ANNUAL STATEMENT

OF THE

NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2024

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

2024

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance and Annuity Corporation

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

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

Country of Domicile United States of America

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

Statutory Home Office	1209 Orange Street, Wilmington, DE, U.S. 19801
Main Administrative Office	51 Madison Avenue, New York, NY, U.S. 10010
	212-576-7000
Mail Address	51 Madison Avenue, New York, NY, U.S. 10010
Primary Location of Books and Records	51 Madison Avenue, New York, NY, U.S. 10010
	212-576-7000
Internet Website Address	www.newyorklife.com
Statutory Statement Contact Person and Phone Number	Robert Michael Gardner 201-942-8333
Statutory Statement Contact E-Mail address	statement_contact@newyorklife.com
Statutory Statement Contact Fax Number	212-576-7811

EXECUTIVE OFFICERS

CRAIG LAWRENCE DESANTO
Chairman of the Board, Chief Executive Officer and President

ERIC ANSEL FELDSTEIN
Executive Vice President and Chief Financial Officer

ERIK A. ANDERSON #
Senior Vice President and Chief Actuary

ROBERT MICHAEL GARDNER
Senior Vice President and Controller

THOMAS ALEXANDER HENDRY
Senior Vice President and Treasurer

COLLEEN ANNE MEADE
Associate General Counsel and Secretary

DIRECTORS

CRAIG LAWRENCE DESANTO	FRANK MICHAEL HARTE	ANTHONY RAMSEY MALLOY
ERIC ANSEL FELDSTEIN	THOMAS ALEXANDER HENDRY	MICHAEL KELLY MCDONNELL #
ROBERT MICHAEL GARDNER	JODI LYNN KRAVITZ	AMY MILLER

State of New York
County of New York } SS

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

Signed by:
Craig DeSanto
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CRAIG LAWRENCE DESANTO
Chairman of the Board, Chief Executive Officer and President

DocuSigned by:
Eric Feldstein
B74211AF1570433...

ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

Signed by:
Erik Anderson
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ERIK A. ANDERSON #
Senior Vice President
and Chief Actuary

DocuSigned by:
Robert Gardner
672FD5DFE9A045A...

ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

Subscribed and sworn to before me this

___ day of February 2025

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

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

ASSETS

	Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1. Bonds (Schedule D)	102,132,602,298		102,132,602,298	102,055,938,253
2. Stocks (Schedule D):				
2.1 Preferred stocks	43,090,425		43,090,425	43,512,713
2.2 Common stocks	732,344,920		732,344,920	615,258,682
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	17,096,664,111		17,096,664,111	15,156,089,176
3.2 Other than first liens	353,546,596		353,546,596	327,841,625
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ (68,365,000) encumbrances)	88,883,285		88,883,285	91,166,137
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ (184,274,598) , Schedule E - Part 1), cash equivalents ($ 3,397,559,805 , Schedule E - Part 2) and short-term investments ($ 149,971,684 , Schedule DA)	3,363,256,891		3,363,256,891	1,695,809,620
6. Contract loans (including $ .... premium notes)	1,045,509,995	21,205,005	1,024,304,990	927,584,607
7. Derivatives (Schedule DB)	1,519,143,792		1,519,143,792	1,196,422,700
8. Other invested assets (Schedule BA)	3,746,378,080	7,131,374	3,739,246,706	3,338,621,735
9. Receivables for securities	107,878		107,878	15,694,487
10. Securities lending reinvested collateral assets (Schedule DL)				
11. Aggregate write-ins for invested assets	100,785,016		100,785,016	137,225,563
12. Subtotals, cash and invested assets (Lines 1 to 11)	130,222,313,287	28,336,379	130,193,976,908	125,601,165,298
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	1,032,472,906	1,582,799	1,030,890,107	1,005,030,352
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	342,650,081	578	342,649,503	441,228,241
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	141,940		141,940	130,117
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	61,035,771	6,394,571	54,641,200	39,467,658
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	2,574,900		2,574,900	241,105
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	62,218,488		62,218,488	
18.2 Net deferred tax asset	1,494,295,898	788,869,579	705,426,319	621,095,907
19. Guaranty funds receivable or on deposit	44,858,353		44,858,353	43,009,041
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	40,485,345		40,485,345	36,854,012
24. Health care ($ ....) and other amounts receivable	19,293,160	19,293,160		
25. Aggregate write-ins for other-than-invested assets	12,218,684,330	238,482,256	11,980,202,074	11,121,091,961
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	145,541,024,459	1,082,959,322	144,458,065,137	138,909,313,692
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	60,358,084,498		60,358,084,498	55,405,324,258
28. Total (Lines 26 and 27)	205,899,108,957	1,082,959,322	204,816,149,635	194,314,637,950
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets	100,785,016		100,785,016	137,225,563
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	100,785,016		100,785,016	137,225,563
2501. Interest in annuity contracts	11,428,057,478		11,428,057,478	10,774,330,335
2502. Admitted disallowed IMR	528,131,646		528,131,646	327,969,923
2503. Miscellaneous	256,759,412	235,402,047	21,357,365	17,471,452
2598. Summary of remaining write-ins for Line 25 from overflow page	5,735,794	3,080,209	2,655,585	1,320,251
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	12,218,684,330	238,482,256	11,980,202,074	11,121,091,961

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts $ 117,165,122,897 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 62,084,828 Modco Reserve)	117,165,122,897	112,989,918,073
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	1,967,907,689	1,582,948,836
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	1,112,559,548	1,041,165,030
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)		
5. Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
6.3 Coupons and similar benefits (including $ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	302	659
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 95,585 assumed and $ ceded	95,585	72,848,644
9.4 Interest maintenance reserve (IMR, Line 6)		
10. Commissions to agents due or accrued-life and annuity contracts $ 6,215,870 accident and health $ and deposit-type contract funds $	6,215,870	6,121,180
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	4,253,846	13,931,431
13. Transfers to Separate Accounts due or accrued (net) (including $ (1,253,252,128) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,287,958,084)	(1,113,952,922)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	1,009,118	59,548,069
15.1 Current federal and foreign income taxes, including $ on realized capital gains (losses)		22,610,604
15.2 Net deferred tax liability		
16. Unearned investment income	11,468,717	27,566,319
17. Amounts withheld or retained by reporting entity as agent or trustee	1,380,545	5,130,346
18. Amounts held for agents' account, including $ agents' credit balances		
19. Remittances and items not allocated	503,065,638	310,532,360
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	90,517,018	95,895,014
22. Borrowed money $ and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	2,085,799,828	1,939,024,108
24.02 Reinsurance in unauthorized and certified ($) companies	6,485,923	9,469,551
24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	169,840,908	131,004,187
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	271,440,173	233,052,175
24.09 Payable for securities	258,387,678	276,083,830
24.10 Payable for securities lending	1,003,570,333	677,685,982
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	12,689,503,197	11,616,586,363
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	136,060,666,729	129,997,169,839
27. From Separate Accounts Statement	60,338,737,225	55,388,332,353
28. Total liabilities (Lines 26 and 27)	196,399,403,954	185,385,502,192
29. Common capital stock	25,000,000	25,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other-than-special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	4,457,575,310	4,457,575,310
34. Aggregate write-ins for special surplus funds	528,131,646	327,969,923
35. Unassigned funds (surplus)	3,406,038,725	4,118,590,525
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 $ 19,347,272 in Separate Accounts Statement)	8,391,745,681	8,904,135,758
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	8,416,745,681	8,929,135,758
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	204,816,149,635	194,314,637,950
DETAILS OF WRITE-INS		
2501. Obligations under structured settlement agreements	11,428,057,478	10,774,330,335
2502. Derivatives-collateral liability	1,240,684,850	823,165,074
2503. Other payable	10,099,450	8,069,469
2598. Summary of remaining write-ins for Line 25 from overflow page	10,661,419	11,021,485
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	12,689,503,197	11,616,586,363
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. Admitted Disallowed IMR	528,131,646	327,969,923
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)	528,131,646	327,969,923

