2022	Various		538	538	444	516		22		22		538				9	03/01/2046	1.D FM
86359L-TG-4	STRUCTURED ASSET MORTGAGE INVE 3.544%		09/26/2022	Various		5,221	5,221	4,158	4,376		845		845		5,221				42	02/25/2036	1.D FM
863613-AC-9	STRUCTURED ASSET SECURITIES CO 3.264%		09/26/2022	Paydown		58,786	58,786	54,083	57,871		915		915		58,786				347	01/25/2037	1.A FM
86361H-AA-2	STRUCTURED ASSET MORTGAGE INVE 3.504%		09/26/2022	Various		3,904	3,669	2,740	3,168		736		736		3,904				26	08/25/2036	1.D FM
86362X-AP-3	STRUCTURED ASSET MORTGAGE INVE 3.264%		09/26/2022	Various		4,495	4,495	3,610	3,888		607		607		4,495				29	01/25/2037	1.A FM
86363D-AA-9	STRUCTURED ASSET MORTGAGE INVE 3.234%		09/26/2022	Various		2,767	2,767	2,186	2,375		392		392		2,767				20	02/25/2037	1.A FM
86363W-AG-4	STRUCTURED ASSET SECURITIES CO 3.264%		09/26/2022	Paydown		13,547	13,547	10,431	12,119		1,428		1,428		13,547				96	05/25/2037	1.A FM
86745A-AC-0	SUNNOVA HELIOS VIII ISSUER LLC 3.530%		09/20/2022	Paydown		29,809	29,809	29,028			781		781		29,809				514	02/22/2049	2.C FE
86745R-AC-3	SUNNOVA HELIOS ISSUER LLC SNVA 2.630%		09/20/2022	Paydown		42,092	42,092	42,087	42,084		8		8		42,092				732	10/20/2048	2.C FE
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNR 2.270%		07/30/2022	Paydown		197,181	197,181	197,105	197,088		93		93		197,181				3,755	01/30/2057	1.G FE
87276V-AA-3	TPG REAL ESTATE FINANCE TRTX_1 4.283%	D	09/15/2022	Paydown		497,106	497,106	487,164	491,769		5,337		5,337		497,106				5,666	10/15/2034	1.A FE
87277*-AA-1	TM1505 LLC TM 1505 5.350% 04/05/23		09/05/2022	Various		68,565	68,565	70,898	70,898		(2,333)		(2,333)		68,565				2,446	04/05/2023	1.B
87342R-AE-4	TACO BELL FUNDING LLC BELL_18- 4.940%		08/25/2022	Paydown		15,000	15,000	15,000	15,000						15,000				556	11/25/2048	2.B FE
87407R-AA-4	TAL ADVANTAGE VII LLC TAL_20-1 2.050%		09/20/2022	Paydown		49,350	49,350	49,330	49,330		20		20		49,350				674	09/20/2045	1.F FE
87407R-AC-0	TAL ADVANTAGE VII LLC TAL_20-1 3.290%		09/20/2022	Paydown		39,375	39,375	39,366	39,364		11		11		39,375				864	09/20/2045	2.B FE
87971M-BC-6	TELUS CORP 3.750% 03/10/26		09/08/2022	ISSUING COMPANY		1,357,580	1,400,000	1,388,996	1,394,986		743		743		1,395,729		(38,149)	(38,149)	51,221	03/10/2026	2.A FE
88105*-AA-7	TERRAFORM OSPREY I LLC 3.190% 07/02/32		09/30/2022	Redemption 100.0000		64,757	64,757	64,757	64,757						64,757				1,549	07/02/2032	2.B PL
88315L-AG-3	TEXTAINER MARINE CONTAINERS LT 2.100%		09/20/2022	Paydown		38,441	38,441	38,430	38,429		12		12		38,441				540	09/20/2045	1.F FE
88315L-AH-1	TEXTAINER MARINE CONTAINERS LT 3.340%		09/20/2022	Paydown		72,454	72,454	72,552	72,533		(79)		(79)		72,454				1,620	09/20/2045	2.B FE
883203-BU-4	TEXTRON INC 4.300% 03/01/24		09/21/2022	JSES		2,482,300	2,500,000	2,495,025	2,498,773		399		399		2,499,172		(16,872)	(16,872)	114,069	03/01/2024	2.B FE
883310-AJ-3	THAYER PARK CLO LTD THAYR_17-1 3.560%	D	07/20/2022	Paydown		100,000	100,000	100,000	100,000						100,000				1,010	04/20/2034	1.A FE
891160-QY-2	TORONTO-DOMINION BANKTHE 3.224% 07/25/		08/22/2022	ISSUING COMPANY		3,882,280	4,000,000	3,952,100	3,966,435		2,508		2,508		3,968,942		(86,662)	(86,662)	138,014	07/25/2029	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89169E-AA-7	TOWD POINT MORTGAGE TRUST TPMT 3.684%		09/26/2022	Paydown		40,146	40,146	39,242	39,493		653		653		40,146				360	02/25/2057	1.A
89173U-AA-5	TOWD POINT MORTGAGE TRUST TPMT 2.750%		09/01/2022	Paydown		17,333	17,333	17,181	17,213		120		120		17,333				312	06/01/2057	1.A
89175M-AA-1	TOWD POINT MORTGAGE TRUST TPMT 3.750%		09/01/2022	Paydown		279,537	279,537	279,639	279,329		208		208		279,537				7,009	05/01/2058	1.A
89175V-AA-1	TOWD POINT MORTGAGE TRUST TPMT 3.250%		09/01/2022	Paydown		156,301	156,301	155,793	155,870		431		431		156,301				3,432	03/01/2058	1.A
89177E-AA-7	TOWD POINT MORTGAGE TRUST TPMT 4.084%		09/26/2022	Paydown		29,187	29,187	29,205	29,200		(13)		(13)		29,187				338	10/25/2048	1.A
89177H-AA-0	TOWD POINT MORTGAGE TRUST TPMT 4.084%		09/26/2022	Paydown		196,617	196,617	196,868	196,801		(185)		(185)		196,617				2,220	05/25/2058	1.A
89177X-AA-5	TOWD POINT MORTGAGE TRUST TPMT 4.084%		09/26/2022	Paydown		18,999	18,999	19,103	19,084		(86)		(86)		18,999				222	10/25/2059	1.A
89179J-AA-4	TOWD POINT MORTGAGE TRUST TPMT 1.750%		09/01/2022	Paydown		7,657	7,657	7,801	7,789		(133)		(133)		7,657				88	10/01/2060	1.A
89680H-AF-9	TRITON CONTAINER FINANCE LLC T 2.580%		09/20/2022	Paydown		39,950	39,950	39,930	39,928		22		22		39,950				687	03/20/2046	2.B FE
89683L-AA-8	TRP LLC TRP_21-2 2.150% 06/19/51		09/17/2022	Paydown		104,813	104,813	104,770	105,261		(447)		(447)		104,813				1,625	06/19/2051	1.F FE
90354T-AV-1	UNITED WHOLESALE MORTGAGE LLC 2.500% 0		09/01/2022	Paydown		61,614	61,614	62,288	62,270		(656)		(656)		61,614				1,014	09/01/2051	1.A
90363@-AC-4	USTA NATIONAL TENNIS CENTER IN 3.290%		07/08/2022	Various		47,662	47,662	47,662	47,662						47,662				1,568	07/08/2036	1.G FE
90370*-AA-1	ONE TOWN CENTER LLC 4.090% 03/15/35		09/15/2022	Various		92,518	92,518	92,518	92,518						92,518				2,524	03/15/2035	1.A PL
91824N-AZ-5	UNITED WHOLESALE MORTGAGE LLC 2.869% 0		09/01/2022	Paydown		17,035	17,035	17,173	17,160		(124)		(124)		17,035				326	06/01/2051	1.A
91824N-BA-9	UNITED WHOLESALE MORTGAGE LLC 2.869% 0		09/01/2022	Paydown		11,446	11,446	11,355	11,354		92		92		11,446				219	06/01/2051	1.A
91824N-BL-5	UNITED WHOLESALE MORTGAGE LLC 2.500% 0		09/01/2022	Paydown		20,165	20,165	20,140	20,138		27		27		20,165				351	06/01/2051	1.A
918307-AY-5	UWM MORTGAGE TRUST UWM_21-INV4 2.500%		09/01/2022	Paydown		220,890	220,890	219,060	219,050		1,840		1,840		220,890				3,567	12/01/2051	1.A
91855*-AA-3	AJM MANAGEMENT LLC 4.350% 09/15/42		09/15/2022	Various		2,931,970	2,931,970	2,931,970	2,931,970						2,931,970				95,656	09/15/2042	1.B
92257C-AA-8	VELOCITY COMMERCIAL CAPITAL LO 3.760%		09/01/2022	Paydown		48,602	48,602	49,938	51,476		(2,874)		(2,874)		48,602				1,249	03/01/2049	1.A FE
92258D-AA-5	VELOCITY COMMERCIAL CAPITAL LO 2.520%		09/01/2022	Paydown		158,560	158,560	158,526			34		34		158,560				2,977	12/02/2051	1.A FE
92258R-AA-4	VELOCITY COMMERCIAL CAPITAL LO 1.960%		09/01/2022	Paydown		108,320	108,320	107,885	107,900		420		420		108,320				1,438	10/01/2051	1.A FE
92258R-AB-2	VELOCITY COMMERCIAL CAPITAL LO 2.280%		09/01/2022	Paydown		51,160	51,160	50,947	50,946		214		214		51,160				793	10/01/2051	1.D FE
92258R-AC-0	VELOCITY COMMERCIAL CAPITAL LO 2.590%		09/01/2022	Paydown		94,936	94,936	94,344	94,341		595		595		94,936				1,701	10/01/2051	1.G FE
92258R-AD-8	VELOCITY COMMERCIAL CAPITAL LO 2.840%		09/01/2022	Paydown		125,682	125,682	124,836	124,822		860		860		125,682				2,456	10/01/2051	2.B FE
92258V-AB-3	VELOCITY COMMERCIAL CAPITAL LO 3.070%		09/01/2022	Paydown		114,993	114,993	116,143	116,143		(1,150)		(1,150)		114,993				2,282	11/01/2047	1.A FE
92258X-AB-9	VELOCITY COMMERCIAL CAPITAL LO 3.760%		08/01/2022	Paydown		37,610	37,610	37,293			317		317		37,610				756	02/01/2052	1.D FE
92258X-AC-7	VELOCITY COMMERCIAL CAPITAL LO 4.100%		08/01/2022	Paydown		17,851	17,851	17,730			121		121		17,851				395	02/01/2052	1.G FE
92259L-AB-4	VELOCITY COMMERCIAL CAPITAL LO 2.610%		09/01/2022	Paydown		746,878	746,878	749,753	750,067		(3,188)		(3,188)		746,878				12,796	02/01/2050	1.A FE
92536P-AA-2	VERUS SECURITIZATION TRUST VER 2.417%		09/01/2022	Paydown		57,177	57,177	57,177	57,110		67		67		57,177				920	01/01/2060	1.A
92537Q-AF-8	VERUS SECURITIZATION TRUST VER 1.155%		09/01/2022	Paydown		30,362	30,362	30,362	30,359		3		3		30,362				232	01/01/2066	1.D FE
92537T-AA-3	VERUS SECURITIZATION TRUST VER 1.977%		09/01/2022	Paydown		380,433	380,433	380,432	380,432		1		1		380,433				4,869	04/01/2060	1.A FE
92538B-AB-9	VERUS SECURITIZATION TRUST VER 1.057%		09/01/2022	Paydown		61,934	61,934	61,934	61,929		5		5		61,934				405	10/01/2063	1.C FE
92538B-AC-7	VERUS SECURITIZATION TRUST VER 1.262%		09/01/2022	Paydown		109,296	109,296	109,293	109,284		11		11		109,296				854	10/01/2063	1.G FE
92538D-AC-3	VERUS SECURITIZATION TRUST VER 1.124%		09/01/2022	Paydown		78,912	78,912	78,911	78,902		9		9		78,912				589	02/01/2064	1.B FE
92538D-AD-1	VERUS SECURITIZATION TRUST VER 1.227%		09/01/2022	Paydown		78,912	78,912	78,911	78,902		10		10		78,912				643	02/01/2064	1.D FE
92538M-AB-5	VERUS SECURITIZATION TRUST VER 1.784%		09/01/2022	Paydown		65,683	65,683	65,682	65,679		4		4		65,683				798	10/01/2066	1.C FE
92538Q-AA-8	VERUS SECURITIZATION TRUST VER 1.829%		09/01/2022	Paydown		78,068	78,068	78,067	78,063		5		5		78,068				915	10/01/2066	1.A FE
92538Q-AB-6	VERUS SECURITIZATION TRUST VER 2.137%		09/01/2022	Paydown		16,729	16,729	16,729	16,728		1		1		16,729				229	10/01/2066	1.C FE
92841E-AA-7	VISTAJET 2021-1 EETC 3.875% 02/15/30	D	08/15/2022	Redemption 100.0000		480,572	480,572	480,572	480,572						480,572				13,863	02/15/2030	2.A PL
92930R-AD-4	WFRBS_12-C9 WFRBS 2012-C9 B 3.840% 11/		09/01/2022	Paydown		257,054	257,054	268,250	258,472		(1,418)		(1,418)		257,054				7,403	11/01/2045	1.A FM
92966*-AA-7	Wabash Val Power 5.080% 04/30/24		07/31/2022	Various		180,613	180,613	180,613	180,613						180,613				6,881	04/30/2024	1.F
93364E-AE-4	WAMU ASSET-BACKED CERTIFICATES 3.374%		08/11/2022	Various		270,754	312,672	209,490	221,437		1,783		1,783		223,221		47,533	47,533	2,069	05/25/2037	1.A FM
93364E-AF-1	WAMU ASSET-BACKED CERTIFICATES 3.334%		09/26/2022	Various		13,684	13,684	9,716	10,028		3,657		3,657		13,684				90	05/25/2047	1.A FM
942682-B*-5	WATSON LAND COMPANY 4.400% 12/29/40		09/29/2022	Various		30,139	30,139	30,139	30,139						30,139				884	12/29/2040	2.C
94978#-DC-8	FIRST UNION RAIL CORP RR 5.480% 01/02/		08/02/2022	Various		547	547	547	547						547				33	01/02/2025	1.D
949796-BH-8	WELLS FARGO MORTGAGE BACKED SE 3.601%		09/01/2022	Paydown		11,099	11,099	11,595	11,536		(437)		(437)		11,099				268	05/01/2050	1.A
949796-BJ-4	WELLS FARGO MORTGAGE BACKED SE 3.601%		09/01/2022	Paydown		12,880	12,880	13,442	13,402		(522)		(522)		12,880				311	05/01/2050	1.A
949798-AS-1	WELLS FARGO MORTGAGE BACKED SE 2.500%		09/01/2022	Paydown		36,263	36,263	36,569	36,566		(303)		(303)		36,263				609	06/01/2051	1.A
95001G-AA-1	WELLS FARGO COMMERCIAL MORTGAG 2.338%		09/01/2022	Paydown		269,651	269,651	269,646	269,646		5		5		269,651				4,495	12/01/2050	1.A
95002J-AE-6	WELLS FARGO MORTGAGE BACKED SE 4.000%		09/01/2022	Paydown		26,622	26,622	27,332	26,825		(203)		(203)		26,622				666	04/01/2049	1.A
95002J-BJ-4	WELLS FARGO MORTGAGE BACKED SE 4.155%		09/01/2022	Paydown		27,118	27,118	27,361	27,263		(145)		(145)		27,118				753	04/01/2049	1.A
95002Q-BJ-8	WELLS FARGO MORTGAGE BACKED SE 3.228%		09/01/2022	Paydown		15,140	15,140	15,774	15,699		(558)		(558)		15,140				327	12/01/2049	1.A
95003H-AS-8	WELLS FARGO MORTGAGE BACKED SE 2.500%		09/01/2022	Paydown		58,165	58,165	56,620			1,545		1,545		58,165				839	08/01/2051	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
95003H-BH-1	WELLS FARGO MORTGAGE BACKED SE 2.978%		09/01/2022	Paydown		64,209	64,209	63,369			840		840		64,209				1,118	08/01/2051	1.D FE
95003J-AS-4	WELLS FARGO MORTGAGE BACKED SE 2.500%		09/01/2022	Paydown		87,226	87,226	87,744	87,733		(508)		(508)		87,226				1,477	12/01/2050	1.A
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A 3.884% 03		09/15/2022	Paydown		3,750	3,750	3,750	3,750						3,750				109	03/15/2048	2.B FE
95058X-AG-3	WENDYS FUNDING LLC WEN_19-1A 3.783% 06		09/15/2022	Paydown		12,500	12,500	12,500	12,500						12,500				355	06/15/2049	2.B FE
95058X-AL-2	WENDYS FUNDING LLC WEN_21-1A 2.775% 06		09/15/2022	Paydown		15,000	15,000	15,000	15,000						15,000				312	06/15/2051	2.B FE
96188#-AA-6	WETT HOLDINGS LLC 4.310% 12/18/24		09/30/2022	Various		11,111	11,111	11,111	11,111						11,111				359	12/18/2024	2.B PL
96928*-BK-2	WALGREEN CO LEASE PASS THROUGH 5.770%		09/15/2022	Various		19,835	19,835	20,823	20,424		(588)		(588)		19,835				763	10/15/2032	2.B
97315T-AA-0	WIND RIVER CLO LTD WINDR_17-1A 3.690%		07/18/2022	Paydown		315,789	315,789	315,789	315,789						315,789				3,398	04/18/2036	1.A FE
97358R-AA-2	WINDSOR ESSEX MOBILITY GROUP G 3.699%		09/30/2022	Redemption 100.0000		85,724	85,724	94,272	93,250					1,022	85,724	(8,549)		(8,549)	2,507	09/30/2039	1.F FE
97412*-AA-6	WINGFOOT WATER FINANCE LLC 3.350% 09/1		09/15/2022	Redemption 100.0000		68,790	68,790	68,790	68,790						68,790				2,304	09/15/2045	1.F PL
97806*-AG-7	WOLVERINE POWER SUPPLY COOP IN 3.830%		09/10/2022	Various		25,000	25,000	25,000	25,000						25,000				958	09/10/2045	1.F
C4111#-AJ-0	GRAYMONT WESTERN CANADA INC SE 3.560%	A	08/21/2022	Various		295,000	295,000	295,000	295,000						295,000				10,502	08/21/2034	2.C Z
G2613#-AL-8	DS SMITH PLC 4.65% 8/6/2022 4.650% 08/	D	08/06/2022	Maturity		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				69,750	08/06/2022	2.C
G2735*-AA-9	GREAT ROLLING STOCK COMPANY LT 3.150%	B	09/30/2022	Redemption 100.0000		42,866	42,866	51,147	52,011					(864)	42,866	(8,281)		(8,281)	1,099	11/30/2027	2.B
G3653*-AA-5	FOOTBALL LEAGUE LTD/THE 4.818% 02/28/2	B	08/31/2022	Redemption 100.0000		3,166,710	3,166,710	3,761,353	3,686,104					75,249	3,166,710	(594,643)		(594,643)	107,206	02/28/2027	2.A PL
G4339*-AA-5	HAVILA SIRIUS FINANCE DAC 3.128% 12/08	D	09/08/2022	Redemption 100.0000		193,205	193,205	193,205	193,205						193,205				5,254	12/08/2031	2.B PL
G4445*-AG-3	HIGH SPEED RAIL FINANCE PLC 2.300% 03/	B	09/30/2022	Redemption 100.0000		9,939	9,939	11,310	12,059					(749)	9,939	(1,371)		(1,371)	248	03/31/2039	1.G PL
G4622#-AA-7	HOWARD DE WALDEN ESTATES 4.990% 07/16/	D	07/16/2022	Maturity		7,000,000	7,000,000	7,618,975	7,067,524		(67,524)		(67,524)		7,000,000				349,300	07/16/2022	1.G
G6679#-AA-4	NUFFIELD HEALTH 6.010% 10/07/24	B	09/26/2022	Call 101.3168		3,279,929	3,237,300	4,873,200	4,114,008		(14,670)		(14,670)	819,946	3,267,914	(1,651,370)	(30,614)	(1,681,984)	195,660	10/07/2024	4.A
G6679#-AB-2	NUFFIELD HEALTH 6.300% 10/07/26	B	09/26/2022	Call 104.1054		1,123,401	1,079,100	1,624,400	1,378,504		(3,561)		(3,561)	274,744	1,095,899	(553,789)	(16,799)	(570,588)	97,817	10/07/2026	4.A
G7612#-AA-2	ROCK RAIL SOUTH WESTERN PLC 3.938% 06/	B	09/30/2022	Redemption 100.0000		18,548	18,548	21,109	22,505					(1,396)	18,548	(2,561)		(2,561)	792	06/18/2047	2.C PL
G8401*-AH-4	SSP FINANCING LTD 5.350% 10/15/25	B	09/30/2022	Various		56,762	56,762	66,820	57,049		7,123		7,123	(1,717)	57,492	(10,187)	(730)	(10,917)	4,877	10/15/2025	3.C PL
G8408#-AA-8	ST JAMESS ONCOLOGY FINANCING P 2.804%	B	09/30/2022	Various		69,350	69,350	77,684	84,145					(6,461)	69,350	(8,334)		(8,334)	2,109	03/31/2037	1.C FE
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE 5.980% 1		09/20/2022	Redemption 100.0000		2,621	2,621	2,621	2,621						2,621				118	12/20/2044	2.C Z
P4917*-AA-5	GREAT SHALE LNG TRANSPORT SA 5.264% 09	D	09/30/2022	Redemption 100.0000		91,522	91,522	91,522	91,522						91,522				1,914	09/30/2037	2.A PL
P7000*-AA-6	MILESTONE LNG TRANSPORT SA 5.264% 03/3	D	09/30/2022	Redemption 100.0000		96,801	96,801	96,801	96,801						96,801				2,024	03/31/2037	2.A PL
P7003*-AA-3	LA BUFA WIND 6.770% 09/30/37	D	09/30/2022	Redemption 100.0000		47,321	47,321	47,321	47,888		(567)		(567)		47,321				2,277	09/30/2037	3.B PL
Q8048#-AA-3	RAVENHALL FINANCE CO PTY LTD 4.230% 03	B	09/30/2022	Redemption 100.0000		106,877	106,877	114,424	120,857					(6,433)	106,877	(7,547)		(7,547)	3,662	03/31/2042	1.G FE
R3000@-AA-1	EDDA WIND III AS 3.300% 04/30/37	B	09/30/2022	Redemption 100.0000		53,346	53,346	61,688	64,727					(3,039)	53,346	(8,341)		(8,341)	1,432	04/30/2037	2.B Z
R7000#-AA-0	OYFJELLET WIND AS 2.120% 09/14/45	B	09/30/2022	Redemption 100.0000		74,620	74,620	90,045	86,621					3,424	74,620	(15,424)		(15,424)	1,268	09/14/2045	2.C PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						258,224,977	262,671,241	259,759,862	249,914,354		250,903		250,903	1,109,283	256,754,510	(2,864,820)	754,874	(2,109,946)	9,441,276	XXX	XXX
59183@-AA-1	METLIFE MIDDLE MARKET PRIVATE 4.500% 0		07/21/2022	ISSUING COMPANY		7,934,328	7,934,328	7,934,328	3,498,093		(643)		(643)		7,934,327				199,350	09/01/2031	2.B Z
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						7,934,328	7,934,328	7,934,328	3,498,093		(643)		(643)		7,934,327				199,350	XXX	XXX
000000-00-0	GEYSERS POWER COMPANY LLC 06/30		09/30/2022	Redemption 100.0000		104,324	104,324	100,234			4,303		4,303		104,324				1,220	06/30/2029	2.A FE
000000-00-0	PATTON BIP HOLDCO II LLC 11/19/		08/19/2022	Redemption 100.0000		34,854	34,854	34,854							34,854				797	11/19/2028	3.C FE
000000-00-0	SVF II FINCO CAYMAN LP 12/23/23	D	09/28/2022	Redemption 100.0000		62,347	62,347	62,347							62,347				1,106	12/23/2023	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00186X-AJ-2	API GROUP DE INC 10/07/28		09/30/2022	Redemption 100.0000		1,250	1,250	1,251			6		6		1,250				35	10/07/2028	3.C FE
00687M-AC-5	ADIENT US LLC 04/08/28		09/30/2022	Redemption 100.0000		29,550	29,550	29,571	5,000		36		36		29,550				837	04/08/2028	3.C FE
00766W-AV-5	AECOM TECH CORP 04/13/28		09/30/2022	Redemption 100.0000		26,294	26,294	26,336	17,459		43		43		26,294				515	04/13/2028	2.C FE
01330*-AA-7	ALBION ACQUISITIONS LTD 07/31/2	C	09/30/2022	Various		16,749	16,749	16,667	3,695		111		111		16,749				701	07/31/2026	2.C FE
01330*-AA-7	ALBION ACQUISITIONS LTD 07/31/2	C	06/30/2022	Various		16,749	16,749	16,638	3,695		111		111		16,749				375	07/31/2026	3.C FE
01973K-AE-6	ALLISON TRANSMISSION INC 03/29/		09/30/2022	Redemption 100.0000		12,827	12,827	12,838			3		3		12,827				204	03/29/2026	2.C FE
03765V-AK-6	PRIME SECURITY SERVICES BORROW		09/30/2022	Redemption 100.0000		6,989	6,989	7,023	6,994		(5)		(5)		6,989				168	09/23/2026	3.C FE
05350N-AK-0	AVANTOR INC 11/21/24		07/11/2022	Redemption 100.0000		1,776	1,776	1,777	1,776						1,776				4,345	11/21/2024	3.A FE
05350N-AL-8	AVANTOR INC 11/08/27		09/30/2022	Redemption 100.0000		123,324	123,324	123,914	123,168		156		156		123,324				2,944	11/08/2027	3.A FE
05400K-AE-0	AVOLON TLB BORROWER 1 US LLC 01		07/15/2022	Redemption 100.0000		(12,577)	(12,577)	(12,536)	(7,832)		(44)		(44)		(12,577)				(11)	01/15/2025	2.C FE
05554J-AH-0	FIRST EAGLE HOLDINGS INC 02/01/		09/30/2022	Redemption 100.0000		2,500	2,500	2,563	2,488		11		11		2,500				70	02/01/2027	3.C FE
05875C-AB-0	TWIN RIVER WORLDWIDE HOLDINGS 1		09/30/2022	Redemption 100.0000		25,717	25,717	25,737	13,293		89		89		25,717				1,258	10/02/2028	3.B FE
07014Q-AN-1	BASS PRO GROUP LLC 03/06/28		09/30/2022	Redemption 100.0000		2,481	2,481	2,495	2,484		(3)		(3)		2,481				95	03/06/2028	4.A FE
11823L-AK-1	BUCKEYE PARTNERS 11/01/26		09/30/2022	Redemption 100.0000		50,851	50,851	50,872	30,074		215		215		50,851				1,180	11/01/2026	2.C FE
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC 0		09/30/2022	Redemption 100.0000		12,531	12,531	12,582	12,500		31		31		12,531				311	02/22/2028	3.A FE
16117L-BW-8	CHARTER COMMUNICATIONS OPERATI		09/30/2022	Redemption 100.0000		7,732	7,732	7,810	7,723		9		9		7,732				164	04/30/2025	2.C FE
16117L-BX-6	CHARTER COMMUNICATIONS OPERATI		09/30/2022	Redemption 100.0000		20,786	20,786	20,874	20,676		111		111		20,786				441	02/01/2027	2.C FE
16384Y-AF-4	CHEMOURS COMPANY LLC TL +L175 0		09/30/2022	Redemption 100.0000		5,235	5,235	5,276	4,794		442		442		5,235				111	04/03/2025	3.A FE
17288Y-AD-4	CITADEL SECURITIES LP 02/02/28		09/30/2022	Redemption 100.0000		33,108	33,108	33,043	4,113		153		153		33,108				734	02/02/2028	2.C FE
18972F-AC-6	CLYDESDALE ACQUISITION HOLDING		09/30/2022	Redemption 100.0000		2,250	2,250	2,199			56		56		2,250				60	03/30/2029	4.B FE
22704N-AD-4	CROCS INC 01/26/29		06/30/2022	Redemption 100.0000		11,875	11,875	11,804			71		71		11,875				180	01/26/2029	3.C FE
23292D-AB-6	KRATON POLYMERS LLC 11/18/28		09/30/2022	Redemption 100.0000		20,500	20,500	20,504			28		28		20,500				538	11/18/2028	3.C FE
24664G-AE-1	DELEK US HOLDINGS INC 03/31/25		09/30/2022	Redemption 100.0000		2,494	2,494	2,408	2,366		128		128		2,494				131	03/31/2025	3.B FE
25460H-AB-8	DIRECTV FINANCING LLC 08/02/27		09/30/2022	Redemption 100.0000		45,518	45,518	45,675	22,549		(49)		(49)		45,518				1,691	08/02/2027	3.B FE
26483N-AN-0	DUN & BRADSTREET CORPORATION T		09/27/2022	Redemption 100.0000		28,958	28,958	29,163	28,824		133		133		28,958				887	02/06/2026	4.A FE
26928B-AJ-8	EW SCRIPPS CO 10/02/24		09/30/2022	Redemption 100.0000		91	91	91	91						91				2	10/02/2024	3.B FE
26928B-AL-3	EW SCRIPPS CO EW SCRIPPS CO 05/		09/30/2022	Redemption 100.0000		6,215	6,215	6,224	5,936		279		279		6,215				181	05/01/2026	3.B FE
26928B-AM-1	EW SCRIPPS CO 01/07/28		09/30/2022	Redemption 100.0000		38,905	38,905	38,948	38,805		100		100		38,905				1,219	01/07/2028	3.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
28414B-AF-3	ELANCO ANIMAL HEALTH INC 08/01/		09/30/2022	Redemption 100.0000		76,982	76,982	76,030	74,999		1,983		1,983		76,982				1,749	08/01/2027	3.A FE
29267Y-AS-1	ENERGIZER SPINCO INC 12/22/27		07/01/2022	Redemption 100.0000		1,250	1,250	1,244	1,244		6		6		1,250				19	12/22/2027	3.B FE
29362L-AH-7	ENTEGRIS INC 11/06/25		07/06/2022	Various		2,073,897	2,073,897	2,073,920	1,890,826		13,776		13,776		2,073,897				26,517	11/06/2025	3.A FE
30709U-AB-0	FANATICS COMMERCE 11/24/28		09/30/2022	Redemption 100.0000		14,006	14,006	13,990	2,494		43		43		14,006				381	11/24/2028	3.C FE
31575A-AB-3	HESS MIDSTREAM PARTNERS LP 09/2		07/13/2022	Redemption 100.0000		(36)	(36)	(36)	(28)						(36)				301	09/29/2028	3.C FE
31935H-AD-9	TRICO GROUP LLC 03/30/27		09/30/2022	Redemption 0.0000				1											149	03/30/2027	4.A FE
33718F-AD-2	FIRST STUDENT BIDCO INC 07/21/2		09/26/2022	Redemption 100.0000		7,304	7,304	7,260			55		55		7,304				96	07/21/2028	3.C FE
36173D-AB-2	GIP III STETSON I LP 07/18/25		08/26/2022	Redemption 100.0000		42,941	42,941	42,746	41,520		1,421		1,421		42,941				1,223	07/18/2025	4.B FE
37147P-AB-6	GENERATION BRIDGE LLC 08/05/28		09/30/2022	Redemption 100.0000		6,490	6,490	6,436	3,912		95		95		6,490				276	08/05/2028	3.B FE
389376-AX-2	GRAY TELEVISION INC. TL-B2 L+250		09/30/2022	Various		155,848	155,848	155,458	153,023		2,825		2,825		155,848				5,441	02/07/2024	3.B FE
389376-AZ-7	GRAY TELEVISION INC. 12/01/28		09/30/2022	Redemption 100.0000		5,000	5,000	5,020	4,988		12		12		5,000				160	12/01/2028	3.B FE
39843G-AJ-2	GRIFFON CORP 01/20/29		09/30/2022	Redemption 100.0000		3,750	3,750	3,744			11		11		3,750				419	01/20/2029	3.B FE
404122-BH-5	HCA-THE HEALTHCARE CO 06/30/28		09/30/2022	Redemption 100.0000		13,794	13,794	13,798	5,000		(3)		(3)		13,794				214	06/30/2028	2.C FE
42804V-BB-6	HERTZ CORPORATION THE 06/30/28		09/30/2022	Redemption 100.0000		28,864	28,864	28,850	2,093		34		34		28,864				316	06/30/2028	3.C FE
43283L-AH-4	HILTON GRAND VACATIONS BORROWE		09/30/2022	Redemption 100.0000		15,003	15,003	15,003	12,438		67		67		15,003				449	08/02/2028	3.A FE
44055U-AD-7	HORIZON PHARMA USA INC 03/15/28		09/30/2022	Redemption 100.0000		2,500	2,500	2,506	2,490		10		10		2,500				44	03/15/2028	3.A FE
45258F-AB-6	INGRAM MICRO INC. 06/30/28		09/30/2022	Redemption 100.0000		16,940	16,940	16,956	3,710		62		62		16,940				425	06/30/2028	3.C FE
46123U-AG-3	INVENERGY THERMAL OPERATING I INVENERGY		09/30/2022	Redemption 100.0000		16,275	16,275	16,513	13,167		87		87		16,275				561	08/28/2025	3.B FE
46611V-AU-9	JBS USA LUX SA 05/01/26	C	09/26/2022	Redemption 100.0000		20,777,532	20,777,532	20,740,536	11,929,909		53,715		53,715		20,777,532				339,378	05/01/2026	2.B FE
47075#-AA-5	JAMSHID VENTURES LLC 07/23/23		07/20/2022	Various		18,719	18,719	18,719	17,348						18,719				362	07/23/2023	1.D PL
47075#-AA-5	JAMSHID VENTURES LLC 07/23/23		09/20/2022	Various		22,779	22,779	22,779	20,954						22,779				611	07/23/2023	1.D Z
48633#-AA-8	KAVEH VENTURES LLC 03/22/24		08/25/2022	Redemption 100.0000		8,079	8,079	8,079	5,003		71		71		8,079				96	03/22/2024	1.D PL
50168E-AN-2	LABL INC 10/21/28		09/30/2022	Redemption 100.0000		3,750	3,750	3,710			56		56		3,750				152	10/21/2028	4.C FE
52729K-AP-1	LEVEL 3 FINANCING INC LEVEL 3 FINANCING		08/03/2022	Various		2,539,187	2,539,187	2,501,484	2,467,527		71,660		71,660		2,539,187				36,074	03/01/2027	2.C FE
54948F-AH-1	LUCID ENERGY GROUP II BORROWER		07/29/2022	Redemption 100.0000		995,000	995,000	989,632	982,626		12,374		12,374		995,000				31,099	11/24/2028	4.B FE
54951E-AC-9	LUCKY BUCKS LLC 07/30/27		09/30/2022	Redemption 100.0000		23,813	23,813	23,406	23,355		458		458		23,813				1,139	07/30/2027	4.B FE
57776J-A@-9	MAXLINEAR INC 06/23/28		08/19/2022	Redemption 100.0000		113,571	113,571	114,323	113,290		281		281		113,571				2,024	06/23/2028	3.C FE
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC 06/25		09/20/2022	Redemption 100.0000		886,372	886,372	911,239			(25,367)		(25,367)		886,372				27,828	06/25/2027	2.C FE
62675K-AB-5	MURPHY USA INC 01/31/28		09/30/2022	Redemption 100.0000		44,295	44,295	44,420	33,998		(84)		(84)		44,295				608	01/31/2028	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
64072U-AK-8	CSC HLDGS LLC 04/15/27		07/15/2022	Redemption 100.0000		2,494	2,494	2,494	2,477		17		17		2,494				44	04/15/2027	3.C FE
65532#-AA-4	NOM PEFF I LLC 09/30/26		09/19/2022	Redemption 100.0000		337,264	337,264	337,264	337,264						337,264				6,637	09/30/2026	1.G PL
66707R-AC-1	NORTHSTAR GROUP SERVICES INC 11		09/30/2022	Redemption 100.0000		19,355	19,355	19,334	19,258		97		97		19,355				1,014	11/12/2026	4.B FE
68278A-AA-7	ONESKY CLASS A LOAN TRUST 2021		07/15/2022	Redemption 100.0000		630,000	630,000	636,300			(6,300)		(6,300)		630,000				7,188	07/15/2029	1.F PL
68371Y-AJ-2	OPEN TEXT CORP 05/30/25	A	09/30/2022	Various		8,946	8,946	8,953	5,006		44		44		8,946				159	05/30/2025	2.C FE
68764J-AB-7	ORYX MIDSTREAM SERVICES PERMIA		09/30/2022	Redemption 100.0000		31	31	57	31						31				208	10/05/2028	3.C FE
69291L-AB-2	PECF USS INTERMEDIATE HOLDING 1		09/30/2022	Redemption 100.0000		2,925	2,925	2,931			7		7		2,925				112	11/04/2028	4.C FE
70155J-AB-0	PARKWAY GENERATION LLC 11/05/28		09/30/2022	Redemption 100.0000		2,193	2,193	2,185			11		11		2,193				63	11/05/2028	3.C FE
71429T-AC-4	PERRIGO INVESTMENTS LLC 04/05/2		09/30/2022	Redemption 100.0000		10,000	10,000	9,920			91		91		10,000				159	04/05/2029	2.C FE
72165N-BH-1	PILOT TRAVEL CENTERS LLC 08/04/		09/30/2022	Redemption 100.0000		2,375	2,375	2,388	2,364		11		11		2,375				55	08/04/2028	3.A FE
72584D-AF-1	KFC HOLDING CO 03/15/28		09/30/2022	Redemption 100.0000		11,316	11,316	11,385	3,773		2,524		2,524		11,316				305	03/15/2028	2.C FE
73703#-AC-7	PORTS AMERICA HOLDINGS LLC 11/2		09/29/2022	Redemption 100.0000		21,250	21,250	21,250	21,250						21,250				603	11/22/2028	3.B
74839X-AG-4	QUIKRETE HOLDINGS INC 06/10/28		09/30/2022	Redemption 100.0000		5,000	5,000	4,985			22		22		5,000				98	06/10/2028	3.C FE
75523K-AK-1	RE/MAX INTERNATIONAL INC 06/24/		07/11/2022	JP MORGAN SECURITIES LTD LDN		96,602	106,156	105,890	105,885		967		967		106,851		(10,249)	(10,249)	1,788	06/24/2028	3.C FE
76090L-AE-4	RESIDEO FUNDING INC 02/08/28		09/30/2022	Redemption 100.0000		252	252	249			3		3		252				6	02/08/2028	3.A FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC		09/30/2022	Redemption 100.0000		24,677	24,677	24,254			510		510		24,677				392	02/04/2027	2.C FE
78466D-BD-5	SS&C TECH INC 04/16/25		09/30/2022	Various		353	353	355	353						353				7	04/16/2025	3.B FE
78466D-BE-3	SS&C TECH INC 04/16/25		09/30/2022	Various		286	286	286	286						286				6	04/16/2025	3.B FE
78516E-AB-8	SABERT CORP 12/10/26		09/28/2022	Redemption 100.0000		30,848	30,848	30,738			167		167		30,848				871	12/10/2026	4.B FE
80875A-AT-8	Scintfic Gms Int 04/07/29		09/30/2022	Redemption 100.0000		2,500	2,500	2,500							2,500				41	04/07/2029	3.B FE
81271E-AC-5	SEATTLE SPINCO INC 01/13/27		07/29/2022	Redemption 100.0000		17,875	17,875	17,778			132		132		17,875				349	01/13/2027	3.C FE
81683U-AN-7	SEMINOLE TRIBE OF FLORIDA 07/08		09/30/2022	Redemption 100.0000		780,085	780,085	779,410			794		794		780,085				4,407	07/08/2024	2.B FE
84546S-AU-7	SOUTHWESTERN ENERGY COMPANY 06/		09/30/2022	Redemption 100.0000		67,927	67,927	68,069			106		106		67,927				1,481	06/07/2027	2.B FE
84673E-AB-5	ECOVYST INC 08/02/28		09/30/2022	Redemption 100.0000		2,375	2,375	2,378	2,363		12		12		2,375				157	08/02/2028	4.A FE
84857H-AX-8	SPIRIT AROSYSTMS 01/15/25		09/30/2022	Redemption 100.0000		8,524	8,524	8,451			89		89		8,524				167	01/15/2025	3.C FE
85350E-AB-2	STANDARD INDUSTRIES INC DELAWA		09/22/2022	Redemption 100.0000		83,949	83,949	83,802	22,417		184		184		83,949				(190,902)	09/22/2028	2.C FE
87264N-AB-3	EASTERN POWER LLC 10/02/25		09/16/2022	Various		883,212	883,212	897,242	884,231		(1,019)		(1,019)		883,212				31,904	10/02/2025	4.B FE
88103N-AK-6	TERRAFORM POWER OPERATING LLC 0		09/30/2022	Redemption 100.0000		1,250	1,250	1,234			19		19		1,250				20	05/30/2029	3.A FE
88233F-AK-6	VISTRA ENERGY CORP TL +L200 12/		09/30/2022	Various		35,250	35,250	35,335	28,052		278		278		35,250				708	12/31/2025	2.C FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89334G-AZ-7	TRANS UNION LLC 12/01/28		09/30/2022	Redemption 100.0000		2,500	2,500	2,508	2,494		6		6		2,500				65	12/01/2028	3.B FE
89705D-AK-8	TRONOX FINANCE LLC 03/03/29		09/30/2022	Redemption 100.0000		10,625	10,625	10,564			71		71		10,625				206	03/03/2029	3.B FE
90390@-AA-5	ULTRALIGHT RESIDENTIAL SOLAR L Delayed D		07/20/2022	Redemption 100.0000		63,645	63,645	63,645	63,645						63,645				2,317	12/04/2040	2.B PL
90932R-AJ-3	UNITED AIRLINES INC210795 04/21		09/30/2022	Redemption 100.0000		13,001	13,001	12,996	1,244		30		30		13,001				413	04/21/2028	3.B FE
91136E-AJ-4	UNITED RENTALS NORTH AMERICA I		09/30/2022	Various		21,449	21,449	21,445	21,226		223		223		21,449				454	10/31/2025	2.C FE
91335P-AH-2	UNIVAR SOLUTIONS USA INC 07/01/		09/30/2022	Redemption 100.0000		17,637	17,637	17,610	6,888		70		70		17,637				382	07/01/2026	2.C FE
91335P-AJ-8	UNIVAR SOLUTIONS USA INC 06/03/		09/30/2022	Redemption 100.0000		13,766	13,766	13,727	9,962		66		66		13,766				280	06/03/2028	2.C FE
92645D-AH-2	VICTORY CAPITAL HOLDINGS INC 07		09/22/2022	Redemption 100.0000		9,643	9,643	9,801	9,637		6		6		9,643				291	07/01/2026	3.C FE
92645D-AJ-8	VICTORY CAPITAL HOLDINGS INC 11		07/28/2022	Redemption 100.0000		14,851	14,851	14,802			74		74		14,851				197	11/19/2028	3.C FE
92854*-AA-2	VIVINT SOLAR ASSET 2 PROJECT C		07/29/2022	Redemption 100.0000		171,401	171,401	171,401	171,401						171,401				6,109	12/28/2040	2.B PL
98922A-AC-0	ZEBRA BUYER LLC 11/01/28		09/30/2022	Redemption 100.0000		17,560	17,560	17,538	5,659		59		59		17,560				492	11/01/2028	3.C FE
C0102M-AP-0	AIR CANADA 08/11/28	A	09/30/2022	Redemption 100.0000		12,500	12,500	12,481			25		25		12,500				220	08/11/2028	3.C FE
C7052B-AH-7	GFL ENVIRONMENTAL INC 05/30/25	A	09/30/2022	Redemption 100.0000		12,888	12,888	12,740	6		151		151		12,888				431	05/30/2025	3.C FE
C9413P-BD-4	BAUSCH HEALTH COS INC 01/27/27	A	09/30/2022	Redemption 100.0000		94,430	94,430	93,758			924		924		94,430				1,527	01/27/2027	4.B FE
G4123K-AB-8	GRAB HOLDINGS INC 01/29/26	D	09/30/2022	Redemption 100.0000		3,149	3,149	3,146			4		4		3,149				108	01/29/2026	4.C FE
G5080A-AF-9	Jazz Pharma 05/05/28		09/30/2022	Redemption 100.0000		982,290	982,290	983,532	198,130		2,058		2,058		982,290				28,310	05/05/2028	3.B FE
L1493#-AB-1	CATHEXIS SCSP IV 07/28/26		08/16/2022	Redemption 100.0000		41,415	41,415	47,753	46,199					1,554	41,415	(6,338)		(6,338)	659	07/28/2026	2.C Z
L5137L-AQ-8	INTELSAT JACKSON HOLDINGS SA 01	C	09/30/2022	Redemption 100.0000		123,916	123,916	123,002			1,074		1,074		123,916				2,864	01/25/2029	4.A FE
N8233B-AC-6	STARS GROUP HOLDINGS 07/21/26	D	09/29/2022	Redemption 100.0000		31,512	31,512	31,691	30,242		23		23		31,512				811	07/21/2026	2.C FE
P2082#-AA-4	CARBONFREE CHILE SPA 11/07/24	D	08/10/2022	Various		1,595,564	1,595,564	1,596,096	1,576,542		19,022		19,022		1,595,564				35,759	11/07/2024	5.B GI
P2082#-AB-2	CARBONFREE CHILE SPA 11/07/24	D	08/10/2022	Various		5,255,976	5,255,976	5,113,983	5,077,980		177,996		177,996		5,255,976				118,162	11/07/2024	5.B GI
P2121Y-AS-7	CARNIVAL CORP 10/18/28		09/30/2022	Redemption 100.0000		8,750	8,750	8,819	8,707		43		43		8,750				378	10/18/2028	3.C FE
Q5042#-AA-5	JEM SOUTHBANK PTY LTD 12/31/38	B	09/28/2022	Redemption 100.0000		35,678	35,678	40,900	40,151					748	35,678	(5,222)		(5,222)	693	12/31/2038	1.F FE
R0000#-AA-5	ADEVINTA ASA 06/26/27	D	06/30/2022	Redemption 100.0000		5,932	5,932	5,927			5		5		5,932				34	06/26/2027	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						40,305,300	40,314,854	40,144,230	26,861,680		340,868		340,868	2,302	40,315,549	(11,560)	(10,249)	(21,809)	569,809	XXX	XXX
2509999997. Total - Bonds - Part 4						733,146,329	828,648,858	654,025,697	623,490,933		3,343,661		3,343,661	1,111,585	714,361,839	(2,876,380)	17,807,649	14,931,269	13,430,436	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						733,146,329	828,648,858	654,025,697	623,490,933		3,343,661		3,343,661	1,111,585	714,361,839	(2,876,380)	17,807,649	14,931,269	13,430,436	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00091G-10-4	ACV AUCTIONS INC		09/16/2022	MERRILL LYNCH PIERCE FENNER &	8,816.000	75,700		78,339							78,339		(2,639)	(2,639)			
18467V-10-9	CLEAR SECURE INC		08/25/2022	MERRILL LYNCH PIERCE FENNER &	2,685.000	67,750		79,422							79,422		(11,672)	(11,672)			
83193G-10-7	SMARTRENT INC		08/22/2022	MERRILL LYNCH PIERCE FENNER &	34,942.000	124,768		114,610							114,610		10,158	10,158			
888787-10-8	TOAST INC		08/22/2022	MERRILL LYNCH PIERCE FENNER &	19,560.000	349,913		353,684							353,684		(3,771)	(3,771)			
H5919C-10-4	ON HOLDING LTD	D	08/25/2022	MERRILL LYNCH PIERCE FENNER &	4,538.000	98,630		109,230							109,230		(10,600)	(10,600)			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						716,761	XXX	735,285							735,285		(18,524)	(18,524)		XXX	XXX
5989999997. Total - Common Stocks - Part 4						716,761	XXX	735,285							735,285		(18,524)	(18,524)		XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						716,761	XXX	735,285							735,285		(18,524)	(18,524)		XXX	XXX
5999999999. Total - Preferred and Common Stocks						716,761	XXX	735,285							735,285		(18,524)	(18,524)		XXX	XXX
6009999999 - Totals						733,863,090	XXX	654,760,982	623,490,933		3,343,661		3,343,661	1,111,585	715,097,124	(2,876,380)	17,789,125	14,912,745	13,430,436	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Swaption - 1 year; Underlying Swap Terms - 9/07/2023 - 9/07/2033 - Receive Fixed [Pay USD SOFR CMP Floating]; 2022-ISOP-589364	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2022	09/05/2023		44,166,667	1.2500%		160,000		61,878		61,878	(98,122)						0001
Swaption - 1 year; Underlying Swap Terms - 9/07/2023 - 9/07/2033 - Receive Fixed [Pay USD SOFR CMP Floating]; 2022-ISOP-589377	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2022	09/05/2023		44,166,667	1.5000%		265,000		94,542		94,542	(170,458)						0001
Swaption - 1 year; Underlying Swap Terms - 9/07/2023 - 9/07/2053 - Receive Fixed [Pay USD SOFR CMP Floating]; 2022-ISOP-589390	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2022	09/05/2023		17,600,000	1.5000%		192,000		119,302		119,302	(72,698)						0001
Swaption - 1 year; Underlying Swap Terms - 9/07/2023 - 9/07/2053 - Receive Fixed [Pay USD SOFR CMP Floating]; 2022-ISOP-589393	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2022	09/05/2023		17,600,000	1.7500%		293,000		184,932		184,932	(108,068)						0001
Swaption - 3 year; Underlying Swap Terms - 9/04/2025 - 9/04/2035 - Receive Fixed [Pay USD SOFR CMP Floating]; 2022-ISOP-589373	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2022	09/02/2025		44,166,667	1.2500%		482,000		347,657		347,657	(134,343)						0001
Swaption - 3 year; Underlying Swap Terms - 9/04/2025 - 9/04/2035 - Receive Fixed [Pay USD SOFR CMP Floating]; 2022-ISOP-589381	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2022	09/02/2025		44,166,667	1.5000%		671,000		462,000		462,000	(209,000)						0001
Swaption - 3 year; Underlying Swap Terms - 9/04/2025 - 9/04/2055 - Receive Fixed [Pay USD SOFR CMP Floating]; 2022-ISOP-589384	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2022	09/02/2025		17,600,000	1.7500%		784,000		668,295		668,295	(115,705)						0001
Swaption - 3 year; Underlying Swap Terms - 9/04/2025 - 9/04/2055 - Receive Fixed [Pay USD SOFR CMP Floating]; 2022-ISOP-589391	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2022	09/02/2025		17,600,000	1.5000%		595,000		513,150		513,150	(81,850)						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Swaption - 5 year; Underlying Swap Terms - 9/07/2027 - 9/07/2037 - Receive Fixed [Pay USD SOFR CMP Floating]; 2022-ISOP-589375	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZ0031MB27	09/02/2022	09/02/2027		44,166,667	1.2500%		671,000		535,288		535,288	(135,712)						0001
Swaption - 5 year; Underlying Swap Terms - 9/07/2027 - 9/07/2037 - Receive Fixed [Pay USD SOFR CMP Floating]; 2022-ISOP-589383	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZ0031MB27	09/02/2022	09/02/2027		44,166,667	1.5000%		822,000		676,717		676,717	(145,283)						0001
Swaption - 5 year; Underlying Swap Terms - 9/07/2027 - 9/07/2057 - Receive Fixed [Pay USD SOFR CMP Floating]; 2022-ISOP-589388	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZ0031MB27	09/02/2022	09/02/2027		17,600,000	1.7500%		1,057,000		958,116		958,116	(98,884)						0001
Swaption - 5 year; Underlying Swap Terms - 9/07/2027 - 9/07/2057 - Receive Fixed [Pay USD SOFR CMP Floating]; 2022-ISOP-589392	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZ0031MB27	09/02/2022	09/02/2027		17,600,000	1.5000%		848,000		768,406		768,406	(79,594)						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											6,840,000		5,390,286	XXX	5,390,286	(1,449,714)					XXX	XXX
1y USD LIBOR 3M CAP ; 2021-CAP-525275	Liability Portfolio	N/A	Interest Rate	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/10/2021	12/31/2022		125,000,000	0.7630%	76,000		551,933	913,480		913,480	807,888						0001
2y USD SOFR CMP 3M CAP ; 2021-CAP-551268-1	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	11/10/2021	12/31/2024		125,000,000	1.6440%	837,500			6,284,885		6,284,885	5,559,410						0001
3y USD LIBOR 3M CAP ; 2020-CAP-483911	Liability Portfolio	N/A	Interest Rate	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/02/2020	03/04/2023		500,000,000	1.3000%	1,400,000		1,016,398	5,731,280		5,731,280	5,437,764						0001
3y USD LIBOR 3M CAP ; 2021-CAP-531552	Liability Portfolio	N/A	Interest Rate	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	05/07/2021	05/11/2024		400,000,000	0.7000%	1,830,000		1,947,983	23,470,833		23,470,833	18,883,001						0001
3y USD SOFR CMP 1M CAP ; 2021-CAP-531555-2	Liability Portfolio	N/A	Interest Rate	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	05/07/2021	05/11/2024		100,000,000	0.5000%	504,000		104,437	5,846,739		5,846,739	5,342,739						0001
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										4,647,500		3,620,751	42,247,217	XXX	42,247,217	36,030,802					XXX	XXX
2y USD SOFR CMP 3M Floor ; 2022-FLR-580671-1	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2022	06/30/2025		400,000,000	2.6500%		5,400,000		2,498,402		2,498,402	(2,901,598)						0001
60d USD SOFR CMP 3M Floor ; 2022-FLR-590324	Liability Portfolio	N/A	Interest Rate	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	09/09/2022	03/04/2023		500,000,000	3.8725%		225,000		168,044		168,044	(56,956)						0001
0189999999. Subtotal - Purchased Options - Hedging Other - Floors											5,625,000		2,666,446	XXX	2,666,446	(2,958,554)					XXX	XXX
3y USD SOFR CMP 3M CAP ; 2022-CAP-564983-1	Liability Portfolio	N/A	Interest Rate	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/01/2022	01/17/2025		500,000,000	2.2500%		1,750,000	10,093	8,833,715		8,833,715	7,083,715						0001
0199999999. Subtotal - Purchased Options - Hedging Other - Collars											1,750,000	10,093	8,833,715	XXX	8,833,715	7,083,715					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										4,647,500	14,215,000	3,630,843	59,137,663	XXX	59,137,663	38,706,248					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											6,840,000		5,390,286	XXX	5,390,286	(1,449,714)					XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps										4,647,500		3,620,751	42,247,217	XXX	42,247,217	36,030,802					XXX	XXX
0469999999. Total Purchased Options - Floors											5,625,000		2,666,446	XXX	2,666,446	(2,958,554)					XXX	XXX
0479999999. Total Purchased Options - Collars											1,750,000	10,093	8,833,715	XXX	8,833,715	7,083,715					XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										4,647,500	14,215,000	3,630,843	59,137,663	XXX	59,137,663	38,706,248					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
Covered Call Option - SP 0 02/15/45 ; 2022-CCOPT-591975	912803EL3 UNITED STATES TREASURY 0.0000 02/15/2045	D 1	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/19/2022	12/15/2022		43,000,000	48.00		(219,300)		(219,300)		(128,033)							N/A
Summary Line Adjustment - Cost adjustment				JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97									91,267			91,267						N/A
0789999999. Subtotal - Written Options - Income Generation - Call Options and Warrants											(219,300)		(128,033)	XXX	(128,033)	91,267					XXX	XXX
0849999999. Subtotal - Written Options - Income Generation											(219,300)		(128,033)	XXX	(128,033)	91,267					XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants											(219,300)		(128,033)	XXX	(128,033)	91,267					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											(219,300)		(128,033)	XXX	(128,033)	91,267					XXX	XXX
Interest rate swaps - Rec fixed [Pay floating] ; 2019-IRS-469910	P7000*AA6 MILESTONE LNG TRANSPORT SA 5.2641 03/31/2037	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	12/12/2019	12/31/2026		7,118,885	3.2500% [USD LIBOR 3M+1.5900%]			25,063			(636,862)					73,421		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2019-IRS-469915	P4917*AA5 GREAT SHALE LNG TRANSPORT SA 5.2641 09/30/2037	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	12/12/2019	09/30/2027		7,715,960	3.2650% [USD LIBOR 3M+1.5900%]			27,948			(768,275)					86,291		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2022-IRS-9601-1	Liability Portfolio	N/A	Interest Rate	Mizuho Capital Markets LLC 0V6W8S6QX2D1J857QP30	02/10/2022	03/15/2041		30,735,000	1.8834% [USD SOFR CMP]			141,030			(7,010,393)					660,418		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2022-IRS-9602-1	Liability Portfolio	N/A	Interest Rate	Mizuho Capital Markets LLC 0V6W8S6QX2D1J857QP30	02/10/2022	09/15/2041		23,519,000	1.9037% [USD SOFR CMP]			110,969			(5,371,063)					512,215		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2022-IRS-9603-1	Liability Portfolio	N/A	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2022	03/15/2042		22,467,000	1.9107% [USD SOFR CMP]			107,007			(5,170,619)					495,657		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2022-IRS-9604-1	Liability Portfolio	N/A	Interest Rate	Mizuho Capital Markets LLC 0V6W8S6QX2D1J857QP30	02/10/2022	09/15/2042		20,497,000	1.9060% [USD SOFR CMP]			97,014			(4,785,184)					458,013		100/100
Interest rate swaps - Rec floating [Pay fixed] ; 2020-IRS-476711	83368RAV4 SOCIETE GENERALE SA 2.6250 01/22/2025	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	01/17/2020	01/22/2025		10,000,000	USD LIBOR 3M+0.9570%[2.6250%]	(329)		(34,019)	177		600,982			49		76,077		100/95
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										(329)		475,013	177	XXX	(23,141,413)			49		2,362,092	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-384485	Q8773@AR9 STOCKLAND TRUST MANAGEMENT LTD 4.4200 01/16/2030	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2030		15,533,858	3.7905% [4.4200%]			(16,930)	2,261,115		2,160,817		1,736,076			209,871		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-384501	Q8773@AS7 STOCKLAND TRUST MANAGEMENT LTD 4.6600 01/16/2033	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2033		10,246,793	3.9550% [4.6600%]			(14,950)	1,491,742		1,547,713		1,145,190			164,461		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-386809	Q4976#AA8 INVOCARE LTD 4.8100 02/16/2028	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/20/2017	02/15/2028		2,987,400	4.2100% [4.8100%]			(2,668)	479,895		447,101		327,990			34,649		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-397044	Q5426#AE3 L&K FINANCE PTY LTD 5.6200 06/12/2035	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	03/22/2018	06/12/2035		6,046,979	5.0910% [5.6200%]			9,809	993,814		1,278,524		660,971			107,777		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-397056	Q5426#AF0 L&K FINANCE PTY LTD 5.7000 06/12/2036	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	03/22/2018	06/12/2036		5,632,295	5.1520% [5.7000%]			8,782	925,661		1,217,665		615,643			104,272		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-399722	Q3080#AD7 DWPF FINANCE PTY LTD 4.8700 05/22/2033	D 1	Currency	Citibank NA	E570DZWZ7FF32TWEFA76	04/18/2018	05/22/2033		3,031,470	4.3630% [4.8700%]			2,974	523,965		605,480		327,990			49,463		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-413034	Q6291#AH6 MONASH UNIVERSITY 4.3900 10/25/2038	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/08/2018	10/25/2038		2,072,560	4.0825% [4.3900%]			1,635	272,300		391,481		235,480			41,554		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-419708	87124VC#4 SYDNEY AIRPORT FINANCE COMPANY 4.8500 02/05/2044	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/02/2018	02/05/2044		931,450	4.6350% [4.8500%]			426	95,615		169,576		109,330			21,527		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-426115	Q9496#AC4 WSO FINANCE PTY LTD 4.4600 12/19/2030	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	11/28/2018	12/19/2030		28,900,000	4.4350% [4.4600%]			56,106	3,182,000		4,340,428		3,364,000			414,407		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2019-FXS-437856	Q6235#AX0 MIRVAC GROUP FINANCE LTD 4.3100 09/18/2034	D 1	Currency	Citibank NA	E570DZWZ7FF32TWEFA76	03/12/2019	09/18/2034		2,832,800	4.2830% [4.3100%]			1,289	261,000		457,579		336,400			49,015		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2019-FXS-441154	Q0846#AA4 AUSTRALIAN LABORATORY SERVICES 4.2100 07/17/2034	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	04/11/2019	07/17/2034		7,817,768	4.1175% [4.2100%]			5,876	771,036		1,246,420		921,736			134,290		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2019-FXS-442092	Q8048#AA3 RAVENHALL FINANCE CO PTY LTD 4.2300 03/31/2042	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/23/2019	03/31/2042		19,532,269	4.1880% [4.2300%]			7,401	1,824,609		2,953,338		2,279,638			431,397		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2019-FXS-443861	Q1241#AA3 BAPCOR LTD 3.7700 07/01/2026	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	05/15/2019	07/01/2026		6,576,850	4.0775% [3.7700%]			19,681	468,825		547,502		798,950			63,709		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2019-FXS-445592	Q4822#AC0 ISPT FINANCE PTY LTD 3.7500 08/28/2034	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	05/30/2019	08/28/2034		11,743,600	3.7450% [3.7500%]			(168)	813,450		1,595,498		1,429,700			202,707		100/100