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	21,985,659,806	16,696,733,580
2.	Considerations for supplementary contracts with life contingencies	58,323,964	46,590,702
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	5,501,855,305	5,212,744,065
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(28,354,219)	2,534,534
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	46,376,966	60,464,291
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	687,141	381,972
7.	Reserve adjustments on reinsurance ceded	(1,269,432)	(8,572,554)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	915,444,562	881,917,176
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	288,052,456	246,665,714
9.	Total (Lines 1 to 8.3)	28,766,776,549	23,139,459,480
10.	Death benefits	2,260,978,263	2,272,142,903
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,826,462	2,726,569
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	4,005,636,971	3,664,382,492
13.	Disability benefits and benefits under accident and health contracts	289,558	107,929
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	17,393,286,587	12,036,663,400
16.	Group conversions	90,945	144,891
17.	Interest and adjustments on contract or deposit-type contract funds	72,183,379	52,621,948
18.	Payments on supplementary contracts with life contingencies	53,252,318	49,899,066
19.	Increase in aggregate reserves for life and accident and health contracts	4,222,051,055	3,326,069,277
20.	Totals (Lines 10 to 19)	28,009,595,538	21,404,758,475
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	632,022,299	559,583,113
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	1,064,410,650	1,025,240,226
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	117,868,834	124,590,219
25.	Increase in loading on deferred and uncollected premiums	(34,602)	28,688
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,613,508,892)	(648,101,076)
27.	Aggregate write-ins for deductions	11,853	87,684
28.	Totals (Lines 20 to 27)	28,210,365,680	22,466,187,329
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	556,410,869	673,272,151
30.	Dividends to policyholders and refunds to members		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	556,410,869	673,272,151
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	210,026,649	267,900,795
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)	346,384,220	405,371,356
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 6,567,791 (excluding taxes of $ (60,744,744) transferred to the IMR)	(70,980,429)	187,632,202
35.	Net income (Line 33 plus Line 34)	275,403,791	593,003,558
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	8,929,135,758	8,536,451,399
37.	Net income (Line 35)	275,403,791	593,003,558
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 6,027,739	368,492,220	(518,726,926)
39.	Change in net unrealized foreign exchange capital gain (loss)	(211,468,376)	250,396,048
40.	Change in net deferred income tax	167,079,068	188,831,794
41.	Change in nonadmitted assets	(264,087,997)	(88,537,430)
42.	Change in liability for reinsurance in unauthorized and certified companies	2,983,628	1,529,889
43.	Change in reserve on account of change in valuation basis (increase) or decrease	182,824,592	31,141,685
44.	Change in asset valuation reserve	(146,775,720)	(48,981,492)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	46,980,976	58,211,169
47.	Other changes in surplus in Separate Accounts Statement	(44,021,599)	(73,990,596)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders	(890,000,000)	
53.	Aggregate write-ins for gains and losses in surplus	199,340	(193,340)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(512,390,077)	392,684,359
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	8,416,745,681	8,929,135,758
	DETAILS OF WRITE-INS		
08.301.	Intercompany income other	114,603,100	95,339,676
08.302.	Sundry income	89,398,675	79,052,784
08.303.	Fee income from deposit contract	79,311,678	70,272,398
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	4,739,003	2,000,856
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	288,052,456	246,665,714
2701.	Fines, penalties and fees from regulatory authorities	11,853	87,684
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	11,853	87,684
5301.	Change in special reserves on certain group annuity separate accounts	193,340	(193,340)
5302.	Annuity benefits direct	6,000	
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	199,340	(193,340)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	18,059,016,842	16,729,848,674
2.	Net investment income	5,564,498,647	4,878,258,577
3.	Miscellaneous income	1,203,558,737	1,129,540,603
4.	Total (Lines 1 through 3)	24,827,074,226	22,737,647,854
5.	Benefit and loss related payments	19,657,022,096	18,054,960,733
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,574,490,814)	(634,817,542)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,768,799,054	1,547,930,226
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ 31,528,535 tax on capital gains (losses)	234,011,630	234,775,979
10.	Total (Lines 5 through 9)	20,085,341,966	19,202,849,396
11.	Net cash from operations (Line 4 minus Line 10)	4,741,732,260	3,534,798,458
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	18,881,041,061	11,297,658,972
	12.2 Stocks	333,952,759	857,677,678
	12.3 Mortgage loans	2,623,649,002	1,887,406,773
	12.4 Real estate		
	12.5 Other invested assets	351,952,667	173,192,763
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,257,411)	2,136,867
	12.7 Miscellaneous proceeds	608,943,209	(36,792,866)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	22,798,281,287	14,181,280,187
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	19,667,875,913	19,256,288,897
	13.2 Stocks	358,908,151	111,343,785
	13.3 Mortgage loans	4,689,434,485	1,877,745,386
	13.4 Real estate		
	13.5 Other invested assets	698,044,494	427,538,761
	13.6 Miscellaneous applications	99,785,194	244,179,081
	13.7 Total investments acquired (Lines 13.1 to 13.6)	25,514,048,237	21,917,095,910
14.	Net increase/(decrease) in contract loans and premium notes	96,717,225	65,583,976
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(2,812,484,175)	(7,801,399,699)
	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	339,943,434	109,646,122
	16.5 Dividends to stockholders	890,000,000	
	16.6 Other cash provided (applied)	288,255,752	(548,029,441)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(261,800,814)	(438,383,319)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,667,447,271	(4,704,984,560)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	1,695,809,620	6,400,794,180
	19.2 End of year (Line 18 plus Line 19.1)	3,363,256,891	1,695,809,620