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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 Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2022-FXS-564429	Q7794#AP8 QPH FINANCE CO PTY LTD 4.7000 08/15/2042	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	02/24/2022	08/15/2042		5,389,920	3.8050% [4.7000%]			(3,137)	503,500		403,800		503,500			120,183		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2014-FXS-256986	C5864@AM1 MULLEN GROUP LTD 4.0700 10/22/2026	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/22/2014	10/22/2026		7,130,125	3.8525% [4.0700%]			22,719	1,307,920		972,223		511,168			71,861		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2015-FXS-294591	880789A@1 TERANET HOLDINGS LP 5.1100 12/10/2045	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	10/02/2015	12/10/2045		9,536,785	5.1400% [5.1100%]			2,349	366,813		178,477		805,090			229,730		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2015-FXS-296141	35952SAA0 FTG FRASER TRANSPORTATION GP 3.5770 12/30/2033	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/16/2015	12/30/2033		3,800,741	3.5650% [3.5770%]			2,420	223,085		128,800		300,539			63,762		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-314626	669771AW7 NOVA GAS TSMN LTD 9.9000 12/16/2024	D 1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2016	12/16/2024		3,787,879	10.3400% [9.9000%]			14,587	149,001		160,886		319,480			28,179		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-314663	07814ZFQ1 BELL CDA 0.0000 11/15/2028	D 1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2016	11/15/2028		4,019,982	4.8058% [4.6718%]			117,871	161,057		62,597		338,800			49,771		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-336442	496676AC1 KINGSTON SOLAR LP INC 3.5710 07/31/2035	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2016	07/31/2035		11,335,149	3.6180% [3.5710%]			1,781	431,858		203,489		931,214			203,095		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-366182	C4931*BC6 KEYERA CORP 3.6800 09/20/2027	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	06/20/2017	09/20/2027		3,465,943	3.9430% [3.6800%]			5,596	118,176		80,233		293,922			38,655		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-375664	448814HZ9 HYDRO-QUEBEC 5.0000 02/15/2045	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/15/2017	02/15/2045		1,640,958	4.8800% [5.0000%]			2,374	185,407		147,176		127,792			38,827		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-375855	12657ZAW3 CU INC 4.5430 10/24/2041	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	09/18/2017	10/24/2041		4,093,328	4.3300% [4.5430%]			5,423	454,450		282,453		319,480			89,398		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-375856	642869AA9 NEW BRUNSWICK PROVINCE OF 4.8000 06/03/2041	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	09/18/2017	06/03/2041		1,637,331	4.5600% [4.8000%]			1,055	181,780		111,996		127,792			35,390		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-375858	651333FR2 NEWFOUNDLAND PROVINCE OF 4.6500 10/17/2040	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	09/18/2017	10/17/2040		3,274,662	4.4025% [4.6500%]			3,388	363,560		215,307		255,584			69,582		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-375967	29250ZAM0 ENBRIDGE PIPELINES INC 5.3300 04/06/2040	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/19/2017	04/06/2040		4,889,976	5.1025% [5.3300%]			5,900	523,322		347,683		383,376			102,365		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-375968	775109AQ4 ROGERS COMMUNICATIONS INC 6.1100 08/25/2040	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/19/2017	02/25/2040		14,227,384	5.8550% [6.1100%]			17,533	1,522,606		1,080,980		1,115,434			296,876		100/100