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

20.0001.	Transfer of bond investment to bond investment	913,976,517	556,146,908
20.0002.	Transfer of Bonds from NYLIAC to NYL	462,771,608	
20.0003.	Depreciation/ amortization on fixed assets	91,307,294	92,187,260
20.0004.	Capitalized interest on bonds	52,121,325	59,815,132
20.0005.	Low income housing tax credit unfunded commitments	42,640,387	9,750,770
20.0006.	Transfer of mortgage loans to other invested assets	30,600,000	481,372
20.0007.	Capitalized interest on mortgage loans	26,663,935	16,624,613
20.0008.	Transfer/exchange of bond investment to equity investment	24,638,021	22,701,940
20.0009.	Transfer between equity investment to equity investment	4,744,629	31,561,488
20.0010.	Dividend reinvestment of equities	851,412	360,262
20.0011.	Transfer of other invested assets to bonds		8,316,815
20.0012.	Transfer from mortgage loan asset to mortgage loan asset		2,246,465
20.0013.	Distribution of shares from other invested assets to equity		96,882

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

20.0014. Distribution of shares to/ from operating income		35,623

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	21,985,659,805	1,445,007,348	1,217,141,897	19,323,460,310	50,250				
2.	Considerations for supplementary contracts with life contingencies	58,323,964	XXX	XXX	58,323,964		XXX	XXX		XXX
3.	Net investment income	5,501,855,304	1,245,284,444	5,633,949	4,044,087,864	18,368,008			188,481,039	
4.	Amortization of Interest Maintenance Reserve (IMR)	(28,354,219)	(487,627)	(2,048)	(27,247,403)	175,685			(792,826)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	46,376,966	43,754,529	2,622,437				XXX		
6.	Commissions and expense allowances on reinsurance ceded	687,142		687,142				XXX		
7.	Reserve adjustments on reinsurance ceded	(1,269,431)		(1,269,431)				XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	915,444,562	372,563,091	26,147,542	516,733,929			XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	288,052,457	77,741,050	2,046,978	194,583,633	13,653,953			26,843	
9.	Totals (Lines 1 to 8.3)	28,766,776,550	3,183,862,835	1,253,008,466	24,109,942,297	32,247,896			187,715,056	
10.	Death benefits	2,260,978,261	1,002,544,559	1,258,433,702			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,826,462	1,826,462				XXX	XXX		
12.	Annuity benefits	4,005,636,971	XXX	XXX	3,944,125,634	61,511,337	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	289,558	289,558					XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	17,393,286,586	2,212,871,456	230,036,326	14,950,314,885	63,919	XXX	XXX		
16.	Group conversions	90,945	90,945					XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	72,183,377	10,637,854	51,649	61,387,732	106,142		XXX		
18.	Payments on supplementary contracts with life contingencies	53,252,318			53,252,318		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	4,222,051,055	(836,310,826)	(41,044,411)	5,147,211,892	(47,805,600)		XXX		
20.	Totals (Lines 10 to 19)	28,009,595,533	2,391,950,008	1,447,477,266	24,156,292,461	13,875,798		XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	632,022,301	109,706,893	1,259,305	521,102,076				(45,973)	XXX
22.	Commissions and expense allowances on reinsurance assumed							XXX		
23.	General insurance expenses and fraternal expenses	1,064,410,650	343,579,162	2,320,026	700,916,206	1,012,163			16,583,093	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	117,868,833	53,861,013	112,765	62,746,053	39,429			1,109,573	
25.	Increase in loading on deferred and uncollected premiums	(34,602)	(34,602)					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,613,508,892)	(33,640,763)	(180,362,320)	(1,399,505,809)			XXX		
27.	Aggregate write-ins for deductions	11,854	8,076		3,778					
28.	Totals (Lines 20 to 27)	28,210,365,677	2,865,429,787	1,270,807,042	24,041,554,765	14,927,390			17,646,693	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	556,410,873	318,433,048	(17,798,576)	68,387,532	17,320,506			170,068,363	
30.	Dividends to policyholders and refunds to members							XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	556,410,873	318,433,048	(17,798,576)	68,387,532	17,320,506			170,068,363	
32.	Federal income taxes incurred (excluding tax on capital gains)	210,026,650	59,045,980	(3,806,967)	146,282,566	1,871,788			6,633,283	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	346,384,223	259,387,068	(13,991,609)	(77,895,034)	15,448,718			163,435,080	
34.	Policies/certificates in force end of year	1,498,849	526,775		972,062	12		XXX		
	DETAILS OF WRITE-INS									
08.301.	Sundries	288,052,457	77,741,050	2,046,978	194,583,633	13,653,953			26,843	
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	288,052,457	77,741,050	2,046,978	194,583,633	13,653,953			26,843	
2701.	Fines, penalties and fees from regulatory authorities	11,854	8,076		3,778					
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	11,854	8,076		3,778					

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts [(a)]	1,445,007,348					38,929,504	603,278,435	831,153	801,968,256			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,245,284,444					713,875,294	439,268,704	1,255,622	90,884,824			
4.	Amortization of Interest Maintenance Reserve (IMR)	(487,627)					(286,751)	(173,000)	(292)	(27,584)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	43,754,529					43,754,529						
6.	Commissions and expense allowances on reinsurance ceded												
7.	Reserve adjustments on reinsurance ceded												
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	372,563,091					72,877,030	(26,339)	1,442,471	298,269,929			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	77,741,051					5,906,082	44,831,511	(1,012,504)	28,015,962			
9.	Totals (Lines 1 to 8.3)	3,183,862,836					875,055,688	1,087,179,311	2,516,450	1,219,111,387			
10.	Death benefits	1,002,544,559					609,400,391	255,028,912	1,091,778	137,023,478			
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,826,462					1,639,022	187,440					
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	289,558					67,276	132,706	(1,890)	91,466			
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	2,212,871,456					1,880,867,594	99,881,550	1,981,929	230,140,383			
16.	Group conversions	90,945					322,000	(228,225)		(2,830)			
17.	Interest and adjustments on contract or deposit-type contract funds	10,637,854					6,637,207	(396,074)	4,965	4,391,756			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	(836,310,826)					(1,270,743,033)	380,311,427	1,811,499	52,309,281			
20.	Totals (Lines 10 to 19)	2,391,950,008					1,228,190,457	734,917,736	4,888,281	423,953,534			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	109,706,893					3,639,005	52,665,145		53,402,743			XXX
22.	Commissions and expense allowances on reinsurance assumed												
23.	General insurance expenses	343,579,162					80,893,654	134,263,032	21,525	128,400,951			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	53,861,013					5,171,889	26,406,588	16,080	22,266,456			
25.	Increase in loading on deferred and uncollected premiums	(34,602)							(34,602)				
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(33,640,763)					(511,190,802)		(2,687,105)	480,237,144			
27.	Aggregate write-ins for deductions	8,076					2,862	4,763		451			
28.	Totals (Lines 20 to 27)	2,865,429,787					806,707,065	948,257,264	2,204,179	1,108,261,279			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	318,433,049					68,348,623	138,922,047	312,271	110,850,108			
30.	Dividends to policyholders and refunds to members												
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	318,433,049					68,348,623	138,922,047	312,271	110,850,108			
32.	Federal income taxes incurred (excluding tax on capital gains)	59,045,980					1,997,481	33,938,870	14,200	23,095,429			
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)	259,387,069					66,351,142	104,983,177	298,071	87,754,679			
34.	Policies/certificates in force end of year	526,775					172,676	216,501	2,248	135,350			
	DETAILS OF WRITE-INS												
08.301.	Sundries	77,741,051					5,906,082	44,831,511	(1,012,504)	28,015,962			
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	77,741,051					5,906,082	44,831,511	(1,012,504)	28,015,962			
2701.	Fines, penalties and fees from regulatory authorities	8,076					2,862	4,763		451			
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	8,076					2,862	4,763		451			

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

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

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

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

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1. Premiums for life contracts [b]	1,217,141,897		1,211,558,032			5,583,865			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	5,633,949					5,633,949			
4. Amortization of Interest Maintenance Reserve (IMR)	(2,048)					(2,048)			
5. Separate Accounts net gain from operations excluding unrealized gains or losses	2,622,437					2,622,437			
6. Commissions and expense allowances on reinsurance ceded	687,142					687,142			
7. Reserve adjustments on reinsurance ceded	(1,269,431)					(1,269,431)			
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	26,147,542					26,147,542			
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income	2,046,978					2,046,978			
9. Totals (Lines 1 to 8.3)	1,253,008,466		1,211,558,032			41,450,434			
10. Death benefits	1,258,433,702		1,243,262,259			15,171,443			
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts									
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	230,036,326					230,036,326			
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds	51,649					51,649			
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	(41,044,411)					(41,044,411)			
20. Totals (Lines 10 to 19)	1,447,477,266		1,243,262,259			204,215,007			
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,259,305					1,259,305			XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses	2,320,026					2,320,026			
24. Insurance taxes, licenses and fees, excluding federal income taxes	112,765		7,498			105,267			
25. Increase in loading on deferred and uncollected premiums									
26. Net transfers to or (from) Separate Accounts net of reinsurance	(180,362,320)					(180,362,320)			
27. Aggregate write-ins for deductions									
28. Totals (Lines 20 to 27)	1,270,807,042		1,243,269,757			27,537,285			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(17,798,576)		(31,711,725)			13,913,149			
30. Dividends to policyholders and refunds to members									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(17,798,576)		(31,711,725)			13,913,149			
32. Federal income taxes incurred (excluding tax on capital gains)	(3,806,967)		(6,648,056)			2,841,089			
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)	(13,991,609)		(25,063,669)			11,072,060			
34. Policies/certificates in force end of year									
DETAILS OF WRITE-INS									
08.301. Sundries	2,046,978					2,046,978			
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,046,978					2,046,978			
2701.									
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)									

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

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

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

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

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

	1	Deferred				6	7
		2	3	4	5	Life Contingent	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	19,323,460,310	9,366,712,107	2,568,012,983	3,326,447,913		4,062,287,307	
2. Considerations for supplementary contracts with life contingencies	58,323,964	XXX	XXX	XXX	XXX	58,323,964	XXX
3. Net investment income	4,044,087,864	2,344,657,202	274,535,242	138,452,284		1,224,100,896	62,342,240
4. Amortization of Interest Maintenance Reserve (IMR)	(27,247,403)	(40,140,930)	(5,268,437)	(4,479,266)		21,498,034	1,143,196
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded							
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	516,733,929		10,759,967	505,973,962			
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	194,583,633	13,641,329	3,839,692	176,180,381		136,333	785,898
9. Totals (Lines 1 to 8.3)	24,109,942,297	11,684,869,708	2,851,879,447	4,142,575,274		5,366,346,534	64,271,334
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	3,944,125,634	1,308,023,731	54,445,848	387,821,738		2,193,834,317	
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	14,950,314,885	9,483,401,432	134,715,040	5,332,077,072		121,341	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	61,387,732	16,090,348	(9,670)	463,474		2,398,522	42,445,058
18. Payments on supplementary contracts with life contingencies	53,252,318					53,252,318	
19. Increase in aggregate reserves for life and accident and health contracts	5,147,211,892	281,381,506	2,137,752,043	(292,894,546)		3,020,972,889	
20. Totals (Lines 10 to 19)	24,156,292,461	11,088,897,017	2,326,903,261	5,427,467,738		5,270,579,387	42,445,058
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	521,102,076	165,824,823	80,581,971	117,952,179		142,033,732	14,709,371
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	700,916,206	223,927,288	74,418,659	243,211,737		149,241,148	10,117,374
24. Insurance taxes, licenses and fees, excluding federal income taxes	62,746,053	20,943,803	8,316,085	18,133,833		14,288,413	1,063,919
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,399,505,809)		561,338,082	(1,959,184,892)		(1,658,999)	
27. Aggregate write-ins for deductions	3,779	1,791	(56)	1,347		741	(44)
28. Totals (Lines 20 to 27)	24,041,554,766	11,499,594,722	3,051,558,002	3,847,581,942		5,574,484,422	68,335,678
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	68,387,531	185,274,986	(199,678,555)	294,993,332		(208,137,888)	(4,064,344)
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	68,387,531	185,274,986	(199,678,555)	294,993,332		(208,137,888)	(4,064,344)
32. Federal income taxes incurred (excluding tax on capital gains)	146,282,566	96,799,475	4,421,332	49,074,707		(4,382,007)	369,059
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)	(77,895,035)	88,475,511	(204,099,887)	245,918,625		(203,755,881)	(4,433,403)
34. Policies/certificates in force end of year	972,062	332,862	47,300	370,867		221,033	
DETAILS OF WRITE-INS							
08.301. Sundries	194,583,633	13,641,329	3,839,692	176,180,381		136,333	785,898
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	194,583,633	13,641,329	3,839,692	176,180,381		136,333	785,898
2701. Fines, penalties and fees from regulatory authorities	3,779	1,791	(56)	1,347		741	(44)
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	3,779	1,791	(56)	1,347		741	(44)