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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 Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-376319	563469FL4 MANITOBA PROVINCE OF 4.6000 03/05/2038	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/21/2017	03/05/2038		8,911,212	4.3600% [4.6000%]			3,934	905,681		504,545		702,857			175,068		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-376320	66988ZAY5 NOVA SCOTIA POWER INC 5.9500 07/27/2039	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/21/2017	07/27/2039		2,158,944	5.7100% [5.9500%]			1,289	219,422		149,141		170,283			44,288		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-376321	29250ZAJ7 ENBRIDGE PIPELINES INC 5.3500 11/10/2039	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/21/2017	11/10/2039		1,215,165	5.1225% [5.3500%]			2,030	123,502		78,547		95,844			25,142		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-376480	12657ZAN3 CU INC 5.5560 10/30/2037	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/22/2017	10/30/2037		810,373	5.2725% [5.5560%]			908	82,597		49,490		63,896			15,741		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-376482	88078ZAF1 FORTISBC ENERGY INC 6.0000 10/02/2037	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/22/2017	10/02/2037		5,186,386	5.7100% [6.0000%]			5,568	528,622		333,335		408,935			100,489		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-376860	669827FQ5 Province of Nova Scotia 4.5000 06/01/2037	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	09/26/2017	06/01/2037		7,284,500	4.2075% [4.5000%]			(1,171)	734,520		360,255		575,065			139,548		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-376861	651333FQ4 NEWFOUNDLAND PROVINCE OF 4.5000 04/17/2037	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	09/26/2017	04/17/2037		4,046,945	4.2070% [4.5000%]			993	408,067		200,289		319,480			77,201		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-376862	642866FZ5 NEW BRUNSWICK PROVINCE OF 4.5500 03/26/2037	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	09/26/2017	03/26/2037		1,618,778	4.2550% [4.5500%]			197	163,227		80,467		127,792			30,816		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-377794	13644ZAX5 CANADIAN PACIFIC RAILWAY COMPA 6.4500 11/17/2039	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/03/2017	11/17/2039		3,361,076	6.2625% [6.4500%]			6,213	304,418		219,535		268,363			69,580		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-377796	803854JJ8 SASKATCHEWAN PROVINCE OF 5.0000 03/05/2037	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/03/2017	03/05/2037		4,001,280	4.7950% [5.0000%]			1,869	362,403		206,278		319,480			76,020		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-377797	86721ZAB5 SUNCOR ENERGY INC 5.3900 03/26/2037	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/03/2017	03/26/2037		8,002,561	5.1825% [5.3900%]			6,233	724,805		434,049		638,961			152,343		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-378257	748148RL9 QUEBEC PROVINCE OF 5.7500 12/01/2036	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/06/2017	12/01/2036		1,592,610	5.5750% [5.7500%]			986	137,059		87,319		127,792			29,987		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-378258	44810ZAP5 HYDRO ONE INC 5.3600 05/20/2036	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/06/2017	05/20/2036		7,963,051	5.1900% [5.3600%]			8,061	685,296		419,011		638,961			147,083		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-378263	29290ZAE0 ENBRIDGE GAS DISTRIBUTION INC 5.2100 02/25/2036	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/06/2017	02/25/2036		923,714	5.0400% [5.2100%]			510	79,494		47,669		74,119			16,915		100/100

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Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-379255	97358RAA2 WINDSOR ESSEX MOBILITY GROUP G 3.6990 09/30/2039	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	10/18/2017	09/30/2039		8,178,675	3.6130% [3.6990%]			5,078	753,851		518,599		630,837			168,662		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-379509	66988ZAX7 NOVA SCOTIA POWER INC 5.6700 11/14/2035	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	10/20/2017	11/14/2035		7,769,145	5.5925% [5.6700%]			15,767	636,945		459,162		626,181			140,767		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-379512	642866FW2 NEW BRUNSWICK PROVINCE OF 4.6500 09/26/2035	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	10/20/2017	09/26/2035		7,927,699	4.5735% [4.6500%]			8,962	649,944		419,174		638,961			142,904		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-379515	078149DK4 BELL CDA 9.7000 12/15/2032	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	10/20/2017	12/15/2032		3,963,850	9.6400% [9.7000%]			12,545	324,972		317,953		319,480			63,349		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-382193	32117PAD9 FIRST NATIONS ETF LP 4.1360 12/31/2041	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/16/2017	12/31/2041		8,888,418	4.1375% [4.1360%]			9,202	647,201		468,798		708,697			195,069		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-402496	748148NX7 QUEBEC PROVINCE OF 9.3750 01/16/2023	D 1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	05/14/2018	01/16/2023		4,688,965	9.8210% [9.3750%]			24,064	322,312		332,091		383,376			12,753		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-403105	136717AX3 CANADA UTIL LTD 9.4000 05/01/2023	D 1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	05/22/2018	05/01/2023		1,562,744	9.8440% [9.4000%]			10,022	107,193		110,925		127,792			5,969		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-403107	95751ZAD5 WESTCOAST ENERGY INC. 6.7500 12/15/2027	D 1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	05/22/2018	12/15/2027		2,344,116	7.0400% [6.7500%]			9,350	160,789		156,859		191,688			26,755		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-406045	66980CAA6 NOUVELLE AUTOROUTE 30 FINANCEM 4.1150 06/30/2042	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2018	06/30/2042		1,914,217	4.4450% [4.1150%]			5,628	101,350		124,921		159,058			42,547		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-406068	66980CAB4 NOUVELLE AUTOROUTE 30 FINANCEM 4.1140 03/31/2042	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2018	03/31/2042		2,837,861	4.4430% [4.1140%]			8,827	150,252		183,823		235,817			62,678		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-406086	66980CAC2 NOUVELLE AUTOROUTE 30 FINANCEM 3.7500 03/31/2033	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2018	03/31/2033		4,146,812	4.0880% [3.7500%]			13,093	219,556		205,941		340,698			67,208		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-406090	66980CAD0 NOUVELLE AUTOROUTE 30 FINANCEM 3.7420 12/31/2032	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/05/2018	12/31/2032		3,718,682	4.0860% [3.7420%]			11,297	196,888		182,887		305,075			59,558		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-406276	66988ZAF6 NOVA SCOTIA POWER INC 8.8500 05/19/2025	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/06/2018	05/19/2025		3,864,884	9.3400% [8.8500%]			22,062	226,006		252,020		319,480			31,372		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-406282	56344ZCG2 MANITOBA PROVINCE OF 6.3000 03/05/2031	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/06/2018	03/05/2031		6,183,814	6.6400% [6.3000%]			20,707	361,609		391,520		511,168			89,787		100/100

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

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 Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-406283	135087VW1 Government of Canada 8.0000 06/01/2027	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/06/2018	06/01/2027		2,318,930	8.4350% [8.0000%]			10,666	135,604		148,425		191,688			25,060		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-406287	683234HL5 ONTARIO PROVINCE OF 7.5000 02/07/2024	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/06/2018	02/07/2024		2,318,930	8.0100% [7.5000%]			10,142	135,604		141,768		191,688			13,502		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-408442	077906CV5 BELL CDA 0.0000 11/15/2026	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2018	11/15/2026		1,702,546	4.9006% [4.4155%]			30,251	53,342		34,705		144,794			17,297		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-408764	68323ZUQ0 ONTARIO PROVINCE OF 0.0000 12/02/2022	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2018	12/02/2022		5,238,398	3.3211% [2.6684%]			70,418	167,935		177,218		445,168			10,882		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-408765	683078FF1 Ontario Electricity Fin. Corp. 0.0000 04/11/2023	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2018	04/11/2023		19,248,303	3.4682% [2.8431%]			265,542	617,072		620,438		1,635,755			69,983		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-408880	780085N93 ROYAL BANK OF CANADA 4.9300 07/16/2025	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/25/2018	07/16/2025		6,766,917	5.4815% [4.9300%]			24,744	216,937		233,865		575,065			56,561		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-408881	68323ACC6 ONTARIO PROVINCE OF 3.4500 06/02/2045	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/25/2018	06/02/2045		3,007,519	3.8625% [3.4500%]			8,366	96,417		203,052		255,584			71,626		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-408887	68325ZGR2 ONTARIO PROVINCE OF 0.0000 02/07/2024	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	06/25/2018	02/07/2024		7,947,444	4.3071% [2.9398%]			156,339	254,783		304,171		675,388			46,276		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-408888	11069ZA64 BRITISH COLUMBIA PROVINCE OF 0.0000 08/23/2024	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	06/25/2018	08/23/2024		32,048,977	3.2099% [2.8718%]			369,449	1,027,443		821,359		2,723,579			220,803		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-408890	07814ZFH1 BELL CDA 0.0000 05/15/2025	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	06/25/2018	05/15/2025		7,399,738	4.9078% [4.0013%]			143,015	237,225		254,554		628,843			59,941		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-408899	68309ZC88 Ontario Electricity Fin. Corp. 0.0000 05/26/2025	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/25/2018	05/26/2025		22,389,245	3.8055% [3.2302%]			323,044	717,766		630,621		1,902,677			182,400		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-408902	89117ZCB9 TORONTO-DOMINION BANKTHE 0.0000 05/26/2025	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/25/2018	05/26/2025		18,588,638	4.3022% [3.7116%]			298,371	595,924		528,098		1,579,695			151,437		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-408905	68323ZUW7 ONTARIO PROVINCE OF 0.0000 06/02/2025	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/25/2018	06/02/2025		18,828,539	3.4765% [2.9140%]			251,227	603,615		527,771		1,600,082			153,945		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-409069	68323ZZG7 ONTARIO PROVINCE OF 0.0000 12/02/2025	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2018	12/02/2025		22,800,811	3.6293% [3.1073%]			311,093	730,960		599,950		1,937,653			203,149		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-409073	683078FJ3 Ontario Electricity Fin. Corp. 0.0000 04/11/2026	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2018	04/11/2026		11,962,817	3.8779% [3.3589%]			172,378	383,510		298,605		1,016,621			112,404		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-409074	53948ZCY0 LOBLAW COS LTD COUPON STRIP 0.0000 11/23/2026	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2018	11/23/2026		6,094,557	5.4653% [4.9135%]			118,986	195,382		139,305		517,926			62,083		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-409076	68323ZK73 ONTARIO PROVINCE OF 0.0000 12/02/2026	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2018	12/02/2026		1,851,679	3.7980% [3.3003%]			26,046	59,362		40,949		157,359			18,918		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-409077	68323ZM63 ONTARIO PROVINCE OF 0.0000 12/02/2026	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2018	12/02/2026		10,391,178	3.7044% [3.2095%]			142,996	333,126		229,472		883,061			106,165		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-409078	68323ZA82 ONTARIO PROVINCE OF 0.0000 06/02/2026	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2018	06/02/2026		45,389,224	3.4764% [3.2276%]			533,490	1,455,111		1,582,810		3,857,256			435,001		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-409080	07814ZFN8 BELL CDA 0.0000 11/15/2027	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	06/26/2018	11/15/2027		3,342,349	6.0283% [4.7540%]			81,696	107,151		151,349		284,039			37,847		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-409081	683078FP9 Ontario Electricity Fin. Corp. 0.0000 04/11/2031	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	06/26/2018	04/11/2031		19,932,246	4.1862% [3.9442%]			282,324	638,998		177,976		1,693,877			291,145		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-409082	07814ZFV0 BELL CDA 0.0000 05/15/2031	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	06/26/2018	05/15/2031		3,250,780	6.5519% [5.8006%]			76,084	104,215		106,732		276,257			47,742		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-409083	68323ZPY9 ONTARIO PROVINCE OF 0.0000 01/10/2035	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	06/26/2018	01/10/2035		18,349,489	4.7983% [4.2160%]			317,138	588,257		576,348		1,559,372			321,609		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-409245	74814ZEK5 QUEBEC PROVINCE OF 4.2500 12/01/2043	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/27/2018	12/01/2043		3,756,574	4.6125% [4.2500%]			8,768	117,696		219,255		319,480			86,449		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-409249	013051DK0 ALBERTA PROVINCE OF 3.4500 12/01/2043	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/27/2018	12/01/2043		1,502,630	3.8025% [3.4500%]			3,503	47,078		84,327		127,792			34,580		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-409252	110709GC0 BRITISH COLUMBIA PROVINCE OF 3.2000 06/18/2044	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/27/2018	06/18/2044		1,690,458	3.5275% [3.2000%]			4,049	52,963		89,197		143,766			39,402		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-416174	C0461#AA3 AURORA SOLAR LIMITED PARTNERSH 4.1130 12/31/2033	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/07/2018	01/03/2034		2,021,007	4.4300% [4.1130%]			5,123	85,382		76,302		167,700			33,921		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-419030	135087D50 Government of Canada 2.2500 06/01/2025	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2018	06/01/2025		15,420,200	2.5839% [2.2500%]			42,097	864,689		775,622		1,277,921			126,013		100/100

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Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-419034	135087E67 Government of Canada 1.5000 06/01/2026	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2018	06/01/2026		30,840,401	1.7941% [1.5000%]			72,667	1,729,379		1,406,056		2,555,842			295,458		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-419035	563469UE3 MANITOBA PROVINCE OF 2.4500 06/02/2025	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2018	06/02/2025		3,855,050	2.7868% [2.4500%]			10,490	216,172		195,179		319,480			31,519		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-419038	135087D35 Government of Canada 2.7500 12/01/2048	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2018	12/01/2048		6,168,080	3.0263% [2.7500%]			14,483	345,876		421,805		511,168			157,826		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-426389	218493AA2 CORDELIO AMALCO GP I 4.0870 09/30/2034	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	11/29/2018	09/30/2034		14,998,441	4.4300% [4.0870%]			38,508	505,933		474,391		1,239,853			259,870		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-426397	218493AB0 CORDELIO AMALCO GP I 4.0870 06/30/2034	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	11/29/2018	06/30/2034		15,998,978	4.4300% [4.0870%]			38,215	539,684		494,018		1,329,663			274,281		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2019-FXS-444926	14042MA@1 Capital Power Corp 4.5600 06/12/2029	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	05/23/2019	06/12/2029		10,021,528	4.8290% [4.5600%]			13,872	196,558		92,286		862,597			129,740		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2019-FXS-453115	66509CAC4 NORTHERN COURIER PIPELINE LP 3.3650 06/30/2042	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2019	06/30/2042		8,740,092	3.3960% [3.3650%]			3,645	397,870		218,209		721,552			194,266		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2020-FXS-501650	C3298@AC4 ALS CANADA LTD 2.9200 11/25/2030	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/04/2020	11/25/2030		3,577,551	2.5780% [2.9200%]			(10,043)	84,228		(98,048)		306,701			51,094		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2022-FXS-568596	803854KA5 SASKATCHEWAN PROVINCE OF 2.7500 12/02/2046	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	03/23/2022	12/02/2046		3,581,947	2.2760% [2.7500%]			(6,242)	306,957		(83,777)		306,957			88,084		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2022-FXS-572219	803854JT6 SASKATCHEWAN PROVINCE OF 3.4000 02/03/2042	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	04/19/2022	02/03/2042		7,927,071	3.0010% [3.4000%]			(10,247)	649,315		8,751		649,315			174,391		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2022-FXS-574191	803854KA5 SASKATCHEWAN PROVINCE OF 2.7500 12/02/2046	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	05/10/2022	12/02/2046		3,452,509	2.3300% [2.7500%]			(4,360)	177,519		(158,253)		177,519			84,901		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2022-FXS-576776	669827FZ5 Province of Nova Scotia 3.4500 06/01/2045	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	05/26/2022	06/01/2045		4,692,633	3.0520% [3.4500%]			(3,134)	325,979		(83,142)		325,979			111,752		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2022-FXS-576781	803854JU3 SASKATCHEWAN PROVINCE OF 3.9000 06/02/2045	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	05/26/2022	06/02/2045		4,691,165	3.4940% [3.9000%]			(2,894)	324,512		(75,635)		324,512			111,724		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2022-FXS-577666	669827GB7 Province of Nova Scotia 3.1500 12/01/2051	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/06/2022	12/01/2051		4,770,613	2.7600% [3.1500%]			(1,891)	403,960		(111,564)		403,960			128,871		100/100

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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 Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2022-FXS-577667	803854KA5 SASKATCHEWAN PROVINCE OF 2.7500 12/02/2046	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/06/2022	12/02/2046		4,770,613	2.3300% [2.7500%]			(2,841)	403,960		(75,146)		403,960			117,315		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2022-FXS-578401	669827FW2 Province of Nova Scotia 4.7000 06/01/2041	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	06/10/2022	06/01/2041		4,686,036	4.1180% [4.7000%]			(3,792)	319,382		(131,363)		319,382			101,272		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2022-FXS-578402	803854JL3 SASKATCHEWAN PROVINCE OF 4.7500 06/01/2040	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	06/10/2022	06/01/2040		4,686,036	4.1690% [4.7500%]			(4,274)	319,382		(118,933)		319,382			98,524		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2022-FXS-588752	669827FW2 Province of Nova Scotia 4.7000 06/01/2041	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	08/26/2022	06/01/2041		7,692,308	4.3470% [4.7000%]			(1,118)	414,552		(109,939)		414,552			166,242		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2022-FXS-588753	013051DK0 ALBERTA PROVINCE OF 3.4500 12/01/2043	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	08/26/2022	12/01/2043		3,845,562	3.1300% [3.4500%]			(620)	206,684		(72,228)		206,684			88,497		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2022-FXS-588754	563469FL4 MANITOBA PROVINCE OF 4.6000 03/05/2038	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	08/26/2022	03/05/2038		3,839,066	4.2450% [4.6000%]			(857)	200,189		(47,476)		200,189			75,422		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2022-FXS-588755	642866FZ5 NEW BRUNSWICK PROVINCE OF 4.5500 03/26/2037	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	08/26/2022	03/26/2037		3,839,066	4.2050% [4.5500%]			(767)	200,189		(38,552)		200,189			73,083		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299803	24906PA*0 DENTSPLY INTL INC. 1.0100 08/15/2026	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	11/24/2015	08/15/2026		1,960,977	4.2100% [1.0100%]			46,270	(71,027)		(51,746)		163,024			19,305		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299808	24906PB*9 DENTSPLY INTL INC. 1.1700 08/15/2028	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	11/24/2015	08/15/2028		5,490,734	4.3875% [1.1700%]			129,926	(198,877)		(31,161)		456,468			66,569		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-249869	X2145*AB2 ELENIA FINANCE OYJ 3.1410 09/09/2034	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/03/2014	09/09/2034		19,707,000	4.8500% [3.1410%]			359,287	5,012,250		5,537,865		2,363,250			340,633		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-251998	Q1297#AG3 CSL FINANCE PTY LTD 2.1000 11/12/2026	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	09/17/2014	11/12/2026		6,480,000	3.8800% [2.1000%]			113,925	1,581,750		1,590,170		787,750			65,769		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-263692	L2836*AA1 ERAC UK FINANCE LTD/ EHI INTER 1.9660 02/05/2024	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	12/04/2014	02/03/2024		2,721,620	3.8150% [1.9660%]			44,668	566,390		549,910		346,610			15,783		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-263693	L2836*AB9 ERAC UK FINANCE LTD/ EHI INTER 2.2720 02/03/2027	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	12/04/2014	02/03/2027		8,300,941	4.0200% [2.2720%]			133,236	1,727,490		1,748,431		1,057,161			86,544		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-277385	F8568@AE9 SONEPAR SA 1.5300 05/07/2025	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	04/10/2015	05/07/2025		5,315,000	3.5938% [1.5300%]			86,059	416,750		413,932		787,750			42,873		100/100