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

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

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1. Premiums for group annuity contracts	50,250					50,250	
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	18,368,008	79,666				18,288,342	
4. Amortization of Interest Maintenance Reserve (IMR)	175,685					175,685	
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded							
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	13,653,953	771				1,338,415	12,314,767
9. Totals (Lines 1 to 8.3)	32,247,896	80,437				19,852,692	12,314,767
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	61,511,337					61,511,337	
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	63,919	55,487				8,432	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	106,142					106,142	
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts	(47,805,600)	(17,848)				(47,787,752)	
20. Totals (Lines 10 to 19)	13,875,798	37,639				13,838,159	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	1,012,163					130,192	881,971
24. Insurance taxes, licenses and fees, excluding federal income taxes	39,429						39,429
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions							
28. Totals (Lines 20 to 27)	14,927,390	37,639				13,968,351	921,400
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	17,320,506	42,798				5,884,341	11,393,367
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	17,320,506	42,798				5,884,341	11,393,367
32. Federal income taxes incurred (excluding tax on capital gains)	1,871,788	8,499				(529,318)	2,392,607
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)	15,448,718	34,299				6,413,659	9,000,760
34. Policies/certificates in force end of year	12	1				11	
DETAILS OF WRITE-INS							
08.301. Sundries	13,653,953	771				1,338,415	12,314,767
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	13,653,953	771				1,338,415	12,314,767
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)							

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

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

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts													
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income													
4. Amortization of Interest Maintenance Reserve (IMR)													
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded													
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income													
9. Totals (Lines 1 to 8.3)													
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts													
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds													
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts													
20. Totals (Lines 10 to 19)													
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22. Commissions and expense allowances on reinsurance assumed													
23. General insurance expenses													
24. Insurance taxes, licenses and fees, excluding federal income taxes													
25. Increase in loading on deferred and uncollected premiums													
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions													
28. Totals (Lines 20 to 27)													
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)													
30. Dividends to policyholders and refunds to members													
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)													
32. Federal income taxes incurred (excluding tax on capital gains)													
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)													
34. Policies/certificates in force end of year													
DETAILS OF WRITE-INS													
08.301.													
08.302.													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701.													
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)													

NONE

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

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [(b)] (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	29,417,514,096					19,047,667,675	8,780,994,926	16,333,953	1,572,517,542			
2.	Tabular net premiums or considerations	1,055,984,648					412,237,808	603,278,435	(24,555)	40,492,960			
3.	Present value of disability claims incurred	918,828					493,371		(8,102)	433,558			
4.	Tabular interest	1,027,276,635					597,684,701	333,530,924	238,360	95,822,651			
5.	Tabular less actual reserve released	10,486,355					9,805,234		10,241	670,879			
6.	Increase in reserve on account of change in valuation basis												
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	(9,038,264)	XXX					(9,038,264)			XXX		
7.	Other increases (net)	256,065,421					70,113,463	189,714,459	2,789,634	(6,552,135)			
8.	Totals (Lines 1 to 7)	31,759,207,719					20,138,002,254	9,898,480,480	19,339,531	1,703,385,454			
9.	Tabular cost	1,216,759,790					428,201,023	728,277,123	1,222,944	59,058,700			
10.	Reserves released by death	441,346,758					373,801,743	59,455,590		8,089,424			
11.	Reserves released by other terminations (net)	1,262,461,567					1,213,394,648	10,171,809		38,895,111			
12.	Annuity, supplementary contract and disability payments involving life contingencies	11,405,182					10,298,606		2,140	1,104,437			
13.	Net transfers to or (from) Separate Accounts	246,031,151					274,651,197		(31,005)	(28,589,041)			
14.	Total Deductions (Lines 9 to 13)	3,178,004,449					2,300,347,217	797,904,522	1,194,079	78,558,632			
15.	Reserve December 31 of current year	28,581,203,270					17,837,655,037	9,100,575,958	18,145,452	1,624,826,823			
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	24,098,847,085					17,567,346,490	5,416,110,889		1,115,389,706			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	23,934,319,349					17,567,346,490	5,416,110,889		950,861,971			

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

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

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

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [(b)]	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	129,094,273					129,094,273			
2. Tabular net premiums or considerations	728,332					728,332			
3. Present value of disability claims incurred									
4. Tabular interest	6,108,142					6,108,142			
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	(974,172)					(974,172)			
8. Totals (Lines 1 to 7)	134,956,575					134,956,575			
9. Tabular cost	8,221,082					8,221,082			
10. Reserves released by death	616,491					616,491			
11. Reserves released by other terminations (net)	24,658,609					24,658,609			
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts	13,410,530					13,410,530			
14. Total Deductions (Lines 9 to 13)	46,906,712					46,906,712			
15. Reserve December 31 of current year	88,049,863					88,049,863			
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	95,610,762					95,610,762			
17. Amount Available for Policy Loans Based upon Line 16 CSV	84,619,085					84,619,085			

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	82,999,864,403	49,109,279,639	4,550,146,256	2,448,491,776		26,891,946,732	
2.	Tabular net premiums or considerations	16,742,044,088	9,366,711,558	2,185,411,545	1,046,425,270		4,143,495,716	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	3,099,661,824	1,609,030,478	96,139,240	275,263,595		1,119,228,511	
5.	Tabular less actual reserve released	(38,046,261)					(38,046,261)	
6.	Increase in reserve on account of change in valuation basis	(46,846,231)		(1,845,734)	(45,000,497)			
7.	Other increases (net)	270,934,235	139,541,503	(46,007,502)	134,156,942		43,243,291	
8.	Totals (Lines 1 to 7)	103,027,612,058	60,224,563,179	6,783,843,805	3,859,337,086		32,159,867,988	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	10,116,696,945	9,584,148,044	60,304,737	472,244,163			
12.	Annuity, supplementary contract and disability payments involving life contingencies	3,599,909,557	1,249,754,170	22,769,647	80,437,372		2,246,948,367	
13.	Net transfers to or (from) Separate Accounts	1,210,775,493		15,017,982	1,195,757,511			
14.	Total Deductions (Lines 9 to 13)	14,927,381,995	10,833,902,214	98,092,366	1,748,439,047		2,246,948,367	
15.	Reserve December 31 of current year	88,100,230,064	49,390,660,964	6,685,751,439	2,110,898,040		29,912,919,621	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	55,788,129,178	45,676,113,783	8,003,198,813	2,108,816,582			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	247,068,921	11,111,825		235,957,096			