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-292763	G1696#BH8 BUNZL FINANCE PLC 1.8200 11/19/2022	D 1	Currency	Citibank NA	E570DZWZ7FF32TWEFA76	09/16/2015	11/19/2022		2,034,000	3.7025% [1.8200%]			31,718	270,630		268,816		283,590			3,764		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-295297	G5264#AF6 KINGSPAN SECURITIES LTD 1.8870 11/12/2022	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/09/2015	11/12/2022		6,804,000	3.5600% [1.8870%]			97,432	926,100		917,084		945,300			11,677		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-295332	G5264#AG4 KINGSPAN SECURITIES LTD 2.1860 11/12/2024	D 1	Currency	Citibank NA	E570DZWZ7FF32TWEFA76	10/09/2015	11/12/2024		1,247,950	3.8500% [2.1860%]			18,145	170,335		159,886		173,305			9,086		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-299255	G8654#AA9 TR PROPERTY INVESTMENT TRUST P 1.9200 02/10/2026	D 1	Currency	Citibank NA	E570DZWZ7FF32TWEFA76	11/19/2015	02/10/2026		9,129,850	3.8100% [1.9200%]			132,851	802,825		819,581		1,339,175			83,765		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-299787	24906PA@8 DENTSPLY INTL INC. 2.2500 08/15/2026	D 1	Currency	Citibank NA	E570DZWZ7FF32TWEFA76	11/24/2015	08/15/2026		1,488,200	4.2005% [2.2500%]			22,531	116,690		128,596		220,570			14,651		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-307752	74005PBR4 PRAXAIR INC 1.2000 02/12/2024	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	02/05/2016	02/12/2024		2,670,720	2.9925% [1.2000%]			38,502	319,560		291,099		378,120			15,629		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-308270	N9391TAC3 VONOVIA FINANCE BV 2.2500 12/15/2023	D 1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/11/2016	12/15/2023		1,135,000	3.8925% [2.2500%]			16,819	155,350		145,170		157,550			6,238		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-308613	438516BH8 HONEYWELL INTERNATIONAL INC 2.2500 02/22/2028	D 1	Currency	Citibank NA	E570DZWZ7FF32TWEFA76	02/16/2016	02/22/2028		2,226,800	3.9170% [2.2500%]			31,609	267,500		278,767		315,100			25,873		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-308730	438516BH8 HONEYWELL INTERNATIONAL INC 2.2500 02/22/2028	D 1	Currency	Citibank NA	E570DZWZ7FF32TWEFA76	02/17/2016	02/22/2028		614,652	4.0020% [2.2500%]			9,117	73,885		79,466		86,968			7,142		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-308969	031162CB4 AMGEN INC 2.0000 02/25/2026	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	02/18/2016	02/25/2026		828,657	3.8050% [2.0000%]			12,552	97,838		90,134		117,532			7,649		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319461	478160CA0 JOHNSON&JOHNSON 0.6500 05/20/2024	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	05/12/2016	05/20/2024		3,743,760	2.4850% [0.6500%]			54,592	526,589		479,914		517,394			23,960		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319463	478160CB8 JOHNSON&JOHNSON 1.1500 11/20/2028	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	05/12/2016	11/20/2028		8,173,712	2.8050% [1.1500%]			112,971	1,139,825		1,037,216		1,131,209			101,311		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-336036	24906PD@5 DENTSPLY INTL INC. 1.5800 10/27/2030	D 1	Currency	Citibank NA	E570DZWZ7FF32TWEFA76	10/05/2016	10/27/2030		4,586,670	3.4000% [1.5800%]			68,850	570,105		726,911		645,955			65,187		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-336060	24906PE*6 DENTSPLY INTL INC. 1.6500 10/27/2031	D 1	Currency	Citibank NA	E570DZWZ7FF32TWEFA76	10/05/2016	10/27/2031		3,467,970	3.4440% [1.6500%]			51,590	431,055		576,979		488,405			52,249		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-339195	K7784*AA3 P/F EYSTUR-OG SANDOYARTUNLAR 2.7300 01/31/2040	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	11/02/2016	01/31/2040		10,332,300	4.6140% [2.7300%]			164,233	1,221,555		1,836,790		1,465,215			215,175		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-354847	81725TG@3 SENSIENT TECHNOLOGIES CORPORAT 1.7100 05/03/2027	D 1	Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		3,009,160	3.9335% [1.7100%]			53,039	266,140		338,069		441,140			32,241		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-354849	81725TG*5 SENSIENT TECHNOLOGIES CORPORAT 1.2700 05/03/2024	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2017	05/03/2024		5,265,540	3.6390% [1.2700%]			97,265	465,255		472,955		771,995			33,217		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357558	B9550@AB7 UMICORE SA 2.0500 12/07/2029	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	04/05/2017	12/07/2029		3,940,500	4.1075% [2.0500%]			63,018	315,795		492,673		582,935			52,837		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368575	X0032*AA4 AIRPORT HUNGARY KFT 2.8200 07/19/2027	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	07/11/2017	07/19/2027		5,377,380	4.8830% [2.8200%]			94,891	756,371		875,168		743,163			58,923		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368576	X0827*AA3 BUDAPEST AIRPORT ZRT 2.8200 07/19/2027	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	07/11/2017	07/19/2027		3,514,620	4.8830% [2.8200%]			62,020	494,359		572,004		485,727			38,512		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368580	X0827*AA3 BUDAPEST AIRPORT ZRT 2.8200 07/19/2027	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	07/11/2017	07/19/2027		3,514,620	4.8830% [2.8200%]			62,020	494,359		572,004		485,727			38,512		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368582	X0032*AA4 AIRPORT HUNGARY KFT 2.8200 07/19/2027	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	07/11/2017	07/19/2027		5,377,380	4.8830% [2.8200%]			94,891	756,371		875,168		743,163			58,923		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368584	X0827*AB1 BUDAPEST AIRPORT ZRT 3.3100 07/19/2032	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	07/11/2017	07/19/2032		3,334,500	5.1860% [3.3100%]			55,424	469,024		686,353		460,834			52,215		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368586	X0032*AB2 AIRPORT HUNGARY KFT 3.3100 07/19/2032	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	07/11/2017	07/19/2032		5,101,500	5.1860% [3.3100%]			84,795	717,566		1,050,061		705,036			79,885		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368587	X0827*AB1 BUDAPEST AIRPORT ZRT 3.3100 07/19/2032	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	07/11/2017	07/19/2032		3,334,500	5.1860% [3.3100%]			55,424	469,024		686,353		460,834			52,215		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368590	X0032*AB2 AIRPORT HUNGARY KFT 3.3100 07/19/2032	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	07/11/2017	07/19/2032		5,101,500	5.1860% [3.3100%]			84,795	717,566		1,050,061		705,036			79,885		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-378978	G4940*AA6 IRISH FERRIES FINANCE DAC 1.4000 11/30/2024	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	10/16/2017	11/30/2024		5,897,500	3.6150% [1.4000%]			106,215	999,250		1,001,729		787,750			43,436		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-380739	N9061@AJ9 VTTI BV 1.6000 12/15/2024	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	11/02/2017	12/15/2024		7,690,320	3.9370% [1.6000%]			146,994	1,224,630		1,255,148		1,039,830			57,175		100/100

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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 Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-380750	N9061@AK6 VTTI BV 2.0300 12/15/2027	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	11/02/2017	12/15/2027		6,641,640	4.1860% [2.0300%]			120,766	1,057,635		1,232,092		898,035			75,806		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-382732	25434*AG8 DIMENSIONAL FUND ADVISORS LP 1.6500 02/15/2030	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	11/21/2017	02/15/2030		1,173,500	3.6690% [1.6500%]			19,535	193,850		238,576		157,550			15,944		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-383486	G5264#AW9 KINGSPAN SECURITIES LTD 1.8000 01/31/2028	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	11/30/2017	01/31/2028		1,308,010	3.9875% [1.8000%]			24,080	230,395		265,728		173,305			15,113		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-394671	N7591#AA9 ROTTERDAM WORLD GATEWAY BV 2.4700 03/31/2036	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/06/2018	03/31/2036		6,550,472	4.6938% [2.4700%]			132,301	1,372,830		1,752,607		803,496			120,383		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-394674	N7591#AA9 ROTTERDAM WORLD GATEWAY BV 2.4700 03/31/2036	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/06/2018	03/31/2036		3,032,626	4.6938% [2.4700%]			61,250	635,569		811,392		371,989			55,733		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-396443	F2000#AE6 COMPAGNIE DES LEVURES LESAFFRE 1.9600 09/27/2033	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/16/2018	09/27/2033		3,931,200	4.1575% [1.9600%]			75,924	796,320		1,021,661		504,160			65,192		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-396605	B9789*AA4 WAREHOUSES DE PAUW COMM VA 2.6200 03/29/2029	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/19/2018	03/29/2029		2,093,040	5.0763% [2.6200%]			46,582	427,635		549,988		267,835			26,678		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-396613	B9789*AA4 WAREHOUSES DE PAUW COMM VA 2.6200 03/29/2029	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/19/2018	03/29/2029		10,342,080	5.0763% [2.6200%]			230,170	2,113,020		2,717,588		1,323,420			131,822		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-397066	L9031*AD3 TERMINAL INVESTMENT LIMITED HO 2.8300 04/19/2030	D 1	Currency	Mizuho Capital Markets LLC 0V6W8S6QX2D1J857QP30	03/22/2018	04/19/2030		7,755,300	5.2405% [2.8300%]			170,630	1,583,505		2,158,538		992,565			106,591		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-400271	Mortgage Loan LN_0000510149	B	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	04/24/2018	04/27/2025		2,387,109	5.2113% [2.3350%]			57,577	473,730		525,874		307,715			19,154		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-401019	G8450LAW4 STATE GRID OVERSEAS INVESTMENT 2.1250 05/02/2030	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	04/27/2018	05/02/2030		3,196,512	4.5900% [2.1250%]			70,768	610,236		832,102		415,932			44,037		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-405897	E0534#AD8 APPLUS SERVICES SA 2.3400 07/11/2028	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2018	07/11/2028		14,752,080	4.9330% [2.3400%]			324,110	2,408,490		3,234,201		1,985,130			177,387		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-406672	G4036#AB5 GRAFTON GROUP PLC 2.5900 09/05/2030	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/08/2018	09/05/2030		2,467,500	5.0310% [2.5900%]			52,675	410,235		605,214		330,855			34,758		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-410719	G7996#AE0 SEGRO PLC 2.3700 10/12/2033	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/12/2018	10/12/2033		9,686,100	4.5540% [2.3700%]			182,531	1,555,005		2,493,258		1,307,665			160,926		100/100

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

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 Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-422384	G2616#AY7 DCC TREASURY 2014 LTD 2.3900 04/04/2031	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2018	04/04/2031		1,138,700	4.9230% [2.3900%]			23,962	159,050		264,543		157,550			16,614		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-422409	G2616#AZ4 DCC TREASURY 2014 LTD 2.6600 04/04/2034	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/24/2018	04/04/2034		1,366,680	5.0850% [2.6600%]			27,973	191,100		364,718		189,060			23,191		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-428595	616885B#5 MORGAN ADVANCED MATERIALS PLC 2.8900 12/27/2030	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	12/17/2018	12/27/2030		2,268,600	5.3000% [2.8900%]			45,500	309,300		497,623		315,100			32,574		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-439496	L8749#AB8 STADIUM FINANCE COMPANY SARL 2.3700 07/30/2049	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049		10,842,240	4.4000% [2.3700%]			194,823	1,437,600		2,613,010		1,512,480			280,903		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-439499	L8749#AC6 STADIUM FINANCE COMPANY SARL 2.5000 07/30/2049	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049		7,454,040	4.5238% [2.5000%]			134,714	988,350		1,800,778		1,039,830			193,120		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-439500	L8749#AA0 STADIUM FINANCE COMPANY SARL 2.2200 07/30/2049	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049		2,258,800	4.2820% [2.2200%]			40,738	299,500		548,833		315,100			58,521		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-442884	L9031*AF8 TERMINAL INVESTMENT LIMITED HO 2.2700 05/02/2031	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/02/2019	05/02/2031		9,054,180	4.7275% [2.2700%]			183,878	1,119,015		1,917,258		1,276,155			132,697		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-443895	N6587*AA1 GENUINE PARTS CO 1.5500 05/31/2029	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2019	05/31/2029		2,129,520	3.9515% [1.5500%]			40,526	268,185		385,505		299,345			27,501		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-443900	N6587*AB9 GENUINE PARTS CO 1.7400 05/31/2031	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2019	05/31/2031		1,456,910	4.0625% [1.7400%]			27,043	183,365		295,166		204,815			21,451		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-443903	N6587*AC7 GENUINE PARTS CO 1.9500 05/31/2034	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2019	05/31/2034		2,802,500	4.1725% [1.9500%]			50,316	353,375		651,642		393,875			47,877		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-444030	227047B#3 CRODA INTERNATIONAL PLC 1.1800 06/06/2027	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2019	06/06/2027		4,026,240	3.6520% [1.1800%]			77,573	499,500		629,049		567,180			43,573		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-444761	B1401#AE7 BRUSSELS AIRPORT COMPANY NV 2.4200 02/20/2050	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/22/2019	02/20/2050		6,917,960	4.4130% [2.4200%]			115,469	844,130		2,167,791		976,810			181,097		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-444770	B1401#AD9 BRUSSELS AIRPORT COMPANY NV 2.1400 02/20/2040	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2019	02/20/2040		8,145,340	4.1200% [2.1400%]			133,518	993,895		2,036,747		1,150,115			169,898		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-445595	B9550@AD3 UMICORE SA 1.7700 09/26/2029	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2019	09/26/2029		9,237,900	4.0675% [1.7700%]			172,449	1,106,805		1,611,644		1,307,665			122,158		100/100

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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 Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-455609	K8553*AB8 SCANDLINES APS 1.7600 12/31/2031	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/02/2019	12/31/2031		1,774,400	4.1830% [1.7600%]			34,211	206,960		336,636		252,080			26,994		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-462572-2	636012B*6 NATIONAL EXPRESS GROUP PLC 1.3300 05/07/2030	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/02/2019	05/07/2030		6,018,650	3.4260% [1.3300%]			99,957	630,575		922,694		866,525			82,991		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-462575-1	636012B@4 NATIONAL EXPRESS GROUP PLC 1.4600 05/07/2032	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/02/2019	05/07/2032		24,074,600	3.5240% [1.4600%]			396,139	2,522,300		4,203,966		3,466,100			373,122		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-462584	L0175#AE2 ALPHA TRAINS FINANCE SA 1.3800 09/30/2031	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/02/2019	09/30/2031		4,376,000	3.4550% [1.3800%]			71,048	457,400		733,680		630,200			65,660		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-465026-1	592688C@2 METTLER-TOLEDO INTL INC 1.3000 11/06/2034	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2019	11/06/2034		7,437,000	3.2170% [1.3000%]			114,121	873,345		1,466,034		1,055,585			129,399		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2020-FXS-498148	874060BE5 TAKEDA PHARMACEUTICAL CO LTD 2.0000 07/09/2040	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	06/29/2020	07/09/2040		14,040,000	3.2680% [2.0000%]			172,763	1,794,375		2,296,808		1,969,375			296,060		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2020-FXS-498313	874060BE5 TAKEDA PHARMACEUTICAL CO LTD 2.0000 07/09/2040	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/30/2020	07/09/2040		5,435,729	3.2905% [2.0000%]			67,674	685,406		896,456		763,960			114,623		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2020-FXS-500376	G7996#AH3 SEGRO PLC 1.8300 10/23/2040	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/17/2020	10/23/2040		23,172,450	3.0770% [1.8300%]			255,992	3,285,555		4,051,621		3,198,265			492,608		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2020-FXS-501586	Q0846#AD8 AUSTRALIAN LABORATORY SERVICES 1.5000 11/25/2030	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	08/04/2020	11/25/2030		1,994,100	2.6480% [1.5000%]			20,145	328,695		298,286		267,835			28,480		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2020-FXS-502202	D1463@AA0 CI ARTEMISII HOLDCO GMBH	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	08/11/2020	06/30/2038		18,714,300	3.3930% [2.1200%]			214,837	3,137,865		3,163,124		2,505,045			371,455		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2020-FXS-505181	G5264#AN9 KINGSPAN SECURITIES LTD 1.6600 12/11/2032	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/10/2020	12/11/2032		20,221,500	2.9340% [1.6600%]			231,293	3,567,450		3,663,712		2,678,350			322,998		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2020-FXS-507510	XS2238792688 MEDTRONIC GLOBAL HOLDINGS SCA 1.6250 10/15/2050	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2020	10/15/2050		14,552,500	3.1875% [1.6250%]			205,955	2,306,875		3,887,273		1,969,375			385,437		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2020-FXS-507511	XS2238792332 MEDTRONIC GLOBAL HOLDINGS SCA 1.3750 10/15/2040	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2020	10/15/2040		2,910,500	2.7500% [1.3750%]			36,008	461,375		579,423		393,875			61,835		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2020-FXS-507519	XS2238792688 MEDTRONIC GLOBAL HOLDINGS SCA 1.6250 10/15/2050	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2020	10/15/2050		3,492,600	3.1875% [1.6250%]			49,429	553,650		932,946		472,650			92,505		100/100

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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 Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2020-FXS-512896	G0700@AA2 BAILLIE GIFFORD EUROPEAN GROWT 1.5700 12/08/2040	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/29/2020	12/08/2040		18,648,000	3.2030% [1.5700%]			254,213	2,973,600		4,436,254		2,520,800			397,805		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2020-FXS-512897	53278LB@5 LINAMAR CORPORATION 1.3700 01/31/2031	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	10/29/2020	01/31/2031		9,945,000	2.7800% [1.3700%]			118,913	1,617,975		1,647,575		1,339,175			143,622		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2020-FXS-513050	03063#AE4 AMERICOLD REALTY TRUST 1.6500 01/07/2033	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/30/2020	01/07/2033		55,551,250	3.1560% [1.6500%]			723,315	9,017,875		10,448,587		7,483,625			890,531		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-522723	07589LAD9 BECTON DICKINSON EURO FINANCE 1.2130 02/12/2036	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	02/09/2021	02/12/2036		1,694,980	2.9810% [1.2130%]			25,254	323,470		422,206		220,570			30,998		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-526644-1	B7000*AC7 MONTEA COMM VA 1.4200 01/04/2034	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/17/2021	01/04/2034		14,875,000	3.5410% [1.4200%]			257,746	2,629,375		3,864,594		1,969,375			249,697		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-533429-1	G1847#AC8 CAPITAL INVESTORS EUROPE PBI L 1.6700 06/08/2036	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/25/2021	06/08/2036		8,202,810	3.3755% [1.6700%]			122,467	1,639,155		2,137,443		1,055,585			151,800		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-533437-1	G1847#AD6 CAPITAL INVESTORS EUROPE PBI L 2.1900 06/08/2041	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/25/2021	06/08/2041		6,978,510	3.9765% [2.1900%]			113,075	1,394,505		2,120,610		898,035			150,893		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-533442-1	G1847#AB0 CAPITAL INVESTORS EUROPE PBI L 1.5400 06/08/2033	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/25/2021	06/08/2033		1,224,300	3.2295% [1.5400%]			17,928	244,650		292,196		157,550			20,020		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-534369	G0700@AB0 BAILLIE GIFFORD EUROPEAN GROWT 1.5500 06/24/2036	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/24/2036		7,426,750	3.2650% [1.5500%]			109,154	1,450,885		1,903,153		961,055			137,658		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-535239	E3075#AA3 CLUB ATLETICO DE MADRID SAD 2.7500 06/15/2031	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/11/2021	06/15/2031		8,780,042	4.2340% [2.7500%]			131,355	1,680,275		1,690,775		1,063,815			129,579		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-543564	R7000#AA0 OYFJELLET WIND AS 2.1200 09/14/2045	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/31/2021	09/14/2045		20,986,607	3.7910% [2.1200%]			303,843	3,600,113		4,719,186		2,765,505			502,941		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-550732	N2319@AD7 CORBION NV 2.0100 12/01/2028	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	11/05/2021	12/01/2028		1,498,120	3.6870% [2.0100%]			21,436	224,575		240,310		204,815			18,614		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-553286	D5472#AN0 MOLKEREI ALOIS MUELLER 1.0400 02/23/2029	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	11/23/2021	02/23/2029		1,238,710	2.8410% [1.0400%]			14,416	161,095		180,200		173,305			15,675		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-553289	D5472#AP5 MOLKEREI ALOIS MUELLER 1.2600 02/23/2032	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	11/23/2021	02/23/2032		3,829,080	3.0260% [1.2600%]			44,345	498,270		652,958		535,670			58,716		100/100

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-553437	G9075@AB8 TRITAX EUROBOX PLC 1.4490 01/12/2032	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/24/2021	01/12/2032		5,490,450	3.2150% [1.4490%]			76,060	690,165		914,157		771,995			83,675		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-553449	G9075@AC6 TRITAX EUROBOX PLC 1.5900 01/12/2034	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/24/2021	01/12/2034		4,482,000	3.3460% [1.5900%]			62,268	563,400		823,610		630,200			75,309		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-554248	G4936@AC6 IPUT PROPERTY FUND 1.3300 03/02/2034	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	12/02/2021	03/02/2034		2,382,030	2.9270% [1.3300%]			24,271	324,765		424,242		330,855			40,262		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-554255	G4936@AD4 IPUT PROPERTY FUND 1.4800 03/02/2037	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	12/02/2021	03/02/2037		8,507,250	3.0430% [1.4800%]			85,882	1,159,875		1,643,406		1,181,625			161,583		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-555387	X93622FQ0 HUNGARY REPUBLIC OF 1.7500 06/05/2035	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/08/2021	06/05/2035		11,320,000	3.4305% [1.7500%]			162,724	1,523,500		2,188,897		1,575,500			201,608		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2022-FXS-561435	G6849*AA3 PHP EURO PRIVATE PLACEMENT ML 1.6400 02/13/2034	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	01/28/2022	02/13/2034		15,170,800	3.3550% [1.6400%]			179,935	1,847,560		2,693,259		1,847,560			255,897		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2022-FXS-565456	479142F#3 JOHNSON MATTHEY PLC 1.9000 06/30/2032	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	06/30/2032		17,449,600	3.2805% [1.9000%]			69,441	1,775,200		2,100,512		1,775,200			272,518		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2022-FXS-569839	F2838HAA8 DNK LNG HOLDING SAS 2.8600 12/31/2036	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/30/2022	12/31/2036		9,240,390	4.4100% [2.8100%]			81,513	1,109,295		1,425,224		1,109,295			174,488		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2022-FXS-570039	L0808#AK3 BEACON FINCO SARL 2.6100 04/30/2032	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/31/2022	04/30/2032		4,434,000	4.2575% [2.6100%]			35,341	515,400		596,242		515,400			68,652		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2022-FXS-570781	F2004@AB0 COMPAGNIE DAHER SA 4.1700 04/27/2032	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/07/2022	04/27/2032		6,765,440	6.0310% [4.1700%]			66,230	691,610		1,113,535		691,610			104,705		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2022-FXS-572625	L7598*AB6 PILI 1 PORTFOLIO SCSP 3.4100 05/05/2037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/22/2022	05/05/2037		56,212,000	5.0900% [3.4100%]			456,094	5,270,200		9,845,058		5,270,200			1,074,130		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2022-FXS-573910	L5124@AA3 INSENBORN ADJACENT INVESTMENTS 3.9100 09/30/2042	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	05/06/2022	09/30/2042		9,098,800	5.6450% [3.9100%]			68,093	673,810		1,274,992		673,810			203,525		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2022-FXS-580164	B6001#AC4 LA LORRAINE BAKERY GROUP NV 4.4800 09/16/2037	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/21/2022	09/16/2037		8,438,400	5.5600% [4.4800%]			4,924	601,200		716,219		601,200			163,260		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2022-FXS-580320	G7996#AL4 SEGRO PLC 4.1400 09/22/2042	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/22/2022	09/22/2042		22,559,880	5.1635% [4.1400%]			7,430	1,595,370		1,792,838		1,595,370			504,351		100/100

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-130340	G7178*AA2 PORTERBROOK RAIL FINANCE LTD 6.5000 05/20/2036	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036		4,805,717	6.4750% [6.5000%]			63,810	1,507,050		1,910,046		681,127			88,765		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-176646	G4445*AF5 HIGH SPEED RAIL FINANCE PLC 4.7200 03/30/2036	D 1	Currency	Nomura Global Financial Products Inc 0Z3V05H2G7GRS05BHJ91	09/20/2012	03/30/2036		25,079,000	4.7450% [4.7200%]			253,100	7,776,350		9,107,421		3,691,325			460,848		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-195328	G9433*AC5 WARBURTONS 1876 LIMITED 3.5100 04/30/2025	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/26/2013	04/30/2025		7,577,000	4.0075% [3.5100%]			76,066	1,995,500		2,171,324		1,190,750			60,894		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-209173	G1144#AB0 BEDFORD ESTATES BLOOMSBURY LIM 5.1500 09/30/2028	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/04/2013	09/30/2028		13,063,325	5.8150% [5.1450%]			191,583	3,714,313		4,779,755		1,994,506			160,065		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-234092	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK 4.6100 06/15/2029	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	04/11/2014	06/15/2029		2,509,500	4.9625% [4.6100%]			33,115	835,050		979,675		357,225			32,508		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-244891	G1744#AU2 CADOGAN SETTLED ESTATES LTD 3.6200 09/16/2029	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	07/16/2014	09/16/2029		10,284,600	3.8500% [3.6200%]			106,286	3,586,800		3,894,248		1,428,900			135,733		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-244903	G1744#AX6 CADOGAN SETTLED ESTATES LTD 4.3800 09/16/2044	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	07/16/2014	09/16/2044		3,428,000	4.6500% [4.3800%]			42,647	1,195,400		1,274,788		476,300			80,354		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-254899	G6596#AB2 NORTH WEST ELECTRICITY NETWORK 4.1700 12/20/2029	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/08/2014	12/20/2029		15,271,250	4.7338% [4.1700%]			191,213	4,666,400		4,842,549		2,262,425			205,275		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-278490	G5258#AA5 KINGS COLLEGE LONDON 2.8500 05/21/2035	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	04/22/2015	05/21/2035		1,803,960	3.4375% [2.8500%]			16,371	464,400		479,540		285,780			32,076		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-278717	G8278*AA9 SOUTH WEST AIRPORTS LIMITED 3.6800 05/15/2030	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	04/24/2015	05/15/2030		1,776,986	4.2675% [3.6800%]			18,679	468,683		576,096		279,112			24,538		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-291466	G6657YAB7 NORTHERN GAS NETWORKS FINANCE 4.8750 06/30/2027	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/08/2015	06/30/2027		2,460,320	5.5300% [4.8750%]			38,679	674,240		826,693		381,040			26,813		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-292756	G1696#BK1 BUNZL FINANCE PLC 3.5600 03/22/2025	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/16/2015	03/22/2025		10,235,280	4.0920% [3.5600%]			107,003	2,867,700		2,990,066		1,571,790			80,539		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-294606	40637CC*9 HALMA PLC 3.0500 01/06/2026	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/02/2015	01/06/2026		2,432,000	3.4575% [3.0500%]			20,266	645,920		655,892		381,040			21,993		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-299256	G8654#AB7 TR PROPERTY INVESTMENT TRUST P 3.5900 02/10/2031	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	11/19/2015	02/10/2031		2,296,500	4.2050% [3.5900%]			22,799	622,050		768,550		357,225			33,220		100/100