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

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

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	443,445,301	978,146				442,467,155	
2. Tabular net premiums or considerations	(8,801,741)					(8,801,741)	
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	17,596,085					17,596,085	
5. Tabular less actual reserve released	(4,152,101)					(4,152,101)	
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	85,437	37,639				47,798	
8. Totals (Lines 1 to 7)	448,172,981	1,015,785				447,157,196	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	55,487	55,487					
12. Annuity, supplementary contract and disability payments involving life contingencies	52,477,793					52,477,793	
13. Net transfers to or (from) Separate Accounts							
14. Total Deductions (Lines 9 to 13)	52,533,280	55,487				52,477,793	
15. Reserve December 31 of current year	395,639,701	960,297				394,679,404	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	958,831	958,831					
17. Amount Available for Policy Loans Based upon Line 16 CSV							

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 151,677,976	154,996,752
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 4,069,765,527	4,096,099,869
1.3	Bonds of affiliates	(a) 226,862,706	224,579,068
2.1	Preferred stocks (unaffiliated)	(b) 1,043,656	297,593
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	16,333,005	15,843,650
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 802,200,985	808,506,316
4.	Real estate	(d) 4,983,951	14,276,761
5	Contract loans	55,194,110	55,958,955
6	Cash, cash equivalents and short-term investments	(e) 159,135,816	159,140,915
7	Derivative instruments	(f) 120,190,771	132,772,019
8.	Other invested assets	186,451,516	133,934,943
9.	Aggregate write-ins for investment income	9,634,798	9,639,122
10.	Total gross investment income	5,803,474,818	5,806,045,963
11.	Investment expenses		(g) 196,033,282
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 510,200
13.	Interest expense		(h) 105,331,979
14.	Depreciation on real estate and other invested assets		(i) 2,315,197
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		304,190,657
17.	Net investment income (Line 10 minus Line 16)		5,501,855,305
	DETAILS OF WRITE-INS		
0901.	Miscellaneous sources	8,335,681	8,333,779
0902.	Commitment fee	1,224,423	1,224,423
0903.	Service fee	74,694	80,920
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	9,634,798	9,639,122
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		

(a) Includes $ 235,865,524 accrual of discount less $ 68,019,519 amortization of premium and less $ 56,455,378 paid for accrued interest on purchases.

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

(c) Includes $ 7,915,037 accrual of discount less $ 117,405 amortization of premium and less $ .... paid for accrued interest on purchases.

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

(e) Includes $ 126,721,847 accrual of discount less $ .... amortization of premium and less $ 62,461 paid for accrued interest on purchases.

(f) Includes $ .... accrual of discount less $ (2,071,332) amortization of premium.

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

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

(i) Includes $ 2,282,852 depreciation on real estate and $ .... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(75,532,100)	(889,008)	(76,421,108)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(90,405,845)	(54,176,427)	(144,582,272)	(12,026,112)	(210,048,786)
1.3	Bonds of affiliates	349,770		349,770		
2.1	Preferred stocks (unaffiliated)	1,539	(8,243)	(6,704)	(415,199)	(8,343)
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	82,193,691	(6,688,252)	75,505,439	44,665	(8,764,251)
2.21	Common stocks of affiliates					
3.	Mortgage loans		(160,875,459)	(160,875,459)	57,508,315	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	108,785	(450,386)	(341,601)		(915,810)
7.	Derivative instruments	(15,665,183)	(5,516,044)	(21,181,227)	190,047,103	
8.	Other invested assets	19,767,955	(45,888,119)	(26,120,164)	139,361,187	8,268,815
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(79,181,388)	(274,491,938)	(353,673,326)	374,519,959	(211,468,375)
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)					

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
FIRST YEAR (other than single)								
1. Uncollected	416,069,181	(502,639)	416,571,820					
2. Deferred and accrued								
3. Deferred , accrued and uncollected:								
3.1 Direct								
3.2 Reinsurance assumed	416,571,820		416,571,820					
3.3 Reinsurance ceded	502,639	502,639						
3.4 Net (Line 1 + Line 2)	416,069,181	(502,639)	416,571,820					
4. Advance								
5. Line 3.4 - Line 4	416,069,181	(502,639)	416,571,820					
6. Collected during year:								
6.1 Direct	2,602,502,837	369,497,038		2,233,005,799				
6.2 Reinsurance assumed	1,236,286,817	77,082	1,236,209,735					
6.3 Reinsurance ceded	2,379,492	2,379,492						
6.4 Net	3,836,410,162	367,194,628	1,236,209,735	2,233,005,799				
7. Line 5 + Line 6.4	4,252,479,343	366,691,989	1,652,781,555	2,233,005,799				
8. Prior year (uncollected + deferred and accrued - advance)	441,056,418	(167,104)	441,223,522					
9. First year premiums and considerations:								
9.1 Direct	2,602,502,839	369,497,038		2,233,005,801				
9.2 Reinsurance assumed	1,211,635,114	77,082	1,211,558,032					
9.3 Reinsurance ceded	2,715,026	2,715,026						
9.4 Net (Line 7 - Line 8)	3,811,422,927	366,859,094	1,211,558,032	2,233,005,801				
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	16,749,131,831	97,047,620		16,652,084,211				
10.2 Reinsurance assumed								
10.3 Reinsurance ceded								
10.4 Net	16,749,131,831	97,047,620		16,652,084,211				
RENEWAL								
11. Uncollected	(83,828,214)	(72,024,187)	(11,804,027)					
12. Deferred and accrued	314,221	314,221						
13. Deferred, accrued and uncollected:								
13.1 Direct	331,416	331,416						
13.2 Reinsurance assumed								
13.3 Reinsurance ceded	83,845,409	72,041,382	11,804,027					
13.4 Net (Line 11 + Line 12)	(83,513,993)	(71,709,966)	(11,804,027)					
14. Advance	302	302						
15. Line 13.4 - Line 14	(83,514,295)	(71,710,268)	(11,804,027)					
16. Collected during year:								
16.1 Direct	1,970,421,458	1,510,444,996	21,555,912	438,370,300	50,250			
16.2 Reinsurance assumed	6,557,865	6,557,865						
16.3 Reinsurance ceded	550,740,128	534,724,731	16,015,397					
16.4 Net	1,426,239,195	982,278,130	5,540,515	438,370,300	50,250			
17. Line 15 + Line 16.4	1,342,724,900	910,567,862	(6,263,512)	438,370,300	50,250			
18. Prior year (uncollected + deferred and accrued - advance)	(82,380,148)	(70,532,772)	(11,847,376)					
19. Renewal premiums and considerations:								
19.1 Direct	1,970,402,031	1,510,425,569	21,555,912	438,370,300	50,250			
19.2 Reinsurance assumed	6,557,865	6,557,865						
19.3 Reinsurance ceded	551,854,848	535,882,801	15,972,047					
19.4 Net (Line 17 - Line 18)	1,425,105,048	981,100,633	5,583,865	438,370,300	50,250			
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	21,322,036,701	1,976,970,227	21,555,912	19,323,460,312	50,250			
20.2 Reinsurance assumed	1,218,192,979	6,634,947	1,211,558,032					
20.3 Reinsurance ceded	554,569,874	538,597,827	15,972,047					
20.4 Net (Lines 9.4 + 10.4 + 19.4)	21,985,659,806	1,445,007,347	1,217,141,897	19,323,460,312	50,250			