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301760	G1018#AE7 THE BERKELEY PARTNERSHIP LLP 3.4900 09/05/2032	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	12/10/2015	09/05/2032		8,482,880	4.1350% [3.4900%]			91,596	2,231,600		2,853,714		1,333,640			133,721		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301763	G1018#AD9 THE BERKELEY PARTNERSHIP LLP 3.3700 09/05/2027	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	12/10/2015	09/05/2027		2,120,720	3.9275% [3.3700%]			21,073	557,900		646,128		333,410			23,554		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-307486	N7S88VC95 COOPERATIEVE RABOBANK UA 4.6250 05/23/2029	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	02/04/2016	05/23/2029		2,186,250	5.1840% [4.6250%]			27,394	511,800		662,587		357,225			28,188		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-310826	G0369@AT3 ANGLIAN WATER SERVICES FINANCI 3.5370 10/15/2023	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	03/03/2016	10/15/2023		4,942,000	4.1490% [3.5370%]			45,446	1,034,950		1,079,677		833,525			25,213		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-311476	78467KC@4 SSE PLC 3.1500 09/06/2026	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	03/08/2016	09/06/2026		3,967,040	3.7600% [3.1500%]			34,425	841,400		993,633		666,820			39,357		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-311542	78467KD*5 SSE PLC 3.1900 09/06/2027	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/08/2016	09/06/2027		3,968,160	3.8000% [3.1900%]			34,664	842,520		882,027		666,820			44,085		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-313609	G4460#AA2 HENDERSON SMALLER COMPANIES IN 3.3300 05/23/2036	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	03/18/2016	05/23/2036		2,315,200	4.1100% [3.3300%]			24,344	529,120		749,509		381,040			42,776		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319721	X3204#AE8 GIBRALTAR CAPITAL ASSETS 3.3100 04/05/2031	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	05/16/2016	04/05/2031		2,011,100	3.8135% [3.3100%]			16,974	448,280		558,222		333,410			29,347		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319734	X3204#AC2 GIBRALTAR CAPITAL ASSETS 3.8130 04/05/2041	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	05/16/2016	04/05/2041		2,012,500	4.5680% [3.8130%]			22,241	449,680		698,992		333,410			43,311		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319755	X3204#AD0 GIBRALTAR CAPITAL ASSETS 3.6690 04/05/2036	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	05/16/2016	04/05/2036		1,581,250	4.3095% [3.6690%]			15,795	353,320		494,769		261,965			29,074		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320982-1	G9303#AB0 THE UNIVERSITY COURT OF THE UN 3.0100 07/20/2051	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	05/26/2016	07/20/2051		2,054,220	3.8500% [3.0100%]			21,516	491,400		820,271		333,410			55,141		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320991-1	G9303#AA2 THE UNIVERSITY COURT OF THE UN 2.9700 07/20/2046	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	05/26/2016	07/20/2046		880,380	3.7510% [2.9700%]			8,783	210,600		317,781		142,890			21,483		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-336864	G3056@AB4 EDINBURGH AIRPORT LTD 2.6900 10/17/2026	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/11/2016	10/17/2026		3,942,400	3.5425% [2.6900%]			28,512	370,240		584,887		762,080			39,666		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337307	G4445*AG3 HIGH SPEED RAIL FINANCE PLC 2.3000 03/31/2039	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	10/14/2016	03/31/2039		4,309,364	3.0900% [2.3000%]			28,650	363,061		684,047		839,341			87,549		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337386	G4445*AH1 HIGH SPEED RAIL FINANCE PLC 2.8100 12/31/2039	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/14/2016	12/31/2039		5,853,600	3.7550% [2.8100%]			46,536	495,360		1,261,901		1,143,120			121,605		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337898	G1745*AS0 BROOKFIELD UTILITIES ISSUER UK 2.9100 11/10/2031	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/19/2016	11/10/2031		4,674,760	3.7275% [2.9100%]			35,486	432,820		724,440		904,970			70,579		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338969	G6177#AE3 INCHCAPE PLC 3.1200 05/18/2027	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	11/01/2016	05/18/2027		4,644,360	3.8650% [3.1200%]			31,338	402,420		585,319		904,970			49,983		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338978	G1591#AV4 BRITVIC PLC 2.5200 02/20/2027	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	11/01/2016	02/22/2027		3,062,250	3.2050% [2.5200%]			16,685	271,500		371,593		595,375			32,117		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-356413	G8408#AA8 ST JAMESS ONCOLOGY FINANCING P 2.8040 03/31/2037	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/28/2017	03/31/2037		2,536,673	4.1650% [2.8040%]			30,375	271,323		569,550		470,399			48,313		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-356784	G3056@AC2 EDINBURGH AIRPORT LTD 2.9800 04/10/2028	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/30/2017	04/10/2028		6,500,000	4.4350% [2.9800%]			78,973	695,240		1,324,144		1,238,380			76,437		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-366115-2	G7612#AA2 ROCK RAIL SOUTH WESTERN PLC 3.9380 06/18/2047	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/19/2017	06/18/2047		4,507,444	5.4750% [3.9380%]			63,578	554,844		1,430,053		838,023			112,079		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367531	G0892#AA8 BAZALGETTE TUNNEL LTD 2.8600 09/28/2032	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2017	09/28/2032		6,749,600	3.9615% [2.8600%]			73,986	944,840		1,693,923		1,238,380			106,735		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-368921	G8278*AC5 SOUTH WEST AIRPORTS LIMITED 2.8300 07/26/2027	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2017	07/26/2027		4,784,100	4.0070% [2.8300%]			51,042	653,790		1,000,503		881,155			52,527		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-368923	G8278*AC5 SOUTH WEST AIRPORTS LIMITED 2.8300 07/26/2027	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2017	07/26/2027		4,784,100	4.0070% [2.8300%]			51,042	653,790		1,000,503		881,155			52,527		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-380139	Mortgage Loan LN_0000510133	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2017	10/31/2027		27,518,400	4.7980% [3.5710%]			303,539	4,076,100		6,338,854		5,001,150			310,351		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-380145	Mortgage Loan LN_0000510133	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2017	10/31/2027		26,208,000	4.7980% [3.5710%]			289,085	3,882,000		6,037,004		4,763,000			295,572		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381220	G1819@AA8 CANAL AND RIVER TRUST 2.8500 01/19/2043	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2017	01/19/2043		392,550	4.2800% [2.8500%]			4,933	57,660		137,159		71,445			8,847		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381235	G1819@AB6 CANAL AND RIVER TRUST 2.8300 01/19/2048	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2017	01/19/2048		1,177,200	4.2920% [2.8300%]			15,052	172,530		463,769		214,335			29,618		100/100

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381437	00183FAA3 ANNO 2017 JOINT HOLDING UK LIM 3.2630 05/31/2033	D 1	Currency	Citibank NA	E570DZWZ7FF32TWEFA76	11/09/2017	05/31/2033		8,456,027	4.5120% [3.2630%]			102,575	1,244,825		1,913,441		1,484,282			138,134		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381443	00183FAA3 ANNO 2017 JOINT HOLDING UK LIM 3.2630 05/31/2033	D 1	Currency	Citibank NA	E570DZWZ7FF32TWEFA76	11/09/2017	05/31/2033		4,553,246	4.5120% [3.2630%]			55,233	670,291		1,030,314		799,229			74,380		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-383912-3	G2735*AA9 GREAT ROLLING STOCK COMPANY LT 3.1500 11/30/2027	D 1	Currency	Citibank NA	E570DZWZ7FF32TWEFA76	12/04/2017	11/30/2027		7,526,081	4.4350% [3.1500%]			92,390	1,279,714		1,853,772		1,306,777			85,562		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390252	G7737#AC8 SGN MIDCO LTD 2.9000 03/14/2030	D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	01/25/2018	03/14/2030		428,700	4.3125% [2.9000%]			6,197	93,810		137,838		71,445			5,854		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390254	G7737#AC8 SGN MIDCO LTD 2.9000 03/14/2030	D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	01/25/2018	03/14/2030		428,700	4.3125% [2.9000%]			6,197	93,810		137,838		71,445			5,854		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390259	G7737#AD6 SGN MIDCO LTD 3.0200 03/14/2033	D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	01/25/2018	03/14/2033		3,143,800	4.4610% [3.0200%]			46,616	687,940		1,115,729		523,930			50,839		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390260	G7737#AD6 SGN MIDCO LTD 3.0200 03/14/2033	D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	01/25/2018	03/14/2033		1,571,900	4.4610% [3.0200%]			23,308	343,970		557,864		261,965			25,419		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390292	G1737@AA7 BROOKFIELD UTILITIES ISSUER UK 2.6200 03/14/2027	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	01/25/2018	03/14/2027		999,110	4.0150% [2.6200%]			13,919	217,700		285,919		166,705			10,544		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390296	G1737@AA7 BROOKFIELD UTILITIES ISSUER UK 2.6200 03/14/2027	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	01/25/2018	03/14/2027		999,110	4.0150% [2.6200%]			13,919	217,700		285,919		166,705			10,544		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390324	G1737@AC3 BROOKFIELD UTILITIES ISSUER UK 2.9700 03/14/2038	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	01/25/2018	03/14/2038		1,570,030	4.4600% [2.9700%]			23,719	342,100		613,551		261,965			30,869		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390326	G1737@AD1 BROOKFIELD UTILITIES ISSUER UK 3.0400 03/14/2048	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	01/25/2018	03/14/2048		1,998,220	4.6275% [3.0400%]			31,834	435,400		970,801		333,410			50,424		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-392721	G2685@AJ8 GREAT PORTLAND ESTATES PLC 2.9300 06/05/2033	D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	02/16/2018	06/05/2033		3,648,060	4.3675% [2.9300%]			52,315	745,680		1,245,985		619,190			59,631		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-392748	G2685@AH2 GREAT PORTLAND ESTATES PLC 2.7900 06/05/2030	D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	02/16/2018	06/05/2030		701,550	4.1975% [2.7900%]			9,783	143,400		216,583		119,075			9,724		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-393284	G1591#BF8 BRITVIC PLC 2.8800 06/17/2033	D 1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/22/2018	06/17/2033		2,505,600	4.3975% [2.8800%]			37,081	496,260		857,238		428,670			41,019		100/100

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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 Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-395171	G3618#AC1 FOREIGN & COLONIAL INVESTMENT 2.9200 05/24/2048	D 1	Currency	Mizuho Capital Markets LLC 0V6W8S6QX2D1J857QP30	03/08/2018	05/24/2048		4,977,000	4.4750% [2.9200%]			74,450	958,320		2,264,848		857,340			126,071		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-401507	G1750#AB5 CAIRN HOUSING ASSOCIATION LTD 3.4900 06/30/2053	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/02/2018	06/28/2053		4,356,480	5.2260% [3.4900%]			72,033	784,320		2,355,181		762,080			120,818		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-403117	G7827#AC9 SAVILLS HOLDING COMPANY LTD 3.2600 06/20/2030	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/22/2018	06/20/2030		1,880,620	4.8240% [3.2600%]			27,607	317,800		552,425		333,410			26,137		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-407567	G5258@AA7 KINGDOM HOUSING ASSOCIATION 3.4000 06/29/2048	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/13/2018	06/29/2048		1,202,490	5.1380% [3.4000%]			19,289	197,820		572,583		214,335			30,518		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-407577	G5258@AB5 KINGDOM HOUSING ASSOCIATION 3.4800 06/28/2049	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/13/2018	06/28/2049		2,004,150	5.2360% [3.4800%]			32,561	329,700		984,380		357,225			51,839		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-408555	G8401*AH4 SSP FINANCING LTD 5.3500 10/15/2025	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2018	10/15/2025		6,617,500	4.4490% [2.8500%]			95,653	1,036,000		1,434,687		1,190,750			57,726		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-409405	G9309#AA6 UNIVERSITY OF DURHAM 2.6600 08/28/2048	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/28/2018	08/28/2048		1,701,310	4.1560% [2.6600%]			22,186	250,120		680,341		309,595			43,316		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-411283	G1744#AZ1 CADOGAN SETTLED ESTATES LTD 2.7900 07/18/2039	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	07/18/2018	07/18/2039		4,435,640	4.3150% [2.7900%]			58,797	640,220		1,490,697		809,710			90,926		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-413822	G7304*AE1 QUADGAS FINANCE PLC 3.2900 08/30/2030	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	08/15/2018	08/30/2030		633,350	4.7950% [3.2900%]			8,203	75,200		155,814		119,075			8,912		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-413837	G7304*AF8 QUADGAS FINANCE PLC 3.4200 08/30/2033	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	08/15/2018	08/30/2033		10,133,600	4.9650% [3.4200%]			134,957	1,203,200		2,869,742		1,905,200			167,460		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-422365	G1128*AD0 BIRMINGHAM AIRPORT FINANCE PLC 3.2100 01/24/2049	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2018	01/24/2049		2,583,400	5.0130% [3.2100%]			39,832	350,800		1,188,477		476,300			66,289		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-423204	G7315#AA2 QUEEN MARY UNIVERSITY OF LONDO 2.9700 01/15/2049	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/31/2018	01/15/2049		16,584,100	4.7400% [2.9700%]			248,742	2,072,200		7,265,972		3,095,950			425,345		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-423251	G2730#AG7 DERWENT LONDON PLC 2.9700 01/31/2031	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/31/2018	01/31/2031		3,070,800	4.5825% [2.9700%]			40,965	391,680		807,717		571,560			44,347		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-424862	G3426#AB5 GIP III JUPITER LIMITED 3.2010 03/31/2036	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/15/2018	03/31/2036		4,694,516	4.8730% [3.2010%]			69,145	588,837		1,137,046		855,939			86,274		100/100

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-425290	G9309@AA8 UNIVERSITY OF YORK 3.0000 01/28/2049	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	11/20/2018	01/28/2049		9,742,440	4.5475% [3.0000%]			127,788	1,258,560		3,952,431		1,809,940			250,041		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-425464	G6428#AE0 NETWORK HOMES LIMITED 3.6500 01/15/2054	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	11/21/2018	01/15/2054		1,533,240	5.3850% [3.6500%]			23,326	193,680		762,352		285,780			42,900		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-439648	G3300#AB6 FOREIGN & COLONIAL INVESTMENT 2.5900 06/27/2042	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	03/27/2019	06/27/2042		1,319,500	3.9620% [2.5900%]			16,118	203,200		445,010		238,150			29,322		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-439661	G3300#AC4 FOREIGN & COLONIAL INVESTMENT 2.6900 06/27/2049	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	03/27/2019	06/27/2049		3,958,500	4.1240% [2.6900%]			50,489	609,600		1,593,809		714,450			102,385		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-443250	756109A*5 REALTY INCOME CORPORATION 2.7300 05/20/2034	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	05/08/2019	05/20/2034		34,710,000	3.9500% [2.7300%]			390,300	4,904,790		9,335,429		6,358,605			592,206		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-444017	227047B@5 CRODA INTERNATIONAL PLC 2.4600 06/06/2027	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2019	06/06/2027		3,070,320	3.6250% [2.4600%]			30,908	391,200		602,964		571,560			33,228		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-447241-1	L0808#AF4 BEACON FINCO SARL 3.5180 06/25/2039	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2019	06/25/2039		18,007,080	4.6740% [3.5180%]			191,151	2,066,316		3,904,705		3,341,744			368,433		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-454015	G3663#AE1 FORTH PORTS FINANCE PLC 3.0300 09/17/2031	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/17/2019	09/17/2031		1,119,240	4.1830% [3.0300%]			11,106	114,570		239,837		214,335			16,760		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-454030	G3663#AC5 FORTH PORTS FINANCE PLC 2.9700 09/17/2029	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	09/17/2029		621,150	4.1160% [2.9700%]			6,102	63,000		121,440		119,075			8,199		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-454032	G3663#AF8 FORTH PORTS FINANCE PLC 3.1300 07/17/2032	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/17/2019	07/17/2032		7,081,110	4.2880% [3.1300%]			68,448	718,200		1,576,084		1,357,455			110,852		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-454034	G3663#AH4 FORTH PORTS FINANCE PLC 3.2900 07/17/2038	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2019	07/17/2038		3,355,020	4.5830% [3.2900%]			36,015	341,010		914,544		643,005			66,691		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-454038	G3663#AG6 FORTH PORTS FINANCE PLC 3.1900 09/17/2037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/17/2019	09/17/2037		1,741,040	4.4620% [3.1900%]			18,948	178,220		459,709		333,410			33,687		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-454987	G2387@AB6 ASSURA FINANCING LTD 2.3600 10/25/2034	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/26/2019	10/25/2034		17,134,080	3.5730% [2.3600%]			176,519	1,729,140		3,955,149		3,286,470			297,718		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-457236	G9000#AA8 TOTTENHAM HOTSPUR STADIUM LTD 2.5900 01/15/2035	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2019	01/15/2035		1,334,740	3.6120% [2.5900%]			11,009	106,810		265,285		261,965			23,407		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-457246	G9000#AC4 TOTTENHAM HOTSPUR STADIUM LTD 2.8900 01/15/2045	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2019	01/15/2045		3,275,910	4.1400% [2.8900%]			32,838	261,900		921,236		643,005			77,366		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-457249	G9000#AB6 TOTTENHAM HOTSPUR STADIUM LTD 2.7600 01/15/2040	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2019	01/15/2040		2,547,720	3.9100% [2.7600%]			23,549	203,490		602,869		500,115			52,990		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-457257-1	G9000#AD2 TOTTENHAM HOTSPUR STADIUM LTD 2.7900 01/15/2050	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	01/15/2050		7,644,420	3.9700% [2.7900%]			72,455	611,730		1,892,419		1,500,345			199,753		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-461773	G1128*AE8 BIRMINGHAM AIRPORT FINANCE PLC 2.4400 01/24/2050	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2019	01/24/2050		6,677,100	3.7800% [2.4400%]			71,702	649,080		2,253,919		1,286,010			174,555		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-464248	G0262@AA2 THE AMERICAN SCHOOL IN LONDON 2.5400 11/21/2049	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/16/2019	11/21/2049		6,545,340	3.5740% [2.5400%]			61,295	852,210		1,715,352		1,214,565			170,561		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-468287	G9385#AG0 VIVID HOUSING LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/26/2019	11/25/2050		4,622,400	3.8660% [2.7600%]			46,135	603,720		1,562,039		857,340			122,674		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-468291	G9385#AH8 VIVID HOUSING LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/26/2019	11/25/2055		16,114,200	3.8975% [2.7700%]			163,528	2,104,635		6,013,281		2,988,783			464,073		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2020-FXS-483224	G2554#AA3 CRANFIELD UNIVERSITY 2.2000 03/03/2030	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/25/2020	03/03/2030		32,512,500	2.8585% [2.2000%]			209,547	4,605,000		6,395,758		5,953,750			443,036		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2020-FXS-483226	G2554#AB1 CRANFIELD UNIVERSITY 2.3000 03/03/2035	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/25/2020	03/03/2035		20,027,700	3.0295% [2.3000%]			141,117	2,836,680		4,373,267		3,667,510			353,052		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2020-FXS-493416	G1128*AF5 BIRMINGHAM AIRPORT FINANCE PLC 2.4900 05/21/2050	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2020	05/21/2050		11,712,000	3.1920% [2.4900%]			67,045	995,520		2,582,777		2,286,240			307,970		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2020-FXS-496973	G2226@AD7 COMMUNITY GATEWAY ASSOCIATION 2.4400 07/01/2055	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/17/2020	07/01/2055		20,328,750	3.5130% [2.4400%]			186,795	2,188,875		6,743,085		3,869,938			581,884		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2020-FXS-496974	G2226@AF2 COMMUNITY GATEWAY ASSOCIATION 2.4400 07/01/2057	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/17/2020	07/01/2057		9,382,500	3.5930% [2.4400%]			33,213	1,010,250		3,370,665		1,786,125			276,646		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2020-FXS-501711	G2685@AK5 GREAT PORTLAND ESTATES PLC 2.7500 11/22/2032	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	08/05/2020	11/22/2032		8,145,560	3.1450% [2.7500%]			41,773	1,224,500		1,636,035		1,476,530			129,777		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2020-FXS-501715	G2685@AL3 GREAT PORTLAND ESTATES PLC 2.7700 11/22/2035	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	08/05/2020	11/23/2035		9,855,000	3.2250% [2.7700%]			55,157	1,482,750		2,042,732		1,786,125			178,727		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2020-FXS-501884	R3000@AA1 EDDA WIND III AS	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/06/2020	04/30/2037		5,717,065	3.7200% [3.3000%]			28,951	858,691		1,147,432		1,027,153			109,194		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2020-FXS-503899	G6691@AB8 OCEAN HOUSING LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/26/2020	11/18/2060		16,463,750	3.5920% [2.8400%]			135,345	2,510,000		5,698,852		2,976,875			508,525		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2020-FXS-503903	G6691@AA0 OCEAN HOUSING LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/26/2020	11/18/2050		5,795,240	3.5905% [2.8600%]			46,812	883,520		1,702,989		1,047,860			153,747		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2020-FXS-511179-2	G0037@AA6 ABERDEEN STANDARD ASIA FOCUS P 3.0500 12/01/2035	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	10/20/2020	12/01/2035		12,670,420	3.8610% [3.0500%]			102,672	1,730,680		2,994,272		2,333,870			229,978		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2020-FXS-511984	G7304*AH4 QUADGAS FINANCE PLC 2.9200 03/10/2033	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/23/2020	03/10/2033		16,985,800	3.5775% [2.9200%]			119,448	2,473,900		3,764,219		3,095,950			274,536		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2020-FXS-512043	G7304*AJ0 QUADGAS FINANCE PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/23/2020	01/22/2036		32,665,000	3.6800% [2.9300%]			252,604	4,757,500		7,721,536		5,953,750			596,093		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2021-FXS-541549	G0369*AA6 ANGLIAN WATER OSPREY FINANCING 2.3700 10/12/2031	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/12/2021	10/12/2031		32,366,880	3.0400% [2.3700%]			250,694	6,245,460		8,073,447		5,572,710			486,537		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2021-FXS-542377	G8655#AB6 TP REIT PROPCO 2 LTD 2.7860 08/26/2036	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	08/18/2021	08/26/2036		5,229,940	3.6055% [2.7860%]			44,958	988,000		1,466,124		904,970			97,546		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2021-FXS-546379	G3057#AA3 EDINBURGH INVESTMENT TRUST PLC 2.2600 09/30/2037	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/27/2021	09/30/2037		14,522,000	3.0025% [2.2600%]			937	2,689,220		3,736,999		2,524,390			281,320		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2021-FXS-546381	G3057#AB1 EDINBURGH INVESTMENT TRUST PLC 2.4900 09/30/2047	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/27/2021	09/30/2047		14,523,060	3.3650% [2.4900%]			1,078	2,690,280		4,624,518		2,524,390			363,196		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2021-FXS-546387-2	G3057#AC9 EDINBURGH INVESTMENT TRUST PLC 2.5300 09/30/2057	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/27/2021	09/30/2057		12,321,000	3.4755% [2.5300%]			967	2,274,300		4,736,495		2,143,350			364,588		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2021-FXS-551342	G9162#AA2 UMV GLOBAL FOODS COMPANY LTD 2.6400 01/31/2034	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/10/2021	01/31/2034		23,031,990	3.2980% [2.6400%]			145,897	3,943,260		5,546,177		4,072,119			387,889		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2021-FXS-554035	G3300#AH3 FOREIGN & COLONIAL INVESTMENT 2.0600 03/01/2037	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	12/01/2021	03/01/2037		23,602,950	2.8230% [2.0600%]			144,618	3,844,440		5,594,275		4,215,255			448,260		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2021-FXS-555424	74340XC*0 PROLOGIS LP 1.8500 12/20/2033	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/08/2021	12/20/2033		1,319,000	2.6405% [1.8500%]			9,731	202,700		296,491		238,150			22,101		100/100

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

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 Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2021-FXS-555428	74340XC@8 PROLOGIS LP 2.1100 12/20/2041	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/08/2021	12/20/2041		10,288,200	3.1460% [2.1100%]			96,942	1,581,060		2,851,675		1,857,570			225,612		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2021-FXS-555658-1	G7741*AC6 SSW Finance Limited 2.8400 12/22/2031	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/10/2021	12/22/2031		3,569,940	3.5920% [2.8400%]			28,041	555,930		826,066		643,005			54,237		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2021-FXS-556746	G1101#AD7 BIFFA PLC 2.5000 02/03/2032	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2021	02/03/2032		10,314,720	3.1950% [2.5000%]			64,685	1,607,580		2,300,572		1,857,570			157,706		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2022-FXS-564325-1	G6302*AA3 MOTO STATES PLC 3.0300 06/15/2029	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/24/2022	06/15/2029		2,930,840	3.3845% [3.0300%]			7,207	474,980		595,210		474,980			37,966		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2022-FXS-565442	G6337@AB8 MURRAY INTERNATIONAL TRUST 2.8300 05/31/2037	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/04/2022	05/31/2037		2,644,800	3.4100% [2.8300%]			9,079	412,200		600,308		412,200			50,661		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2022-FXS-569845	756109B#0 REALTY INCOME CORPORATION 3.3900 06/30/2037	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/30/2022	06/30/2037		9,213,400	4.1940% [3.3900%]			30,723	1,399,300		2,392,846		1,399,300			176,977		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2022-FXS-570025-3	L0808#AL1 BEACON FINCO SARL 3.6200 04/30/2032	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/31/2022	04/30/2032		17,075,500	4.2990% [3.6200%]			39,121	2,563,600		3,989,006		2,563,600			264,381		100/100
Currency swap - Rec fixed USD [Pay fixed JPY] ; 2017-FXS-382744	25434*AE3 DIMENSIONAL FUND ADVISORS LP 0.6200 02/15/2030	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2017	02/15/2030		1,000,445	3.6220% [0.6200%]			23,224	223,216		148,669		199,715			13,592		100/100
Currency swap - Rec fixed USD [Pay fixed JPY] ; 2021-FXS-538612	59156RV#2 METLIFE INC 1.7550 07/15/2028	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/15/2028		25,545,341	3.3000% [1.7550%]			365,597	6,202,570		2,791,139		4,970,280			307,461		100/100
Currency swap - Rec fixed USD [Pay fixed JPY] ; 2021-FXS-538614	59156RW*5 METLIFE INC 1.8520 07/15/2031	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/15/2031		59,605,795	3.6800% [1.8520%]			988,549	14,472,664		5,194,395		11,597,320			883,822		100/100
Currency swap - Rec fixed USD [Pay fixed JPY] ; 2021-FXS-543130-1	59156RX*4 METLIFE INC 1.8500 12/16/2031	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/26/2021	12/16/2031		13,044,121	3.8000% [1.8500%]			227,566	3,116,729		1,142,648		2,510,998			198,001		100/100
Currency swap - Rec fixed USD [Pay floating AUD] ; 2018-FXS-411960	Q5042#AA5 JEM SOUTHBANK PTY LTD 4.7590 12/28/2038	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	07/25/2018	12/28/2038		4,341,897	4.3625% [AUD BBSW 3M+1.7500%]			69,111	587,698		302,059		477,583			87,527		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2019-FXS-442458	G1108#AP3 BRITISH LAND CO PLC 2.3217 06/06/2034	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/26/2019	06/06/2034		25,858,000	3.9970% [GBP SONIA CMP -5 BD+1.3600%]			361,471	3,532,000		863,481		4,763,000			442,059		100/100
Currency swap - Rec fixed USD [Pay floating NZD] ; 2018-FXS-414034	Q7724#AL2 POWERCO LTD 4.1500 12/13/2025	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2025		6,520,140	4.0830% [NZD BKBM 3M+1.5800%]			42,950	920,205		618,763		1,178,100			58,368		100/100

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Currency swap - Rec floating USD [Pay fixed EUR] ; 2017-FXS-379130	Mortgage Loan LN_0000510138	B	Currency	Citibank NA E570DZWZ7FF32TWEFA76	10/17/2017	04/22/2025		1,613,425	USD LIBOR 3M+2.1460%[2.0300%]			18,960	266,406		362,104		216,631			12,912		100/100
Currency swap - Rec floating USD [Pay fixed EUR] ; 2018-FXS-412758	Mortgage Loan LN_0000510157	B	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/06/2018	08/09/2025		2,309,000	USD LIBOR 3M+2.4030%[2.5200%]			23,860	349,700		494,285		315,100			19,525		100/100
Currency swap - Rec floating USD [Pay fixed GBP] ; 2019-FXS-468097	Mortgage Loan LN_0000510185	B	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/25/2019	11/29/2024		6,477,100	USD LIBOR 3M+2.4250%[3.2100%]			31,153	872,149		1,433,385		1,195,753			47,675		99/100
Currency swap - Rec floating USD [Pay floating GBP] ; 2015-FXS-293159	G2147#AA7 CIRCLE ANGLIA SOCIAL HOUSING P 2.1884 11/02/2025	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	09/18/2015	11/02/2025		21,120,750	USD LIBOR 3M+1.9400%[GBP SONIA 6M FALLBACK+1.7500%]			161,132	6,050,700		6,366,054		3,215,025			185,729		100/91
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												26,394,433	347,386,301	XXX	459,811,266		360,482,647			43,467,599	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(329)		26,869,446	347,386,478	XXX	436,669,853		360,482,647	49		45,829,690	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest rate swaps - Rec fixed [Pay floating] ; 1999-IRS-GENAM9	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	11/12/1999	11/16/2024		125,000,000	6.8420% [USD LIBOR 3M]			5,330,439	6,115,359		6,115,359	(14,090,337)				912,480		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												5,330,439	6,115,359	XXX	6,115,359	(14,090,337)				912,480	XXX	XXX
Credit Default Swap - Rec 0.0000 [PAY 1.0000];PETROLEOS MEXICANOS; 2021-CDS-535110	706451BD2 PEMEX PROJECT FUNDING MASTER T 9.5000 09/15/2027	D 1	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/10/2021	06/20/2026		5,000,000	0.0000 [1.0000]	635,349		(37,917)	855,799		855,799	262,213					3B	0003
Credit Default Swap - Rec 0.0000 [PAY 1.0000];REPUBLIC OF COLOMBIA; 2022-CDS-568806	GRUPO AVAL ACCIONES Y VALORES SA (Multiple Cusips)	D 1	Credit	Citibank NA E570DZWZ7FF32TWEFA76	03/24/2022	06/20/2027		8,000,000	0.0000 [1.0000]		383,440	(42,000)	660,133		660,133	276,693					2B	0003
Credit Default Swap - Rec 0.0000 [PAY 1.0000];REPUBLIC OF COLOMBIA; 2022-CDS-569555	COLOMBIA (REPUBLIC OF) (Multiple Cusips)	D 1	Credit	Citibank NA E570DZWZ7FF32TWEFA76	03/29/2022	06/20/2027		2,750,000	0.0000 [1.0000]		110,979	(14,056)	226,921		226,921	115,942					2B	0003
Credit Default Swap - Rec 0.0000 [PAY 1.0000];REPUBLIC OF PERU; 2022-CDS-568897	I SQUARED CAPITAL ADVISORS(US) LLC (Multiple Cusips)	D 1	Credit	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2022	06/20/2027		11,600,000	0.0000 [1.0000]		(89,928)	(60,900)	266,813		266,813	356,741					2B	0003
Credit Default Swap - Rec 0.0000 [PAY 1.0000];REPUBLIC OF PERU; 2022-CDS-569181	543064AA7 LONGITUDINAL 2 PAMPI FUNDING B 5.2300 10/31/2033	D 1	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/25/2022	06/20/2027		2,000,000	0.0000 [1.0000]		(17,420)	(10,444)	46,002		46,002	63,422					2B	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										635,349	387,071	(165,316)	2,055,668	XXX	2,055,668	1,075,011					XXX	XXX
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-314649	68323ZUS6 ONTARIO PROVINCE OF 0.0000 12/02/2023	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2016	12/02/2023		2,998,118	2.5263% [2.1784%]			46,140	111,675		111,675	(56,796)	252,678			16,233		0004

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-375966	29251ZAY3 ENBRIDGE INC 5.1200 09/28/2040	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/19/2017	09/28/2040		1,198,044	4.9050% [5.1200%]			1,768	84,401		84,401	(87,888)	93,927			25,420		0004
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-378265	29251ZAQ0 ENBRIDGE INC 5.5700 11/14/2035	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/06/2017	11/14/2035		3,185,221	5.3900% [5.5700%]			4,423	168,790		168,790	(178,622)	255,584			57,712		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227504	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG 4.0500 04/02/2024	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	02/21/2014	04/02/2024		686,000	5.3160% [4.0500%]			12,049	191,615		191,615	(13,881)	78,775			4,210		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-284450	U81192AB9 SEALED AIR CORPORATION 4.5000 09/15/2023	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/12/2015	09/15/2023		563,500	6.4725% [4.5000%]			10,318	71,808		71,808	(6,733)	78,775			2,759		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-296992	X7360WAJ1 ROMANIA REPUBLIC OF 2.7500 10/29/2025	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	10/22/2015	10/29/2025		1,111,000	4.4975% [2.7500%]			18,092	128,080		128,080	(9,120)	157,550			9,752		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-298596	U98737AE6 ZF NORTH AMERICA CAPITAL INC 2.7500 04/27/2023	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	11/12/2015	04/27/2023		107,550	4.8475% [2.7500%]			1,993	9,170		9,170	(1,161)	15,755			407		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-300900	U05796AF1 BALL CORP 4.3750 12/15/2023	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	12/04/2015	12/14/2023		103,655	6.5000% [4.3750%]			1,889	10,602		10,602	(1,061)	14,967			569		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305127	U05796AF1 BALL CORP 4.3750 12/15/2023	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	01/14/2016	12/15/2023		314,795	6.2975% [4.3750%]			5,209	30,030		30,030	(2,547)	45,690			1,730		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305134	G8762ZAD8 TESCO CORPORATE TREASURY SERVI 2.5000 07/01/2024	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	01/14/2016	07/01/2024		244,305	4.2835% [2.5000%]			3,839	22,253		22,253	(3,021)	35,449			1,618		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320429	L4678SAC2 HANESBRANDS FINANCE LUXEMBOURG 3.5000 06/15/2024	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	05/20/2016	06/15/2024		112,210	5.5975% [3.5000%]			2,056	14,328		14,328	(1,601)	15,755			734		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320431	L4678SAC2 HANESBRANDS FINANCE LUXEMBOURG 3.5000 06/15/2024	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	05/20/2016	06/15/2024		112,210	5.5975% [3.5000%]			2,056	14,328		14,328	(1,601)	15,755			734		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320437	L4678SAC2 HANESBRANDS FINANCE LUXEMBOURG 3.5000 06/15/2024	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	05/20/2016	06/15/2024		420,788	5.5975% [3.5000%]			7,712	53,728		53,728	(6,003)	59,081			2,751		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320439	L4678SAC2 HANESBRANDS FINANCE LUXEMBOURG 3.5000 06/15/2024	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	05/20/2016	06/15/2024		617,155	5.5975% [3.5000%]			11,311	78,801		78,801	(8,805)	86,653			4,035		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-329417	G03762HU1 ANGLO AMERICAN CAPITAL PLC 3.2500 04/03/2023	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2016	04/03/2023		1,117,000	5.4875% [3.2500%]			22,090	136,121		136,121	(12,075)	157,550			3,976		0004

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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 Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-338862	N6704RAE1 OI EUROPEAN GROUP BV 3.1250 11/15/2024	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/31/2016	11/15/2024		2,358,550	5.2450% [3.1250%]			42,733	250,808		250,808	(37,373)	338,733			17,206		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357551	B9550@AA9 UMICORE SA 1.8400 12/07/2027	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	04/05/2017	12/07/2027		1,278,000	4.0000% [1.8400%]			21,347	138,078		138,078	1,278	189,060			14,556		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-359838	U74079AK7 NETFLIX INC 3.6250 05/15/2027	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	04/27/2017	05/15/2027		597,300	5.9400% [3.6250%]			11,759	77,679		77,679	3,325	86,653			6,422		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-366113	W4662REN2 INTRUM JUSTITIA AB 3.1250 07/15/2024	D 1	Currency	Bank of America NA	B4TYDEB6GKMZ0031MB27	06/19/2017	07/15/2024		1,115,000	5.3500% [3.1250%]			14,582	138,327		138,327	3,240	157,550			7,463		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-408702	XS1844998192 INTL GAME TECHNOLOGY PLC 3.5000 07/15/2024	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/22/2018	07/15/2024		3,495,600	6.6400% [3.5000%]			94,959	625,593		625,593	(88,350)	472,650			23,396		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2019-FXS-444909	T92777AQ3 TELECOM ITALIA SPA 2.3750 10/12/2027	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/23/2019	10/12/2027		893,600	4.9150% [2.3750%]			19,688	147,772		147,772	(6,777)	126,040			10,026		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2020-FXS-487248	U82239AJ0 SILGAN HOLDINGS INC 3.2500 03/15/2025	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/15/2024		537,000	5.1875% [3.2500%]			7,678	45,378		45,378	(1,775)	78,775			3,242		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-540180	XS2264968665 COTE D IVOIRE REPUBLIC OF 4.8750 01/30/2032	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	07/23/2021	01/30/2032		5,779,847	6.7020% [4.8750%]			114,023	1,296,146		1,296,146	227,834	774,201			88,319		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2021-FXS-542240	L1493#AB1 CATHEXIS SCSP IV 2.0000 08/15/2026	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/17/2021	08/15/2023		5,636,588	2.9550% [2.0000%]			49,879	857,831		857,831	(31,608)	731,436			26,347		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2022-FXS-574333	C7S90BAC2 PANTHER BF AGGREGATOR 2 LP 4.3750 05/15/2026	D 1	Currency	The Toronto-Dominion Bank	PT3QB789TSUIDF371261	05/11/2022	05/15/2024		2,639,250	6.8370% [4.3750%]			27,702	205,114		205,114	14,989	190,125			16,820		0004
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2022-FXS-578924	XS1634253196 UPCB FINANCE VII LTD 3.6250 06/15/2029	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	06/14/2022	06/15/2024		2,634,176	5.8080% [3.6250%]			18,622	159,545		159,545	1,925	157,621			17,221		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217689	Mortgage Loan LN_0000510064	B	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033		20,915,200	7.0120% [6.4600%]			339,234	9,883,040		9,883,040	1,444,691	3,048,320			349,807		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217696	Mortgage Loan LN_0000510064	B	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033		5,228,800	7.0120% [6.4600%]			84,809	2,470,760		2,470,760	361,173	762,080			87,452		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-251732	G2479@AA7 COVENT GARDEN GROUP HOLDINGS L 3.6300 12/16/2024	D 1	Currency	Nomura Global Financial Products Inc	0Z3V05H2G7GRS05BHJ91	09/16/2014	12/16/2024		1,013,125	4.0400% [3.6300%]			12,163	331,249		331,249	(16,021)	(8,875)			7,537		0004

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-251735	G2479@AB5 COVENT GARDEN GROUP HOLDINGS L 3.6800 12/16/2026	D 1	Currency	Nomura Global Financial Products Inc	0Z3V05H2G7GRS05BHJ91	09/16/2014	12/16/2026		4,660,375	4.1450% [3.6800%]			58,785	1,611,854		1,611,854	(66,471)	(40,825)			47,832		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308282	G65040AD2 NGG FINANCE PLC 5.6250 06/18/2073	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/11/2016	06/18/2025		1,443,200	6.0625% [5.6250%]			19,585	380,384		380,384	20,958	238,150			11,896		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-336538	G3663#AA9 FORTH PORTS LTD 2.6200 12/15/2026	D 1	Currency	Citibank NA	E570DZWZ7FF32TWEFA76	10/07/2016	12/15/2026		1,367,300	3.5250% [2.6200%]			11,023	217,282		217,282	41,353	261,965			14,029		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-336542	G3663#AB7 FORTH PORTS LTD 2.6200 01/06/2027	D 1	Currency	Citibank NA	E570DZWZ7FF32TWEFA76	10/07/2016	01/06/2027		1,864,500	3.5250% [2.6200%]			14,826	297,342		297,342	57,463	357,225			19,267		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337907	G1745*AR2 BROOKFIELD UTILITIES ISSUER UK 2.6200 11/10/2026	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/19/2016	11/10/2026		738,120	3.4000% [2.6200%]			5,288	93,258		93,258	9,330	142,890			7,487		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338960	G6177#AF0 INCHCAPE PLC 3.1000 05/18/2029	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	11/01/2016	05/18/2029		1,711,080	3.8425% [3.1000%]			11,501	232,566		232,566	67,493	333,410			22,038		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351123	G8256#AA1 SOHO ESTATES HOLDINGS LTD 3.7900 04/26/2032	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	02/24/2017	04/26/2032		1,375,000	5.3810% [3.7900%]			19,478	316,996		316,996	63,612	261,965			21,277		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351152	G8256#AC7 SOHO ESTATES HOLDINGS LTD 3.9700 04/26/2037	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	02/24/2017	04/26/2037		2,995,680	5.6800% [3.9700%]			45,310	832,712		832,712	232,543	571,560			57,195		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351162	G8256#AB9 SOHO ESTATES HOLDINGS LTD 3.9000 04/26/2035	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	02/24/2017	04/26/2035		2,750,000	5.5450% [3.9000%]			40,248	712,104		712,104	178,983	523,930			48,765		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351901	G7059#AA2 PHOENIX NATURAL GAS PP FINANCE 2.1200 08/05/2024	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	03/01/2017	08/05/2024		1,968,000	3.7125% [2.1200%]			24,997	253,209		253,209	(7,249)	381,040			13,381		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-368917	G9766#AD6 WORKSPACE GROUP PLC 3.0700 08/18/2025	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	07/13/2017	08/16/2025		1,938,300	4.2775% [3.0700%]			20,036	357,844		357,844	22,381	357,225			16,445		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-368943	G9766#AE4 WORKSPACE GROUP PLC 3.1900 08/16/2027	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	07/13/2017	08/16/2027		1,809,080	4.3925% [3.1900%]			18,723	384,933		384,933	57,870	333,410			19,981		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-410431	42246QAE8 HEATHROW FUNDING LTD 3.4600 03/19/2038	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/10/2018	03/19/2038		6,631,500	4.9220% [3.4600%]			91,867	2,292,296		2,292,296	649,401	1,190,750			130,443		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-413434	G4379#AA2 HEATHROW FINANCE PLC 4.8300 08/13/2030	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	08/10/2018	08/13/2030		3,575,600	6.4575% [4.8300%]			57,095	985,613		985,613	274,897	666,820			50,167		0004

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2019-FXS-465175	G4378*AJ8 HEATHROW AIRPORT 2.7800 04/24/2035	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/25/2019	04/24/2035		9,991,800	3.7455% [2.7800%]			91,951	2,383,123		2,383,123	855,900	1,857,570			177,144		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2020-FXS-498944	Mortgage Loan LN_0000510197	B	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	07/08/2020	12/05/2033		3,823,292	7.1115% [6.4600%]			23,411	911,070		911,070	674,504	723,494			63,945		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2022-FXS-561474	Pending Settlement - Cadogan	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2022	09/03/2062		12,213,813	3.6145% [2.6500%]				2,626,699		2,626,699	599,124	2,027,575			386,010		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2022-FXS-561477	Pending Settlement - Cadogan	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2022	03/03/2062		12,213,813	3.6245% [2.6500%]				2,525,698		2,525,698	498,123	2,027,575			383,567		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2022-FXS-561480	Pending Settlement - Cadogan	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2022	09/02/2062		12,213,813	3.6295% [2.6500%]				2,480,288		2,480,288	452,713	2,027,575			385,997		0004
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2022-FXS-561487	Pending Settlement - Cadogan	N/A	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2022	09/01/2062		12,213,813	3.6425% [2.6500%]				2,362,111		2,362,111	334,536	2,027,575			385,983		0004
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184388	G3225*AB2 EVERSHOLT FUNDING PLC 2.1884 12/19/2036	D 1	Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	12/12/2012	12/19/2036		19,332,000	5.1550% [GBP SONIA CMP -5 BD+2.6066%]			377,620	4,819,818		4,819,818	(3,767,121)	2,857,800			364,629		0004
Currency swap - Rec fixed USD [Pay floating GBP] ; 2013-FXS-201141	G2956@AC5 ABP ACQUISITIONS UK LTD 2.1884 12/26/2033	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2013	12/26/2033		4,756,950	5.5810% [GBP SONIA CMP -5 BD+2.2000%]			113,784	1,281,835		1,281,835	(953,928)	738,265			79,764		0004
Currency swap - Rec floating USD [Pay fixed EUR] ; 2021-FXS-533981	Mortgage Loan LN_0000510206	B	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/01/2021	06/04/2026		4,288,200	USD LIBOR 3M+3.4670%[3.0300%]			68,392	1,299,343		1,299,343	358,129	551,425			41,128		0004
Currency swap - Rec floating USD [Pay fixed EUR] ; 2022-FXS-573431	Mortgage Loan LN_0000510232	B	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	05/02/2022	04/22/2025		612,754	USD SOFR CMP+3.1650%[3.6750%]			3,418	67,374		67,374	25,558	41,816			4,904		0004
Currency swap - Rec floating USD [Pay fixed EUR] ; 2022-FXS-573435	Mortgage Loan LN_0000510228	B	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	05/02/2022	04/27/2025		362,385	USD SOFR CMP+3.1635%[3.6750%]			2,019	39,929		39,929	15,199	24,730			2,908		0004
Currency swap - Rec floating USD [Pay fixed GBP] ; 2020-FXS-497838	Mortgage Loan LN_0000510188	B	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/25/2020	11/29/2024		2,459,886	USD LIBOR 3M+2.5100%[2.6100%]			22,088	498,569		498,569	180,498	471,297			18,106		0004
Currency swap - Rec floating USD [Pay fixed GBP] ; 2020-FXS-499218	Mortgage Loan LN_0000510190	B	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	07/10/2020	07/17/2025		13,245,750	USD LIBOR 3M+2.3925%[2.4700%]			124,594	3,193,025		3,193,025	1,197,243	2,500,575			110,768		0004
Currency swap - Rec floating USD [Pay floating EUR] ; 2018-FXS-414122	Mortgage Loan LN_0000510160	B	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	08/17/2018	08/17/2025		1,141,000	USD LIBOR 3M+1.6625%[EUR EURIBOR 3M+1.3000%]			17,044	167,447		167,447	(4,828)	157,550			9,685		0004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Currency swap - Rec floating USD [Pay floating EUR] ; 2020-FXS-518180	Mortgage Loan LN_0000510201	B	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2020	12/22/2025		11,871,112	USD LIBOR 3M+2.0810%[EUR EURIBOR 3M+1.9000%]			169,329	2,400,796		2,400,796	(17,624)	1,534,537			106,677		0004
Currency swap - Rec floating USD [Pay floating EUR] ; 2021-FXS-531876	Mortgage Loan LN_0000510195	B	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	05/12/2021	09/29/2025		903,889	USD LIBOR 3M+2.3775%[EUR EURIBOR 3M+1.8000%]			13,729	184,468		184,468	7,629	117,868			7,828		0004
Currency swap - Rec floating USD [Pay floating EUR] ; 2021-FXS-536976	Mortgage Loan LN_0000510205	B	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/22/2021	06/25/2026		14,294,921	USD LIBOR 3M+2.9935%[EUR EURIBOR 3M+2.4000%]			280,586	2,835,907		2,835,907	141,617	1,316,860			138,170		0004
Currency swap - Rec floating USD [Pay floating EUR] ; 2021-FXS-553880	Mortgage Loan LN_0000510195	B	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	11/30/2021	09/29/2025		1,422,376	USD SOFR CMP+2.6535%[EUR EURIBOR 3M+1.8000%]			19,193	215,748		215,748	(99,280)	197,232			12,318		0004
Currency swap - Rec floating USD [Pay floating EUR] ; 2022-FXS-571276	Mortgage Loan LN_0000510219	B	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	04/12/2022	09/29/2025		81,053	USD SOFR CMP+2.7075%[EUR EURIBOR 3M+2.0000%]			889	8,491		8,491	486	8,005			702		0004
Currency swap - Rec floating USD [Pay floating EUR] ; 2022-FXS-574185	Mortgage Loan LN_0000510219	B	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	05/10/2022	09/29/2025		89,931	USD SOFR CMP+2.7270%[EUR EURIBOR 3M+2.0000%]			886	6,680		6,680	399	6,280			779		0004
Currency swap - Rec floating USD [Pay floating GBP] ; 2015-FXS-294201	G8278*AB7 BRISTOL AIRPORT LTD 1.9270 05/15/2025	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	09/29/2015	05/15/2025		15,155,000	USD LIBOR 3M+1.8430%[GBP SONIA 6M FALLBACK+1.6500 %]			112,578	4,167,904		4,167,904	43,751	2,381,500			122,762		0004
Currency swap - Rec floating USD [Pay floating GBP] ; 2020-FXS-491441	Mortgage Loan LN_0000510192	B	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/23/2020	07/31/2024		27,855,000	USD LIBOR 3M+2.3470%[GBP SONIA 3M FALLBACK+2.3500 %]			40,994	2,827,429		2,827,429	238,936	5,358,375			188,697		0004
Currency swap - Rec floating USD [Pay floating GBP] ; 2020-FXS-497222	G5896#AA3 LONDON CITY AIRPORT 2.1500 02/18/2023	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	06/19/2020	02/15/2023		7,045,200	USD LIBOR 3M+1.6850%[GBP SONIA 3M FALLBACK+1.6500 %]			12,241	685,997		685,997	33,160	1,357,455			21,660		0004
Currency swap - Rec floating USD [Pay floating GBP] ; 2021-FXS-542444	Mortgage Loan LN_0000510208	B	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	08/19/2021	08/24/2026		13,512,572	USD SOFR CMP+2.8990%[GBP SONIA CMP -5 BD+2.8500%]			62,432	2,664,841		2,664,841	191,843	2,353,041			133,449		0004
Currency swap - Rec floating USD [Pay floating GBP] ; 2021-FXS-543840	Mortgage Loan LN_0000510213	B	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/09/2026		6,665,405	USD SOFR CMP+2.7975%[GBP SONIA CMP -5 BD+2.7500%]			32,004	1,382,228		1,382,228	88,538	1,146,692			66,196		0004
Currency swap - Rec floating USD [Pay floating GBP] ; 2021-FXS-546384	Mortgage Loan LN_0000510212	B	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/27/2021	10/01/2026		2,742,000	USD SOFR CMP+2.5160%[GBP SONIA CMP -5 BD+2.4500%]			12,473	540,909		540,909	31,930	476,300			27,439		0004
Currency swap - Rec floating USD [Pay floating GBP] ; 2021-FXS-555873	Mortgage Loan LN_0000510217	B	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/13/2021	12/17/2025		18,276,543	USD SOFR CMP+2.1585%[GBP SONIA CMP -5 BD+2.0500%]			75,567	2,999,009		2,999,009	126,935	2,964,732			163,890		0004
Currency swap - Rec floating USD [Pay floating GBP] ; 2022-FXS-561498	G2687*AA7 DAWSONGROUP PLC 2.1884 03/31/2026	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2022	03/31/2026		8,445,150	USD SOFR CMP+1.2620%[GBP SONIA CMP -5 BD+1.1400%]			34,457	1,432,283		1,432,283	19,823	1,412,460			79,013		0004

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Currency swap - Rec floating USD [Pay floating GBP] ; 2022-FXS-573577	Mortgage Loan LN_0000510221	B	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	05/03/2022	05/09/2027		19,546,800	USD SOFR CMP+2.5675%[GBP SONIA CMP -5 BD+2.3500%]			85,268	2,345,539		2,345,539	213,019	2,132,520			209,803		0004
Currency swap - Rec floating USD [Pay floating GBP] ; 2022-FXS-578107	Mortgage Loan LN_0000510223	B	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	06/08/2022	09/09/2026		2,684,630	USD SOFR CMP+2.9380%[GBP SONIA CMP -5 BD+2.7500%]			9,443	323,889		323,889	28,141	295,748			26,662		0004
Currency swap - Rec floating USD [Pay floating GBP] ; 2022-FXS-579770	Mortgage Loan LN_0000510236	B	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2022	12/17/2025		7,375,251	USD SOFR CMP+2.5250%[GBP SONIA CMP -5 BD+2.3000%]			26,073	744,037		744,037	51,410	692,627			66,135		0004
Currency swap - Rec floating USD [Pay floating GBP] ; 2022-FXS-591880	Mortgage Loan LN_0000510163	B	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/16/2022	09/21/2023		1,355,877	USD SOFR CMP+2.4830%[GBP SONIA CMP -5 BD+2.3700%]			532	27,293		27,293	271	27,022			6,695		0004
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												3,281,880	77,171,217	XXX	77,171,217	4,654,839	55,861,903			5,082,068	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										635,349	387,071	8,447,002	85,342,243	XXX	85,342,243	(8,360,487)	55,861,903			5,994,548	XXX	XXX
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.37; 2021-RCDS-546125	12607@ QJ2 CDX.NA.IG.37	DB C	Credit	ICE Clear US Inc 549300HWWR1D80TS2G29	09/22/2021	12/20/2026		193,000,000	1.0000 [0.0000]	4,785,438		1,463,583	3,855,353		450,658			(682,562)		193,000,000	2B	N/A
1189999999. Subtotal - Swaps - Replication - Credit Default										4,785,438		1,463,583	3,855,353	XXX	450,658			(682,562)		193,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										4,785,438		1,463,583	3,855,353	XXX	450,658			(682,562)		193,000,000	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate										(329)		5,805,452	6,115,536	XXX	(17,026,054)	(14,090,337)		49		3,274,572	XXX	XXX
1369999999. Total Swaps - Credit Default										5,420,788	387,071	1,298,267	5,911,020	XXX	2,506,325	1,075,011		(682,562)		193,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												29,676,313	424,557,518	XXX	536,982,483	4,654,839	416,344,550			48,549,666	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										5,420,459	387,071	36,780,031	436,584,074	XXX	522,462,754	(8,360,487)	416,344,550	(682,513)		244,824,238	XXX	XXX
Currency Forward - BUY USD SELL AUD ; 2022-FOR-592671	Joint Ventures Interest Portfolio	BA	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	09/23/2022	10/28/2022		5,060,814	1.52860789678839				84,535		84,535	(2,418)	86,953			7,008		0004
Currency Forward - BUY USD SELL CAD ; 2022-FOR-588608	CANADA (GOVERNMENT OF) (Mutliple Cusips)	D 1	Currency	The Toronto-Dominion Bank PT3QB789TSUIDF371261	08/25/2022	10/28/2022		131,271,417	1.29426499995582				7,659,463		7,659,463	37,113	7,622,350			181,791		0004
Currency Forward - BUY USD SELL EUR ; 2022-FOR-592662	Joint Ventures Interest Portfolio	BA	Currency	The Toronto-Dominion Bank PT3QB789TSUIDF371261	09/23/2022	10/28/2022		55,798,927	1.02765417381743				(487,785)		(487,785)	(111,621)	(376,164)			77,273		0004
Currency Forward - BUY USD SELL EUR ; 2022-FOR-593391	SPEEDBREAK BIDCO GMBH 2.2500 01/11/2029	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	09/28/2022	03/31/2023		19,631,670	1.02385584109757				(310,616)		(310,616)	(251,321)	(59,295)			69,313		0004
Currency Forward - BUY USD SELL GBP ; 2022-FOR-585910	G3653*AA5 FOOTBALL LEAGUE LTD/THE 2.1884 02/28/2027	D 1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	08/11/2022	02/28/2023		7,706,158	0.814693153571291				682,143		682,143	(15,711)	697,854			24,783		0004
Currency Forward - BUY USD SELL GBP ; 2022-FOR-592634	Joint Ventures Interest Portfolio	BA	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	09/23/2022	10/28/2022		19,344,309	0.918357975939021				(501,721)		(501,721)	(14,960)	(486,761)			26,789		0004
1439999999. Subtotal - Forwards - Hedging Other													7,126,019	XXX	7,126,020	(358,918)	7,484,938			386,958	XXX	XXX
1479999999. Subtotal - Forwards													7,126,019	XXX	7,126,020	(358,918)	7,484,938			386,958	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(329)		26,869,446	347,386,478	XXX	436,669,853		360,482,647	49		45,829,690	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

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 Quarter-end (b)
1709999999. Subtotal - Hedging Other										5,282,849	14,602,071	12,077,846	151,605,925	XXX	151,605,925	29,986,843	63,346,840			6,381,505	XXX	XXX
1719999999. Subtotal - Replication										4,785,438		1,463,583	3,855,353	XXX	450,658			(682,562)		193,000,000	XXX	XXX
1729999999. Subtotal - Income Generation											(219,300)		(128,033)	XXX	(128,033)	91,267					XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										10,067,959	14,382,771	40,410,875	502,719,723	XXX	588,598,403	30,078,110	423,829,488	(682,513)		245,211,196	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	Hedges the interest rate risk of liabilities
0002	Hedges the interest rate risk of assets.
0003	Hedges the credit risk of assets.
0004	Hedges the currency risk of foreign currency denominated assets.