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21. To pay renewal premiums								
22. All other								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded								
23.2 Reinsurance assumed								
23.3 Net ceded less assumed								
24. Single:								
24.1 Reinsurance ceded								
24.2 Reinsurance assumed								
24.3 Net ceded less assumed								
25. Renewal:								
25.1 Reinsurance ceded	687,142		687,142					
25.2 Reinsurance assumed								
25.3 Net ceded less assumed	687,142		687,142					
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	687,142		687,142					
26.2 Reinsurance assumed (Page 6, Line 22)								
26.3 Net ceded less assumed	687,142		687,142					
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	108,586,951	54,697,701		53,889,250				
28. Single	424,413,606	3,710,443		420,749,136				(45,973)
29. Renewal	99,021,742	51,298,749	1,259,305	46,463,688				
30. Deposit-type contract funds								
31. Totals (to agree with Page 6, Line 21)	632,022,299	109,706,893	1,259,305	521,102,074				(45,973)

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
	Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	49,551,218			336,967	6,399,979		56,288,164
2. Salaries and wages	490,503,069			3,404,683	156,137,626		650,045,378
3.11 Contributions for benefit plans for employees	55,548,885			1,225,679	1,280,148		58,054,712
3.12 Contributions for benefit plans for agents	28,882,106						28,882,106
3.21 Payments to employees under non-funded benefit plans	10,052			271			10,323
3.22 Payments to agents under non-funded benefit plans	7,266,977			6,503,289			13,770,266
3.31 Other employee welfare	3,752,953			15,876	54,891		3,823,720
3.32 Other agent welfare	4,385,254						4,385,254
4.1 Legal fees and expenses	4,459,799			53,557	248,338		4,761,694
4.2 Medical examination fees	2,358,721						2,358,721
4.3 Inspection report fees	1,450,541						1,450,541
4.4 Fees of public accountants and consulting actuaries	3,755,721			80,458	56,268		3,892,447
4.5 Expense of investigation and settlement of policy claims	362,180						362,180
5.1 Traveling expenses	10,303,225			73,531	4,686,171		15,062,927
5.2 Advertising	22,934,910			454,729			23,389,639
5.3 Postage, express, telegraph and telephone	16,962,854			363,189	2,169,377		19,495,420
5.4 Printing and stationery	2,143,630			7,655	2,264		2,153,549
5.5 Cost or depreciation of furniture and equipment	4,253,549			72,920	5,201		4,331,670
5.6 Rental of equipment	3,635,662			120,808	238		3,756,708
5.7 Cost or depreciation of EDP equipment and software	68,150,683			1,433,294	377,753		69,961,730
6.1 Books and periodicals	202,572			3,927	33,955		240,454
6.2 Bureau and association fees	2,646,948			55,704	27,685		2,730,337
6.3 Insurance, except on real estate	4,264,153			112,091	6,721		4,382,965
6.4 Miscellaneous losses	10,980,193			(7)			10,980,186
6.5 Collection and bank service charges	3,727,941			148,802			3,876,743
6.6 Sundry general expenses	99,695,172			1,322,781	11,924,386		112,942,339
6.7 Group service and administration fees							
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance	80,477,002						80,477,002
7.2 Agents' balances charged off (less $ .... $ recovered)	2,897,906						2,897,906
7.3 Agency conferences other than local meetings	24,116,040			18,567	7,509		24,142,116
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses	346,222			7,698	16,732		370,652
9.2 Investment expenses not included elsewhere	593				12,588,510		12,589,103
9.3 Aggregate write-ins for expenses	37,800,828			766,623	9,530		38,576,981
10. General expenses incurred	1,047,827,559			16,583,092	196,033,282	(b)	(a) 1,260,443,933
11. General expenses unpaid Dec. 31, prior year	1,965,274			11,966,157			13,931,431
12. General expenses unpaid Dec. 31, current year	2,183,873			2,069,974			4,253,847
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	1,047,608,960			26,479,275	196,033,282		1,270,121,517
DETAILS OF WRITE-INS							
09.301. Miscellaneous Expense	37,800,828			766,623	9,530		38,576,981
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	37,800,828			766,623	9,530		38,576,981

(a) Includes management fees of $ ....228,226,552 to affiliates and $ ....96,600,598 to non-affiliates.

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

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

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

	Insurance			4	5	6
	1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes						
2. State insurance department licenses and fees	6,078,949		3,776			6,082,725
3. State taxes on premiums	42,222,477					42,222,477
4. Other state taxes, including $ .... for employee benefits	11,985,208		779,107			12,764,315
5. U.S. Social Security taxes	52,288,901		164,829	510,200		52,963,930
6. All other taxes	4,176,226		169,359			4,345,585
7. Taxes, licenses and fees incurred	116,751,761		1,117,071	510,200		118,379,032
8. Taxes, licenses and fees unpaid Dec. 31, prior year	17,307,341		42,240,728			59,548,069
9. Taxes, licenses and fees unpaid Dec. 31, current year	4,461,586		(3,452,469)			1,009,117
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	129,597,516		46,810,268	510,200		176,917,984