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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									
Bank of America NA	B4TYDEB6GKMZ0031MB27	Y	Y	20,501,392		16,361,924			18,687,730			1,521,184	
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y	227,390,000		159,022,531			210,220,871	(5,268,667)		19,234,204	
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	32,467,000		22,550,472			26,554,526			3,062,697	
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	89,521,000		70,535,955	(269,904)		81,132,069	(734,010)		7,137,062	
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Y	Y	139,884,669		127,414,692			154,543,579	(454,905)	14,204,005	12,061,676	
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	540,000		590,294		50,294	599,875		59,875	45,477	45,477
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Y	Y	12,967,224		12,400,244			12,400,244			912,480	345,500
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	19,480,000		15,572,314	(832,752)		15,783,327	(128,033)		1,437,286	
Mizuho Capital Markets LLC	0V6W8S6QX2D1J857QP30	Y	Y			2,541,825		2,541,825	4,423,386	(17,166,640)		1,863,307	1,863,307
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	7,170,000		3,771,988			6,170,393			606,180	
The Toronto-Dominion Bank	PT3QB789TSUIDF371261	Y	Y	7,907,000		7,864,577	(487,785)		7,864,577	(487,785)		275,884	
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	3,730,000		2,108,610			3,411,838			157,321	
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Y	Y	65,177,000		50,812,091	(812,337)		61,161,339	(812,337)		3,144,431	
0299999999. Total NAIC 1 Designation				626,735,285		491,547,518	(2,402,778)	2,592,119	602,953,752	(25,052,376)	14,263,880	51,459,190	2,254,285
Nomura Global Financial Products Inc	0Z3V05H2G7GRS05BHJ91	Y	Y	11,600,000		9,719,453			11,050,524			516,217	
0399999999. Total NAIC 2 Designation				11,600,000		9,719,453			11,050,524			516,217	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				568,921		3,855,530		3,286,609	1,051,640	(1,405,137)		193,235,789	193,235,789
0999999999 - Gross Totals				638,904,206		505,122,501	(2,402,778)	5,878,727	615,055,916	(26,457,513)	14,263,880	245,211,196	195,490,074
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						505,122,501	(2,402,778)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	Cash		Cash	728,775	728,775	728,775		V
Mizuho Capital Markets LLC 0V6W8S6QX2D1J857QP30	Corporate	032654-AN-5	ANALOG DEVICES INC	6,102,106	6,429,000	6,778,528	12/05/2026	V
Mizuho Capital Markets LLC 0V6W8S6QX2D1J857QP30	Corporate	582839-AH-9	MEAD JOHNSON NUTRITION CO	5,640,674	5,768,000	6,053,109	11/15/2025	V
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810-EW-4	UNITED STATES TREASURY	527,031	500,000	508,354	02/15/2026	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810-FT-0	UNITED STATES TREASURY	1,730,188	1,600,000	1,549,615	02/15/2036	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810-QA-9	UNITED STATES TREASURY	699,772	735,000	717,101	02/15/2039	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810-SU-3	UNITED STATES TREASURY	350,877	530,000	487,361	02/15/2051	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810-RT-7	UNITED STATES TREASURY	2,880,312	4,000,000	4,010,624	08/15/2046	I
0199999999 - Total				18,659,735	20,290,775	20,833,466	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	US Agency - Loan Backed	3137BC-5L-8	FREDDIE MAC FHLMC_4366	72,513	76,638	XXX	07/15/2044	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3137H2-RN-6	FEDERAL HOME LOAN MORTGAGE CORPORATION FHLMC_4454	254,007	295,883	XXX	06/15/2048	V
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912828-Z9-4	UNITED STATES TREASURY	3,965,844	4,673,000	XXX	02/15/2030	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3138ER-PM-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	215,398	230,683	XXX	11/01/2026	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3128MC-DU-6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	371,031	376,607	XXX	04/01/2024	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3128HX-4M-4	FHSTR_277A	705,311	773,005	XXX	09/15/2042	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3136AY-3V-3	FANNIE MAE FNMA_13-138	435,126	446,526	XXX	07/29/2030	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3136BL-V3-1	FREDDIE MAC FHLMC_4159	417,037	454,742	XXX	06/25/2048	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3136BL-YT-1	FREDDIE MAC FHLMC_4159	200,513	237,000	XXX	02/15/2040	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3137H2-RN-6	FEDERAL HOME LOAN MORTGAGE CORPORATION FHLMC_4454	272,593	317,533	XXX	06/15/2048	V
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AF-8	UNITED STATES TREASURY	1,497,052	1,551,600	XXX	08/15/2023	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3136BJ-JT-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,249,847	2,618,323	XXX	09/25/2051	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3136BJ-QT-5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	496,787	589,850	XXX	09/25/2051	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3138ER-PM-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	213,064	228,183	XXX	11/01/2026	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3138WJ-KU-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	200,285	215,867	XXX	11/01/2031	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	36179V-SG-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2	8,934,985	10,340,338	XXX	08/20/2050	V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	227,390,000	227,390,000	XXX		V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash		Cash	8,644,000	8,644,000	XXX		V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash		Cash	23,823,000	23,823,000	XXX		V
Citibank NA E57ODZWZ7FF32TWEFA76	Cash		Cash	89,521,000	89,521,000	XXX		V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Corporate	30212P-AS-4	EXPEDIA GROUP INC	15,203,557	15,105,000	XXX	05/01/2025	V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Corporate	459200-KB-6	INTERNATIONAL BUSINESS MACHINES CORP	19,842,112	24,000,000	XXX	05/15/2039	V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Cash		Cash	30,000,000	30,000,000	XXX		V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Cash		Cash	74,839,000	74,839,000	XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash	540,000	540,000	XXX		V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810-QY-7	UNITED STATES TREASURY	319,996	395,000	XXX	11/15/2042	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810-RT-7	UNITED STATES TREASURY	191,541	266,000	XXX	08/15/2046	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810-SF-6	UNITED STATES TREASURY	255,938	300,000	XXX	02/15/2049	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810-SJ-8	UNITED STATES TREASURY	386,769	529,000	XXX	08/15/2049	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810-SL-3	UNITED STATES TREASURY	707,602	1,030,000	XXX	02/15/2050	V

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)
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912828-D5-6	UNITED STATES TREASURY	270,386	280,000	XXX	08/15/2024	V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912828-U2-4	UNITED STATES TREASURY	505,055	550,000	XXX	11/15/2026	V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	91282C-CF-6	UNITED STATES TREASURY	264,938	300,000	XXX	05/31/2026	V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Cash		Cash	6,865,000	6,865,000	XXX		V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Cash		Cash	3,200,000	3,200,000	XXX		V
Ice Clear US Inc	549300HWWR1D8OTS2G29	Cash		Cash	568,921	568,921	XXX		V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Cash		Cash	19,480,000	19,480,000	XXX		V
Nomura Global Financial Products Inc	OZ3VO5H2G7GRS05BHJ91	Cash		Cash	11,600,000	11,600,000	XXX		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash	7,170,000	7,170,000	XXX		V
The Toronto-Dominion Bank	PT3QB789TSUIDF371261	Cash		Cash	7,907,000	7,907,000	XXX		V
UBS AG	BFM8T61CT2L1QCEMIK50	Cash		Cash	3,730,000	3,730,000	XXX		V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Cash		Cash	10,707,000	10,707,000	XXX		V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Cash		Cash	54,470,000	54,470,000	XXX		V
0299999999 - Total					638,904,206	646,635,698	XXX	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Metropolitan Tower Life Insurance Company

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(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
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
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. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ .... NAIC 2 $ .... NAIC 3 $ .... NAIC 4 $ .... NAIC 5 $ .... NAIC 6 $ ....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
912828-5D-8	UNITED STATES TREASURY		1.A	9,871,094	9,980,160	09/30/2023
91282C-ER-8	UNITED STATES TREASURY		1.A	48,554,688	49,435,294	05/31/2024
91282C-FA-4	UNITED STATES TREASURY		1.A	14,666,016	14,939,600	07/31/2024
91282C-FG-1	UNITED STATES TREASURY		1.A	24,559,570	24,869,389	08/31/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				97,651,368	99,224,443	XXX
3622A2-GA-4	GINNIE MAE I		1.A	2,188,261	2,297,463	07/15/2028
36230T-Z4-7	GINNIE MAE I		1.A	747,546	859,310	03/15/2033
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities				2,935,807	3,156,773	XXX
0109999999. Total - U.S. Government Bonds				100,587,175	102,381,216	XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
3130AK-QX-7	FEDERAL HOME LOAN BANKS		1.A	22,055,617	25,000,000	01/28/2026
3130AP-VJ-1	FEDERAL HOME LOAN BANKS		1.A	44,385,237	50,000,000	11/23/2026
3130AQ-UT-8	FEDERAL HOME LOAN BANKS		1.A	22,528,831	25,000,000	02/17/2027
3130AS-ZD-4	FEDERAL HOME LOAN BANKS		1.A	24,756,619	25,000,000	08/28/2025
3134GW-6C-5	FEDERAL HOME LOAN MORTGAGE COR		1.A	21,677,017	24,997,433	10/28/2026
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				135,403,321	149,997,433	XXX
3131XC-EB-9	FEDERAL HOME LOAN MORTGAGE COR		1.A	5,713,015	6,300,579	08/01/2031
31329J-H6-7	FEDERAL HOME LOAN MORTGAGE COR		1.A	1,571,040	1,736,507	04/01/2042
31329N-PV-4	FEDERAL HOME LOAN MORTGAGE COR		1.A	2,517,046	2,778,472	06/01/2047
31329P-ZJ-5	FEDERAL HOME LOAN MORTGAGE COR		1.A	3,867,659	4,173,255	12/01/2048
3132A3-KZ-2	FEDERAL HOME LOAN MORTGAGE COR		1.A	1,585,204	1,716,946	10/01/2040
3132A5-JS-5	FEDERAL HOME LOAN MORTGAGE COR		1.A	1,161,658	1,237,769	06/01/2048
3132AC-SU-5	FEDERAL HOME LOAN MORTGAGE COR		1.A	4,714,899	5,282,380	04/01/2047
3132DM-HH-1	FEDERAL HOME LOAN MORTGAGE COR		1.A	9,401,826	10,954,847	01/01/2050
3133A1-3K-6	FEDERAL HOME LOAN MORTGAGE COR		1.A	8,361,835	9,861,747	02/01/2050
3133KJ-3W-0	FEDERAL HOME LOAN MORTGAGE COR		1.A	14,634,381	18,222,043	09/01/2050
3133KJ-7G-1	FEDERAL HOME LOAN MORTGAGE COR		1.A	7,538,026	9,284,801	09/01/2050
3133KJ-GE-6	FEDERAL HOME LOAN MORTGAGE COR		1.A	5,293,028	6,455,998	06/01/2050
3133KJ-ZC-9	FEDERAL HOME LOAN MORTGAGE COR		1.A	21,432,928	26,942,059	09/01/2050
3133KK-FL-8	FEDERAL HOME LOAN MORTGAGE COR		1.A	7,310,511	9,205,937	10/01/2050
3138A4-Y3-3	FEDERAL NATIONAL MORTGAGE ASSO		1.A	1,180,906	1,272,206	01/01/2026
3138E0-RK-7	FEDERAL NATIONAL MORTGAGE ASSO		1.A	1,090,894	1,181,388	12/01/2041
3138WD-DL-2	FEDERAL NATIONAL MORTGAGE ASSO		1.A	4,083,980	4,570,842	11/01/2044
3138WE-3V-9	FEDERAL NATIONAL MORTGAGE ASSO		1.A	484,919	542,605	07/01/2045
3138WE-U6-4	FEDERAL NATIONAL MORTGAGE ASSO		1.A	2,482,927	2,778,710	06/01/2045
3138WK-T4-7	FEDERAL NATIONAL MORTGAGE ASSO		1.A	3,415,542	3,834,131	05/01/2047
3138WS-QH-4	FEDERAL NATIONAL MORTGAGE ASSO		1.A	2,320,224	2,634,547	05/01/2043
3138YX-EV-3	FEDERAL NATIONAL MORTGAGE ASSO		1.A	1,445,824	1,608,940	07/01/2045
3140FP-CD-9	FEDERAL NATIONAL MORTGAGE ASSO		1.A	5,806,649	6,533,990	06/01/2047
3140FX-H3-9	FEDERAL NATIONAL MORTGAGE ASSO		1.A	4,547,365	5,027,679	01/01/2058
3140H6-MW-6	FEDERAL NATIONAL MORTGAGE ASSO		1.A	4,049,491	4,352,366	03/01/2048
3140K0-DZ-8	FEDERAL NATIONAL MORTGAGE ASSO		1.A	4,351,366	5,043,479	11/01/2049
3140L5-AK-2	FEDERAL NATIONAL MORTGAGE ASSO		1.A	4,858,029	5,907,292	04/01/2051
3140L6-YZ-1	FEDERAL NATIONAL MORTGAGE ASSO		1.A	13,863,437	16,882,861	04/01/2051
3140QB-4Q-8	FEDERAL NATIONAL MORTGAGE ASSO		1.A	7,591,642	8,600,481	10/01/2049
3140QB-TF-5	FEDERAL NATIONAL MORTGAGE ASSO		1.A	8,810,823	10,376,826	09/01/2049
3140QC-K8-8	FEDERAL NATIONAL MORTGAGE ASSO		1.A	19,251,538	21,561,272	12/01/2049
3140QE-DP-4	FEDERAL NATIONAL MORTGAGE ASSO		1.A	17,792,571	22,309,690	07/01/2050
3140QE-VL-3	FEDERAL NATIONAL MORTGAGE ASSO		1.A	31,821,575	40,142,449	08/01/2050
3140QF-BS-7	FEDERAL NATIONAL MORTGAGE ASSO		1.A	6,591,028	8,227,062	10/01/2050
3140QF-F4-6	FEDERAL NATIONAL MORTGAGE ASSO		1.A	3,542,873	4,378,423	10/01/2050
3140QL-6V-3	FEDERAL NATIONAL MORTGAGE ASSO		1.A	39,351,838	48,624,854	10/01/2051
3140QM-JM-7	FEDERAL NATIONAL MORTGAGE ASSO		1.A	21,179,964	25,667,474	11/01/2051
3140X4-UK-0	FEDERAL NATIONAL MORTGAGE ASSO		1.A	3,415,347	3,867,670	08/01/2049
3140X7-QD-4	FEDERAL NATIONAL MORTGAGE ASSO		1.A	18,866,669	23,545,189	08/01/2050
3140XC-XP-8	FEDERAL NATIONAL MORTGAGE ASSO		1.A	19,523,445	24,012,842	09/01/2051
31417Y-VJ-3	FEDERAL NATIONAL MORTGAGE ASSO		1.A	2,374,170	2,518,432	01/01/2031
31418C-U8-5	FEDERAL NATIONAL MORTGAGE ASSO		1.A	786,637	851,144	03/01/2048
31418C-WT-7	FEDERAL NATIONAL MORTGAGE ASSO		1.A	2,436,158	2,618,619	05/01/2048
31418C-XN-9	FEDERAL NATIONAL MORTGAGE ASSO		1.A	1,105,823	1,177,822	06/01/2048
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				353,526,710	424,804,625	XXX
26829H-AA-4	ECMC GROUP STUDENT LOAN TRUST		1.A FE	3,663,939	3,721,154	11/25/2069
78447Y-AD-4	SLMA_13-3		1.C FE	1,856,046	2,001,340	09/25/2043
83715A-AH-2	SOUTH CAROLINA STUDENT LN CORP		1.A FE	751,428	753,286	09/03/2024
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				6,271,413	6,475,780	XXX
0909999999. Total - U.S. Special Revenues Bonds				495,201,444	581,277,838	XXX
00287Y-BP-3	ABBVIE INC		2.B FE	3,498,355	3,494,166	11/21/2022
00912X-B@-2	AIR LEASE CORPORATION		1.G PL	9,987,399	10,000,000	11/06/2022
04317@-BC-1	ARTHUR J GALLAGHER&CO		2.B PL	6,000,000	6,000,000	06/13/2024
05565E-E*-2	BMW US CAPITAL LLC		1.F	2,801,429	2,805,698	11/01/2022
12610#-AJ-2	CBRE US CORE PARTNERS REIT OPE		2.A Z	4,594,943	5,000,000	06/06/2027
17401Q-AR-2	CITIZENS BANK NA		2.A FE	4,999,337	5,000,000	03/29/2023
233851-DM-3	DAIMLER FINANCE NORTH AMERICA		1.G FE	10,022,160	10,000,000	05/04/2023
23636A-AQ-4	DANSKE BANK AS		2.A FE	9,948,231	10,000,000	09/12/2023
34490@-AA-2	NFL TRUST XI		1.F FE	389,815	400,000	10/05/2023
355145-B#-9	FRANKLIN UNIVERSAL TRUST		1.F FE	4,992,758	5,000,000	09/15/2023
36257@-AB-8	GSW ARENA HOLDINGS LLC		2.B PL	2,900,000	2,900,000	06/30/2028
370334-CC-6	GENERAL MILLS INC		2.B FE	3,302,603	3,283,893	10/17/2023
461127-E#-5	INTERTEK FINANCE PLC		2.A	1,549,315	1,600,000	12/02/2023
46647P-AW-6	JPMORGAN CHASE&CO		1.F FE	2,000,291	2,000,917	07/23/2024
486606-M#-0	KAYNE ANDERSON MLP INVESTMENT		1.A FE	1,869,166	2,000,000	06/19/2025
486606-M@-2	KAYNE ANDERSON MLP INVESTMENT		1.A FE	4,040,000	4,000,000	06/19/2026
51805@-AC-2	LASALLE PROPERTY FUND REIT INC		2.B	8,771,749	10,000,000	08/04/2026
51805@-AD-0	LASALLE PROPERTY FUND REIT INC		2.B	8,720,482	10,000,000	11/03/2026
553530-C@-3	MSC INDUSTRIAL DIRECT CO. INC		2.B	24,030,363	25,000,000	03/05/2024
58174#-AD-6	MCKINSEY AND COMPANY INC		1.E PL	6,313,546	6,400,000	06/11/2023
63486*-AA-9	NATIONAL BASKETBALL ASSOCIATIO		1.G FE	7,569,564	7,800,000	12/16/2023
74275@-AB-7	PRISA II		2.B	2,858,649	3,039,460	02/17/2026
98389*-AA-3	XANTERRA PARKS AND RESORTS INC		2.C PL	6,161,359	6,300,000	11/06/2025
G1696#-AX-4	BUNZL FINANCE PLC		2.A	5,380,065	5,499,263	04/27/2023
Q7160#-AJ-8	ORICA FIN LTD		2.B FE	6,824,036	7,013,871	09/18/2023
X5151*-AH-3	LANDSVIRKJUN		2.A	986,213	1,000,000	03/16/2023
999999-99-8	Summary Adjustment		2.B Z	(3)	(2)	10/01/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				150,511,825	155,537,266	XXX
00971A-AA-0	AJAX MORTGAGE LOAN TRUST AJAXM		1.A FE	798,388	908,567	09/25/2065
042855-AA-4	ARROYO MORTGAGE TRUST ARRW_22-		1.A FE	1,202,809	1,317,355	12/01/2056
04542B-BP-6	ASSET BACKED FUNDING CERTIFICA		1.A FM	27,430	69	02/25/2032
07332C-AA-5	BAYVIEW OPPORTUNITY MASTER FUN		1.A	848,040	874,686	07/28/2057
07333A-AA-8	BAYVIEW OPPORTUNITY MASTER FUN		1.A	1,973,907	2,047,397	05/28/2069
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRUS		1.A	537,287	595,625	04/02/2060
12530B-AA-7	CASCADE FUNDING MORTGAGE TRUST		1.A FE	764,563	813,639	10/27/2031
12567R-AA-8	CIM TRUST CIM_21-R6		1.A	1,487,083	1,692,167	07/01/2061
12655V-AC-8	CREDIT SUISSE MORTGAGE TRUST C		1.A	643,131	687,540	10/01/2059
161546-GC-4	CHASE FUNDING MORTGAGE LOAN AS		1.A FM	40,524	40,515	03/25/2033
17321L-AA-7	CITIGROUP MORTGAGE LOAN TRUST		1.A	658,695	698,462	10/01/2043
17330C-AA-6	CITIGROUP MORTGAGE LOAN TRUST		1.A FE	809,675	911,130	02/01/2052
19687Y-AA-3	COLT FUNDING LLC COLT_20-RPL1		1.A FE	2,235,783	2,597,687	01/01/2065
302980-AA-5	FWD SECURITIZATION TRUST FWD_1		1.A	585,295	617,928	07/01/2049
302985-AA-4	FWD SECURITIZATION TRUST FWD_2		1.A FE	516,080	563,125	01/01/2050

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date
(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
31573C-AA-3	ELLINGTON FINANCIAL MORTGAGE T		1.A FE	384,295	456,313	02/01/2026
31738K-AA-7	FINANCE OF AMERICA STRUCTURED		1.A PL	2,858,698	2,922,214	10/25/2050
31738K-AB-5	FINANCE OF AMERICA STRUCTURED		1.D PL	730,781	744,425	10/25/2050
33851H-AZ-6	FLAGSTAR MORTGAGE TRUST FSMT_1		1.A	2,027,626	2,502,971	04/01/2048
33851Y-AC-0	FLAGSTAR MORTGAGE TRUST FSMT_2		1.A	538,684	651,249	03/01/2050
36167F-AA-7	GCAT_20-1		1.A	435,734	458,306	01/01/2060
36167K-AA-6	GCAT TRUST GCAT_21-NQM6		1.A	459,583	533,228	08/01/2066
36168X-AA-7	GCAT TRUST GCAT_22-HX1		1.A FE	415,562	458,704	12/03/2066
43732V-AA-4	HOME PARTNERS OF AMERICA TRUST		1.D FE	3,293,043	3,807,650	12/01/2026
43732V-AC-0	HOME PARTNERS OF AMERICA TRUST		1.G FE	3,155,530	3,669,394	12/01/2026
46591H-BL-3	JP MORGAN WEALTH MANAGEMENT JP		1.F FE	904,668	947,458	03/25/2051
46591H-BM-1	JP MORGAN WEALTH MANAGEMENT JP		2.B FE	424,030	451,193	03/25/2051
46592X-BQ-6	JP MORGAN MORTGAGE TRUST JPMMT		1.A	497,754	589,610	04/01/2052
46654W-AQ-4	JP MORGAN MORTGAGE TRUST JPMMT		1.A FE	1,216,382	1,363,447	07/01/2052
46654W-BT-7	JP MORGAN MORTGAGE TRUST JPMMT		1.B FE	788,884	911,535	07/01/2052
59980C-AA-1	MILL CITY MORTGAGE LOAN TRUST		1.A	226,991	231,006	01/01/2061
64830J-AA-8	NEW RESIDENTIAL MORTGAGE LOAN		1.A FE	1,105,032	1,305,539	01/01/2026
67113C-AE-6	ONSLOW BAY FINANCIAL LLC OBX_2		1.A	497,835	559,008	12/01/2049
67114V-AA-1	OBX TRUST OBX_22-NQM1		1.A FE	1,118,670	1,302,507	11/01/2061
67115D-AA-0	OBX TRUST OBX_21-NQM4		1.A	2,801,646	3,416,431	10/01/2061
67115D-AB-8	OBX TRUST OBX_21-NQM4		1.A	1,034,444	1,281,174	10/01/2061
67115D-AC-6	OBX TRUST OBX_21-NQM4		1.A	1,034,410	1,281,185	10/01/2061
67647N-AB-3	OCEANVIEW TRUST 2021-EBO1 BVEB		1.C FE	952,452	999,991	03/29/2024
67647N-AC-1	OCEANVIEW TRUST 2021-EBO1 BVEB		1.F FE	1,915,016	1,999,980	12/25/2051
71336W-AA-3	PEPPER RESIDENTIAL SECURITIES		1.A FE	89,408	89,599	01/16/2060
76119C-AA-9	RESIDENTIAL MORTGAGE LOAN TRUS		1.A	423,216	449,315	02/01/2024
76119H-AA-8	RESIMAC MBS TRUST RESI_18-1A		1.A FE	35,232	35,244	11/10/2049
76120G-AA-7	RESIMAC RESI_20-1A		1.A FE	858,965	863,551	02/07/2052
81745D-AE-1	SEQUOIA MORTGAGE TRUST SEMT_13		1.A	276,468	320,004	07/03/2043
81746M-CB-4	SEQUOIA MORTGAGE TRUST SEMT_15		1.A	1,400,068	1,436,039	11/01/2030
85521D-AC-6	STAR_21-SFR1		1.D FE	723,368	750,000	04/17/2038
85521D-AE-2	STAR_21-SFR1		1.C FE	401,719	416,700	04/17/2038
85573A-AA-3	STARWOOD MORTGAGE RESIDENTIAL		1.A	62,533	62,845	02/01/2050
85573Q-AA-8	STARWOOD MORTGAGE RESIDENTIAL		1.A FE	1,964,296	2,395,234	09/01/2066
85573Q-AC-4	STARWOOD MORTGAGE RESIDENTIAL		1.F FE	1,307,820	1,596,850	09/01/2066
85573T-AA-2	STARWOOD MORTGAGE RESIDENTIAL		1.A FE	1,566,042	1,787,547	12/01/2066
89175M-AA-1	TOWD POINT MORTGAGE TRUST TPMT		1.A	1,740,968	1,813,379	05/01/2058
89175V-AA-1	TOWD POINT MORTGAGE TRUST TPMT		1.A	1,529,460	1,572,675	03/01/2058
89177E-AD-1	TOWD POINT MORTGAGE TRUST TPMT		1.A	2,552,828	2,669,464	10/25/2048
89179J-AA-4	TOWD POINT MORTGAGE TRUST TPMT		1.A	133,508	152,728	10/01/2060
92257C-AA-8	VELOCITY COMMERCIAL CAPITAL LO		1.A FE	698,645	776,740	03/01/2049
92258D-AA-5	VELOCITY COMMERCIAL CAPITAL LO		1.A FE	4,313,006	4,774,105	12/02/2051
92258R-AA-4	VELOCITY COMMERCIAL CAPITAL LO		1.A FE	3,250,926	3,678,854	10/01/2051
92258V-AB-3	VELOCITY COMMERCIAL CAPITAL LO		1.A FE	866,969	928,094	11/01/2047
92259L-AB-4	VELOCITY COMMERCIAL CAPITAL LO		1.A FE	8,829,146	9,519,996	02/01/2050
92536P-AA-2	VERUS SECURITIZATION TRUST VER		1.A	417,138	432,107	01/01/2060
92537Q-AF-8	VERUS SECURITIZATION TRUST VER		1.D FE	367,058	427,609	01/01/2066
92537T-AA-3	VERUS SECURITIZATION TRUST VER		1.A FE	1,417,060	1,450,055	04/01/2060
92538B-AB-9	VERUS SECURITIZATION TRUST VER		1.C FE	446,977	489,540	10/01/2063
92538B-AC-7	VERUS SECURITIZATION TRUST VER		1.G FE	788,967	863,885	10/01/2063
92538D-AC-3	VERUS SECURITIZATION TRUST VER		1.B FE	701,541	767,150	02/01/2064
92538D-AD-1	VERUS SECURITIZATION TRUST VER		1.D FE	700,907	767,154	02/01/2064
92538M-AB-5	VERUS SECURITIZATION TRUST VER		1.C FE	1,270,722	1,544,357	10/01/2066
92538Q-AA-8	VERUS SECURITIZATION TRUST VER		1.A FE	2,485,143	2,942,983	10/01/2066
92538Q-AB-6	VERUS SECURITIZATION TRUST VER		1.C FE	516,117	629,198	10/01/2066
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				84,082,661	93,613,411	XXX
00217L-AA-0	AREIT CRE TRUST AREIT_19-CRE3		1.A FE	777,877	782,909	09/14/2036
03880K-AA-2	ARBOR REALTY COLLATERALIZED LO		1.A FE	4,823,582	4,999,524	08/15/2034
03880R-AA-7	ARBOR REALTY COLLATERALIZED LO		1.A FE	6,399,256	6,493,620	11/15/2036
04002P-AA-2	AREIT LTD AREIT_21-CRE5		1.A FE	2,099,148	2,168,077	07/17/2026
04410R-AG-1	ASHFORD HOSPITALITY TRUST INC		1.A	1,677,330	1,750,000	04/15/2035
04410R-AJ-5	ASHFORD HOSPITALITY TRUST INC		1.A	935,113	1,000,000	04/15/2035
05493A-AA-8	BFLD TRUST BFLD_20-EYP		1.A	3,376,850	3,504,860	10/15/2035
055983-AA-8	BSPRT_22-FL8		1.A FE	2,431,101	2,500,000	02/15/2037
05609G-AA-6	BXMT LTD BXMT_21-FL4		1.A FE	984,193	1,000,459	05/15/2038
05609Q-AE-6	BX TRUST BX_21-ACNT		1.A	944,884	998,425	11/15/2026
05609T-AC-4	BX TRUST BX_22-VAMF		1.D FE	954,939	997,793	01/15/2039
05609T-AE-0	BX TRUST BX_22-VAMF		1.G FE	949,932	997,791	01/15/2039
05610F-AC-1	BX COMMERCIAL MORTGAGE TRUST B		1.D FE	383,614	399,060	02/15/2039
05610J-AA-7	BX TRUST BX_22-MVRK		1.A FE	970,561	996,515	03/15/2039
05610J-AC-3	BX TRUST BX_22-MVRK		1.D FE	1,430,011	1,494,764	03/15/2039
10482T-AG-7	BRAEMAR HOTELS & RESORTS TRUST		1.A	952,572	1,000,000	06/15/2035
12433Y-AA-5	BX COMMERCIAL MORTGAGE TRUST B		1.A	1,266,207	1,303,815	10/15/2037
12434L-AA-2	BXMT LTD BXMT_20-FL2		1.A FE	16,153,409	16,278,658	02/15/2038
12565D-AC-7	CLNCF_19-FL1		1.A FE	5,401,143	5,545,413	08/20/2035
12651Q-AJ-8	CREDIT SUISSE MORTGAGE CAPITAL		1.A	4,832,408	5,250,000	07/15/2032
17327F-AA-4	CITIGROUP COMMERCIAL MORTGAGE		1.A	333,948	335,173	03/01/2051
23306G-AC-1	DBGS MORTGAGE TRUST DBGS_18-BI		1.A	1,558,875	1,600,123	05/15/2035
23306G-AE-7	DBGS MORTGAGE TRUST DBGS_18-BI		1.A	2,209,744	2,282,110	05/15/2035
23308L-AA-2	DBGS MORTGAGE TRUST DBGS 2021-		1.A	957,662	1,009,664	10/15/2036
23308L-AG-9	DBGS MORTGAGE TRUST DBGS 2021-		1.A	1,910,281	2,019,326	10/15/2036
26863L-AG-9	THE ELP COMMERCIAL MORTGAGE TR		1.A	944,886	997,169	11/15/2038
29478J-AG-5	EQUS_21-EQAZ		1.A	947,381	997,179	10/15/2036
29478J-AJ-9	EQUS_21-EQAZ		1.A	1,889,752	1,994,490	10/15/2036
30319Y-AA-6	FS RIALTO FSRIA_21-FL2		1.A FE	1,939,946	2,000,000	04/16/2028
36264B-AA-8	GPMT LTD GPMT_21-FL3		1.A FE	1,038,388	1,051,986	07/16/2035
39809L-AA-2	GREYSTONE COMMERCIAL REAL ESTA		1.A FE	4,478,442	4,500,000	09/15/2037
39809P-AA-3	GREYSTONE COMMERCIAL REAL ESTA		1.A FE	756,983	798,600	07/15/2039
42704R-AA-9	HERA_21-FL1		1.A FE	3,595,843	3,699,296	02/18/2038
46650F-AA-0	JP MORGAN CHASE COMMERCIAL MOR		1.A FE	3,762,878	3,876,343	06/15/2035
46651M-AG-1	JP MORGAN CHASE COMMERCIAL MOR		1.C FE	3,407,833	3,500,000	07/15/2036
46654P-AA-4	JP MORGAN CHASE COMMERCIAL MOR		1.A FE	1,909,788	1,997,242	11/15/2038
50172L-AG-5	LAQ MORTGAGE TRUST COMMERICIAL		1.D FE	719,963	749,164	03/15/2039
53218C-AC-4	LIFE_21-BMR		1.A	2,581,206	2,703,168	03/15/2038
53218C-AE-0	LIFE_21-BMR		1.A	936,157	982,970	03/15/2038
55282X-AC-4	MF1 MULTIFAMILY HOUSING MORTGA		1.A FE	9,716,598	10,000,000	07/15/2036
55283T-AC-2	MF1 MULTIFAMILY HOUSING MORTGA		1.A FE	1,448,854	1,491,575	07/16/2036
55284A-AC-2	MF1 MULTIFAMILY HOUSING MORTGA		1.A FE	1,919,867	1,994,826	10/16/2036
55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTGA		1.A FE	1,199,203	1,240,000	02/19/2037
55284J-AC-3	MF1 MULTIFAMILY HOUSING MORTGA		1.A FE	1,761,165	1,825,000	02/19/2037
61691K-AG-6	MORGAN STANLEY CAPITAL I TRUST		1.A	1,933,276	2,000,000	11/15/2034
61691K-AJ-0	MORGAN STANLEY CAPITAL I TRUST		1.A	1,908,580	2,000,000	11/15/2034
62475W-AC-9	MTN COMMERCIAL MORTGAGE TRUST		1.D FE	1,445,647	1,493,600	03/15/2039
68249D-AC-3	ONE NEW YORK PLAZA TRUST ONYP_		1.A	1,205,149	1,250,000	01/15/2036
68249D-AE-9	ONE NEW YORK PLAZA TRUST ONYP_		1.A	1,028,564	1,090,000	01/15/2026
69290L-AE-7	PFP_21-7 LTD		1.D FE	3,373,969	3,499,825	04/14/2038
69357X-AA-9	PFP_21-8		1.A FE	4,580,664	4,743,778	08/09/2037
78457J-AG-7	STORAGEMART COMMERCIAL MORTGAG		1.D FE	1,914,883	2,000,000	01/15/2024
78472U-AE-8	SREIT TRUST SREIT_21-MFP		1.A	944,886	995,672	11/15/2038
78485W-AA-7	STARWOOD COMMERICAL MORTGAGE T		1.A FE	2,188,283	2,200,060	07/15/2038
78486B-AA-2	STARWOOD COMMERICAL MORTGAGE T		1.A FE	3,919,147	4,000,000	04/18/2038
78486E-AA-6	STARWOOD COMMERCIAL MORTGAGE T		1.A	958,994	996,698	11/15/2036
87276V-AA-3	TPG REAL ESTATE FINANCE TRTX_1		1.A FE	282,131	280,089	10/15/2034

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
88327H-AA-1	THARALDSON HOTEL PORTFOLIO TRU		1.A	1,575,248	1,624,904	11/11/2034
88327H-AG-8	THARALDSON HOTEL PORTFOLIO TRU		1.A	1,535,396	1,623,042	11/11/2034
88327H-AJ-2	THARALDSON HOTEL PORTFOLIO TRU		1.A	763,213	811,525	11/11/2034
95001C-AA-0	WELLS FARGO COMMERCIAL MORTGAG		1.A FE	1,980,867	1,995,312	12/15/2034
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				141,208,670	145,711,592	XXX
000848-AA-9	ABPCI DIRECT LENDING FUND CLO		1.A FE	4,873,410	5,000,000	01/20/2032
00085K-AS-2	ABPCI DIRECT LENDING FUND IV L		1.A FE	965,017	1,000,000	10/20/2031
00177T-AN-3	AMERICAN MONEY MANAGEMENT CORP		1.E FE	1,188,436	1,250,000	04/17/2029
00834T-AA-6	AFFIRM INC AFFRM_21-Z2		1.C FE	1,635,731	1,696,974	11/16/2026
02379#-AA-3	AMERICAN AIRLINES 2019-1 CLASS		2.A PL	524,875	550,000	06/15/2024
02379*-AA-7	AMERICAN AIRLINES 2019-1 CLASS		1.E PL	3,223,371	3,642,500	06/15/2026
03666L-AL-6	ANTARES CLO ANTR_20-1A		1.A FE	7,735,318	8,300,000	10/23/2033
03766H-AE-0	APIDOS CLO APID_22-39A		1.C FE	476,110	500,000	04/21/2035
04016N-AX-1	ARES CLO LTD ARES_17-44A		2.C FE	904,215	1,000,000	04/15/2034
04965C-AJ-7	ATRIUM CDO CORP ATRM_12A		1.A FE	1,657,466	1,678,812	04/22/2027
05601D-AA-1	BREX INC BREX_21-1		1.F FE	2,942,541	2,999,815	07/17/2024
05684C-AS-4	BAIN CAPITAL CREDIT CLO BCC_20		1.F FE	1,333,274	1,500,000	10/23/2034
12550T-AW-5	CIFC FUNDING LTD CIFC_15-4A		1.A FE	1,124,984	1,125,000	04/20/2034
14311N-AL-8	CARLYLE GLOBAL MARKET STRATEGI		1.A FE	1,927,004	2,000,000	07/20/2032
14312J-AY-8	CARLYLE GLOBAL MARKET STRATEGI		1.A FE	483,687	497,093	01/20/2032
15033T-AU-9	CEDAR FUNDING LTD CEDF_20-12		1.F FE	880,180	1,000,000	10/25/2034
15033T-AW-5	CEDAR FUNDING LTD CEDF_20-12A		2.C FE	859,993	1,000,000	10/25/2034
17151K-AA-4	CHURCHILL MIDDLE MARKET CLO LT		1.A FE	2,991,203	3,250,000	10/24/2033
19521U-AA-1	COLOGIX DATA CENTERS CLGIX_21-		1.G FE	4,012,213	4,551,860	12/26/2051
19521U-AC-7	COLOGIX DATA CENTERS CLGIX_21-		2.C FE	2,956,244	3,426,581	12/26/2051
225638-AA-3	CRESCENDO ROYALTY FUNDING LP S		1.F FE	5,861,844	6,821,608	12/20/2051
254683-CE-3	DISCOVER CARD EXECUTION NOTE T		1.A FE	1,999,768	1,996,978	08/15/2025
26245M-AG-6	DRYDEN SENIOR LOAN FUND DRSLF_		1.C FE	946,903	1,001,744	04/15/2031
26249B-AU-5	DRYDEN 30 SENIOR LOAN FUND LLC		1.E FE	940,730	999,375	11/15/2028
26249M-AN-7	DRYDEN SENIOR LOAN FUND DRSLF		1.A FE	976,857	998,430	01/15/2031
28851Q-AE-3	ELLINGTON CLO I LTD ECLO_17-1A		1.A FE	1,951,154	1,970,979	10/15/2029
289338-AB-1	ELM TRUST MDCP_20-3A		1.F FE	6,355,786	6,655,792	08/20/2029
29003E-AC-9	ELMWOOD CLO VIII LTD ELMW8_21-		1.C FE	937,153	1,000,000	01/20/2034
34528G-AM-8	FORD CREDIT AUTO OWNER TRUST F		1.A FE	2,368,574	2,449,732	09/15/2025
34528G-AN-6	FORD CREDIT AUTO OWNER TRUST F		1.C FE	2,548,123	2,599,920	10/15/2026
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20		1.F FE	8,385,270	9,389,389	10/17/2040
37959P-AB-3	GLOBAL SC FINANCE SRL SEACO_20		2.A FE	765,717	855,273	10/17/2040
381740-AA-7	GOLUB CAPITAL PARTNERS CLO LTD		1.A FE	948,430	1,000,000	05/05/2034
38176V-AA-7	GOLUB CAPITAL PARTNERS CLO LTD		1.A FE	1,430,921	1,500,765	05/05/2032
38177X-AA-2	GOLUB CAPITAL BDC 3 CLO GBDC3_		1.A FE	956,185	1,000,000	04/15/2033
38217U-AC-6	GOODGREEN TRUST GOODG_21-1A		2.B FE	217,476	260,890	10/15/2056
40436X-AJ-6	HIGHBRIDGE LOAN MANAGEMENT LTD		2.B FE	898,808	1,000,000	07/18/2029
40439H-AC-3	HIN TIMESHARE TRUST HINTT_20-A		2.B FE	201,674	220,236	10/09/2039
43285H-AB-4	HILTON GRAND VACATIONS TRUST H		1.F FE	707,146	733,723	02/25/2039
43285H-AC-2	HILTON GRAND VACATIONS TRUST H		2.B FE	726,116	733,708	02/25/2039
449303-AA-4	ICG US CLO LTD ICG_21-1A		1.A FE	962,183	1,000,000	04/17/2034
449303-AE-6	ICG US CLO LTD ICG_21-1A		1.C FE	934,740	1,000,000	04/17/2034
501683-AC-0	LAD AUTO RECEIVABLES TRUST LAD		2.B FE	909,510	999,960	04/15/2027
55283Y-AA-5	MC 2021-1 LIMITED MACON_21-1		1.F FE	797,840	925,188	11/05/2035
55818Y-BW-0	MADISON PARK FUNDING LTD MDPK_		1.E FE	467,726	500,000	07/21/2030
55820V-AE-3	MADISON PARK FUNDING LTD MDPK_		1.F FE	899,795	1,000,000	10/19/2034
55953W-AE-0	MAGNETITE CLO LTD MAGNE_22-32A		1.F FE	229,054	250,000	04/15/2035
55954W-AS-8	MAGNETITE CLO LTD MAGNE_19-24A		2.C FE	215,192	250,000	04/15/2035
55955L-AJ-1	MAGNETITE CLO LTD MAGNE_20-28A		1.A FE	1,906,060	2,000,000	01/20/2035
56081#-CF-5	MAJOR LEAGUE BASEBALL TRUST		1.F FE	8,227,980	9,189,425	12/10/2026
57108Q-AD-5	MARLETTE FUNDING TRUST MFT_21-		2.C FE	1,091,253	1,283,512	12/15/2031
64134M-AA-4	NEUBERGER BERMAN CLO LTD NEUB_		1.A FE	1,911,320	2,000,000	10/14/2035
67181D-AL-5	OAK STREET INVESTMENT GRADE NE		1.F FE	866,640	1,000,075	11/20/2051
67578A-AB-4	OCTANE RECEIVABLES TRUST OCTL_		1.F FE	3,215,168	3,599,231	09/20/2028
68218F-A*-2	OMNI T3 DAC		1.B FE	5,086,833	5,000,000	03/19/2029
68218F-AL-5	OMNI T3 DAC		1.A FE	5,053,324	5,000,000	03/19/2029
68269L-AC-0	ONEMAIN FINANCIAL ISSUANCE TRU		1.F FE	1,491,278	1,520,826	05/14/2032
68377B-AA-5	OPORTUN FUNDING LLC OPTN_21-A		1.F FE	10,691,193	11,514,031	03/08/2028
68377B-AB-3	OPORTUN FUNDING LLC OPTN_21-A		2.B FE	1,360,393	1,479,918	03/08/2028
69144A-AA-7	OXFORD FINANCE FUNDING TRUST O		1.F FE	1,880,747	1,906,213	02/15/2028
69144A-AB-5	OXFORD FINANCE FUNDING TRUST O		2.B FE	1,160,703	1,211,797	02/15/2028
69145*-AC-5	OXFORD FIN FUNDING XIII LLC AB		1.F PL	9,273,689	10,100,000	11/15/2028
69145A-AB-4	OXFORD FINANCE FUNDING_19-1		1.F FE	722,255	746,246	02/15/2027
71384P-AN-1	PERIMETER MASTER NOTE BUSINESS		1.D PL	11,014,146	11,997,323	05/15/2027
71384P-AP-6	PERIMETER MASTER NOTE BUSINESS		1.G PL	5,207,871	6,499,302	05/15/2027
71384P-AQ-4	PERIMETER MASTER NOTE BUSINESS		2.C PL	5,531,308	6,748,581	05/15/2027
78486A-AA-4	STARWOOD PROPERTY MORTGAGE TRU		1.A FE	4,856,685	5,000,000	04/15/2032
78486A-AC-0	STARWOOD PROPERTY MORTGAGE TRU		1.D FE	955,500	1,000,000	04/15/2032
802824-AC-6	SANTANDAR CONSUMER AUTO SCART_		1.D PL	949,706	1,036,354	03/15/2029
81742L-AA-4	SEQUOIA INFRASTRUCTURE FUNDING		1.A FE	945,939	960,651	04/15/2031
81758V-AA-3	SERVICE EXPERTS ISSUER SE_21-1		1.F FE	1,741,159	1,922,770	02/02/2032
83406H-AD-0	SOFI CONSUMER LOAN PROGRAM TRU		2.B FE	1,537,689	1,563,125	11/26/2027
83407A-AD-4	SOFI CONSUMER LOAN PROGRAM TRU		2.B FE	962,463	1,012,669	01/25/2029
83407C-AC-2	SOFI CONSUMER LOAN PROGRAM LLC		1.E FE	904,334	999,739	09/25/2030
83407C-AD-0	SOFI CONSUMER LOAN PROGRAM LLC		2.B FE	985,680	1,099,780	09/25/2030
83608G-AN-6	SOUND POINT CLO LTD SNDPT_13-1		1.A FE	966,073	1,000,000	01/26/2031
87154E-BE-9	SYMPHONY CLO LTD SYMP_14-15A		1.A FE	1,933,574	2,000,000	01/17/2032
87154E-BL-3	SYMPHONY CLO LTD SYMP_14-15A		1.F FE	930,391	1,000,000	01/17/2032
87190G-AJ-0	SYMPHONY CLO LTD SYMP_21-26A		1.F FE	885,429	1,000,000	04/20/2033
871969-AJ-0	TCW GEM LTD TCW_22-1		1.F FE	463,682	500,000	04/22/2033
87407R-AC-0	TAL ADVANTAGE VII LLC TAL_20-1		2.B FE	524,446	592,398	09/20/2045
88315L-AH-1	TEXTAINER MARINE CONTAINERS LT		2.B FE	393,749	452,938	09/20/2045
883310-AJ-3	THAYER PARK CLO LTD THAYR_17-1		1.A FE	1,499,978	1,500,000	04/20/2034
89680H-AF-9	TRITON CONTAINER FINANCE LLC T		2.B FE	492,768	593,052	03/20/2046
92329V-AU-6	VENTURE CDO LTD VENTR_16-25A		1.A FE	964,627	1,000,000	04/20/2029
97314E-AE-6	WIND RIVER CLO WINDR_19-2A		1.C FE	469,647	500,000	01/15/2035
97315T-AA-0	WIND RIVER CLO LTD WINDR_17-1A		1.A FE	4,736,771	4,736,842	04/18/2036
98875J-AS-3	ZAIS MATRIX CDO I ZAIS_20-16A		1.A FE	1,926,670	2,000,000	10/20/2034
98877G-AQ-1	Z CAPITAL CREDIT PARTNERS CLO		1.A FE	4,886,600	5,000,000	07/16/2031
98885N-AA-1	ZAIS MATRIX CDO I ZAIS_22-18A		1.A FE	1,149,338	1,200,000	01/25/2035
98888D-AN-2	ZAIS CLO 15 LTD ZAIS_20-15A		1.A FE	1,930,290	2,000,000	07/28/2032
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				201,921,296	217,549,123	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				577,724,452	612,411,392	XXX
69349A-AA-0	PNC CAPITAL TRUST C		2.B FE	5,580,295	5,919,454	06/01/2028
86787X-AA-3	BRANCH BANKING AND TRUST COMPA		2.B FE	4,331,435	4,670,000	05/15/2027
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities				9,911,730	10,589,454	XXX
1309999999. Total - Hybrid Securities				9,911,730	10,589,454	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
00766W-AV-5	AECOM TECH CORP		2.C FE	3,444,015	3,490,798	04/13/2028
01973K-AE-6	ALLISON TRANSMISSION INC		2.C FE	1,981,302	1,990,331	03/29/2026
05400K-AE-0	AVOLON TLB BORROWER 1 US LLC		2.C FE	7,204,320	7,446,926	01/15/2025
08579J-BG-6	BERRY GLOBAL INC		2.C FE	2,097,953	2,159,818	07/01/2026
10054#-AA-8	BOSTON AFC 2.0 OPCO LLC		2.C	8,268,861	8,268,861	05/01/2024
11823L-AK-1	BUCKEYE PARTNERS		2.C FE	6,755,171	6,983,815	11/01/2026
16117L-BX-6	CHARTER COMMUNICATIONS OPERATI		2.C FE	948,606	999,191	02/01/2027

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(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
17288Y-AE-2	CITADEL SECURITIES LP		2.C FE	2,465,625	2,450,499	02/02/2028
23345N-AB-1	DT MIDSTREAM INC		2.C FE	1,512,530	1,532,130	06/26/2028
24736C-BS-2	SKYMILES IP LTD		2.B FE	4,503,510	4,590,093	10/20/2027
28414B-AF-3	ELANCO ANIMAL HEALTH INC		3.A FE	677,993	722,807	08/01/2027
404122-BH-5	HCA-THE HEALTHCARE CO		2.C FE	984,419	987,500	06/30/2028
43289D-AH-6	HILTON WORLDWIDE FINANCE LLC		2.C FE	6,097,425	6,296,974	06/22/2026
52729K-AP-1	LEVEL 3 FINANCING INC		2.C FE	932,224	938,828	03/01/2027
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC		2.C FE	4,999,071	5,007,228	06/25/2027
62675K-AB-5	MURPHY USA INC		2.C FE	3,937,362	4,021,610	01/31/2028
68371Y-AJ-2	OPEN TEXT CORP		2.C FE	2,418,452	2,492,829	05/30/2025
81683U-AN-7	SEMINOLE TRIBE OF FLORIDA		2.B FE	2,868,392	2,879,183	07/08/2024
84546S-AU-7	SOUTHWESTERN ENERGY COMPANY		2.B FE	5,378,616	5,468,351	06/07/2027
85350E-AB-2	STANDARD INDUSTRIES INC DELAWA		2.C FE	2,757,512	2,873,968	09/22/2028
86277*-AA-3	STRATEGIC PARTNERS FUND VIII L		1.F PL	4,878,928	4,800,000	03/10/2025
88233F-AK-6	VISTRA ENERGY CORP		2.C FE	3,329,227	3,465,153	12/31/2025
91136E-AJ-4	UNITED RENTALS NORTH AMERICA I		2.C FE	970,451	993,721	10/31/2025
91335P-AH-2	UNIVAR SOLUTIONS USA INC		2.C FE	4,626,698	4,723,877	07/01/2026
91335P-AJ-8	UNIVAR SOLUTIONS USA INC		2.C FE	2,916,404	3,005,732	06/03/2028
98379E-AE-6	XPO LOGISTICS INC		3.A FE	1,457,340	1,530,468	02/24/2025
98922A-AC-0	ZEBRA BUYER LLC		3.C FE	855,299	893,877	11/01/2028
000000-00-0	SVF II FINCO CAYMAN LP		1.F FE	4,140,977	4,110,679	12/23/2023
G0108H-AP-1	AERCAP IRELAND CAPITAL LTD		2.C	9,951,386	10,000,000	02/15/2024
L2324E-AE-1	DELOS FINANCE SARL		2.B FE	3,509,069	3,518,270	10/06/2023
N8233B-AC-6	STARS GROUP HOLDINGS		2.C FE	3,328,999	3,502,299	07/21/2026
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired				110,198,137	112,145,816	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				110,198,137	112,145,816	XXX
2419999999. Total - Issuer Obligations				383,566,514	404,759,142	XXX
2429999999. Total - Residential Mortgage-Backed Securities				440,545,178	521,574,809	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				141,208,670	145,711,592	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				218,104,439	234,614,357	XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans				110,198,137	112,145,816	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds				1,293,622,938	1,418,805,716	XXX
48661E-3#-3	KAYNE ANDERSON NEXTGEN ENERGY		1.E FE	2,676,500	2,650,000	06/01/2026
4029999999. Subtotal - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred				2,676,500	2,650,000	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				2,676,500	2,650,000	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				2,676,500	2,650,000	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks				2,676,500	2,650,000	XXX
	Cash			204,451	204,451	
9609999999. Total - Cash (Schedule E Part 1 type)				204,451	204,451	XXX
912796-YC-7	UNITED STATES TREASURY		1.A	3,599,758	3,599,125	10/04/2022
912796-YD-5	UNITED STATES TREASURY		1.A	49,473,050	49,465,069	10/11/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				53,072,809	53,064,194	XXX
	Derivatives			38,151,287	38,151,287	
9809999999. Total - Other Assets				38,151,287	38,151,287	XXX
9999999999 - Totals				1,387,727,985	1,512,875,647	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (841,850,348) Book/Adjusted Carrying Value $ (719,205,821)
2. Average balance for the year Fair Value $ 1,726,406,587 Book/Adjusted Carrying Value $ 1,726,406,587

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of America, NA	Dallas, TX					1,445,255	7,573,077	10,559,124	XXX
Bank of America, NA	Hartford, CT					(40,712,363)	(29,932,154)	(30,890,453)	XXX
Bank of New York Mellon	New York, NY					1,034,074	1,498,686	1,534,635	XXX
Canadian Imperial Bank of Commerce	Toronto, Canada					5,745,421	(10,279,628)	5,619,365	XXX
Citibank, NA	New Castle, DE					(7,947,962)	(6,594,892)	(7,126,558)	XXX
Deutsche Bank USA	New York, NY					49,930,632	24,890,035	25,000,000	XXX
JPMorgan Chase Bank, NA	New York, NY					316,505,583	465,754,658	723,485,817	XXX
JPMorgan Chase Bank, NA	Springfield, IL					637,132	733,046	722,070	XXX
Royal Bank of Canada	Toronto, Canada					1,935,093	2,161,875	1,762,298	XXX
US Bank	Minneapolis, MN					123,051	822,000	(147,320)	XXX
Wells Fargo Bank	San Francisco, CA					4,615,136	3,396,442	6,877,931	XXX
Scotiabank	New York, NY						90,000,000	89,944,875	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			91,732	137,034	51,494	XXX
0199999. Totals - Open Depositories		XXX	XXX			333,402,784	550,160,178	827,393,277	XXX
0299998. Deposits in ... depositories that 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			333,402,784	550,160,178	827,393,277	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX			333,402,784	550,160,178	827,393,277	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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		09/14/2022	0.000	10/04/2022	109,571,518		283,223
	UNITED STATES TREASURY		09/29/2022	0.000	10/11/2022	139,399,375		94,934
	UNITED STATES TREASURY		09/19/2022	0.000	12/13/2022	24,841,509		21,555
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						273,812,402		399,712
0109999999. Total - U.S. Government Bonds						273,812,402		399,712
	ONTARIO PROVINCE OF		08/25/2022	0.000	11/23/2022	597,125		1,883
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						597,125		1,883
0309999999. Total - All Other Government Bonds						597,125		1,883
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						274,409,527		401,596
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						274,409,527		401,596
	CIBC MELLON TRUST CO		09/28/2022	0.000		3,731,281		15,523
	CIBC MELLON TRUST CO		05/31/2022	0.000		187,711		
8109999999. Subtotal - Sweep Accounts						3,918,992		15,523
8609999999 - Total Cash Equivalents						278,328,519		417,118