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
1. Applied to pay renewal premiums		
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14		
16. Total from prior year		
17. Total dividends or refunds (Lines 9 + 15 - 16)		
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [(a)]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 58 CET 4.00% CRVM CNF 1984-88	445,478		445,478		
0100002. 58 CSO 4.00% CRVM CNF 1984-89	17,245,875		17,245,875		
0100003. 58 CSO 5.50% CRVM CNF 1987	2,225,274		2,225,274		
0100004. 58 CSO 6.00% CRVM CNF 1982-86	546,357,659		546,357,659		
0100005. 80 CSO 4.00% CRVM CNF 2006-08	981,555,432		913,058,117		68,497,315
0100006. 80 CSO 4.00% ALB CNF 2006-08	13,912,237		13,912,237		
0100007. 80 CSO 4.25% CRVM CNF 2006-08	43,292,222		43,292,222		
0100008. 80 CSO 4.25% ALB CNF 2007-08	501,788		501,788		
0100009. 80 CSO 4.50% CRVM CNF 1995-2005	12,639,907,911		12,634,899,531		5,008,380
0100010. 80 CSO 4.50% CNF 1995-2002	23,726,762		23,726,762		
0100011. 80 CSO 4.75% CRVM CNF 2001-05	10,790,438		10,790,438		
0100012. 80 CSO 5.00% CRVM CNF 1993-2004	1,369,604,248		1,369,604,248		
0100013. 80 CSO 5.00% CNF 1993-94	10,550,989		10,550,989		
0100014. 80 CSO 5.50% CRVM CNF 1987-92	1,239,931,114		1,239,931,114		
0100015. 80 CSO 5.50% CNF 1987-92	207,537,526		207,537,526		
0100016. 80 CSO 6.00% CRVM CNF 1986	263,697,546		263,697,546		
0100017. 80 CSO 6.00% CNF 1986	62,119,177		62,119,177		
0100018. 2001 CSO 3.50% CRVM CNF 2013-19	5,082,420,100		5,054,268,033		28,152,067
0100019. 2001 CSO 3.50% CRVM ALB CNF 2013-19	273,561		273,561		
0100020. 2001 CSO 3.50% ALB CNF 2013-19	56,688,680		56,688,680		
0100021. 2001 CSO 3.75% CRVM CNF 2013-19	7,588,746		7,588,746		
0100022. 2001 CSO 3.75% ALB CNF 2013-19	3,329,597		3,329,597		
0100023. 2001 CSO 4.00% CRVM CNF 2006-12	4,477,239,248		4,468,954,145		8,285,103
0100024. 2001 CSO 4.00% CRVM ALB CNF 2006-12	457,235		457,235		
0100025. 2001 CSO 4.00% ALB CNF 2008-12	162,146,793		162,146,793		
0100026. 2001 CSO 4.25% CRVM CNF 2008-12	8,250,539		8,250,539		
0100027. 2001 CSO 4.25% ALB CNF 2008-12	10,578,702		10,578,702		
0100028. 2001 CSO 4.50% CRVM CNF 2003-05	138,873,889		138,873,889		
0100029. 2017 CSO 3.00% VM-20 NPR CNF 2021-24	963,035,327		963,035,327		
0100030. 2017 CSO 3.50% CRVM CNF 2018-19	61,425,619		61,425,619		
0100031. 2017 CSO 3.50% VM-20 NPR CNF 2020	258,965,542		258,965,542		
0100032. VM-20 DET/STO 2020-2024	722,307		722,307		
0199997. Totals (Gross)	28,665,397,560		28,555,454,695		109,942,865
0199998. Reinsurance ceded	702,287,336		680,153,521		22,133,815
0199999. Life Insurance: Totals (Net)	27,963,110,224		27,875,301,174		87,809,050
0200001. 71 IAM PROJ 4.00% CARVM Def. 1981	5,076,962	XXX	5,076,962	XXX	
0200002. 71 IAM PROJ 8.25% CARVM Def. 1983	37,164,973	XXX	37,164,973	XXX	
0200003. 71 IAM PROJ 8.75% CARVM Def. 1983	27,049,562	XXX	27,049,562	XXX	
0200004. 71 IAM PROJ 9.25% CARVM Def. 1982	39,085,972	XXX	39,085,972	XXX	
0200005. 71 IAM PROJ 10.00% CARVM Def. 1982	27,292,673	XXX	27,292,673	XXX	
0200006. 83a 5.25% CARVM Def. 1994, 1996-97	2,543,307	XXX	2,543,307	XXX	
0200007. 83a 5.50% CARVM Def. 1993-94, 1996-97	56,960,352	XXX	56,960,352	XXX	
0200008. 83a 5.75% CARVM Def. 1993, 1995	24,143,313	XXX	24,143,313	XXX	
0200009. 83a 6.00% CARVM Def. 1992, 1995	32,070,776	XXX	32,070,776	XXX	
0200010. 83a 6.25% CARVM Def. 1987, 1990-1992	51,229,703	XXX	51,229,703	XXX	
0200011. 83a 6.50% CARVM Def. 1987, 1989-90	63,879,503	XXX	63,879,503	XXX	
0200012. 83a 6.75% CARVM Def. 1986, 1988, 1991	69,717,300	XXX	69,717,300	XXX	
0200013. 83a 7.00% CARVM Def. 1988-89	52,879,284	XXX	52,879,284	XXX	
0200014. 83a 7.25% CARVM Def. 1986	17,424,565	XXX	17,424,565	XXX	
0200015. 83a 8.00% CARVM Def. 1984-85	77,314,138	XXX	77,314,138	XXX	
0200016. 83a 8.50% CARVM Def. 1984-85	72,277,317	XXX	72,277,317	XXX	
0200017. 83a 8.25% Imm. 1990	26,014,946	XXX	26,014,946	XXX	
0200018. 83a 8.75% Imm. 1988-89	120,171,065	XXX	120,171,065	XXX	
0200019. a-2000 3.50% CARVM Def. 2013	7,807,755	XXX	7,807,755	XXX	
0200020. a-2000 3.75% CARVM Def. 2012-14	183,458,204	XXX	183,458,204	XXX	
0200021. a-2000 4.00% CARVM Def. 2014	184,348,771	XXX	184,348,771	XXX	
0200022. a-2000 4.25% CARVM Def. 2011	134,506,596	XXX	134,445,627	XXX	60,969
0200023. a-2000 4.50% CARVM Def. 2005-08, 2010	1,375,440,343	XXX	1,375,397,843	XXX	42,499
0200024. a-2000 4.75% CARVM Def. 2003-04, 2007-08	2,262,852,050	XXX	2,262,852,050	XXX	
0200025. a-2000 5.00% CARVM Def. 1998-99, 2003, 2009	1,122,684,711	XXX	1,122,684,711	XXX	
0200026. a-2000 5.25% CARVM Def. 1998-99, 2002	39,482,998	XXX	39,482,998	XXX	
0200027. a-2000 5.50% CARVM Def. 2000-02	146,835,420	XXX	146,835,420	XXX	
0200028. a-2000 5.75% CARVM Def. 2000-01	121,370,112	XXX	121,370,112	XXX	
0200029. a-2000 4.00% Imm. 2013	1,947,523,659	XXX	1,903,004,424	XXX	44,519,235
0200030. a-2000 4.25% Imm. 2012	1,530,622,527	XXX	1,497,579,910	XXX	33,042,616
0200031. a-2000 4.50% Imm. 2014	1,834,470,002	XXX	1,795,187,887	XXX	39,282,114
0200032. a-2000 5.00% Imm. 2011	861,002,020	XXX	827,619,078	XXX	33,382,942
0200033. a-2000 5.25% Imm. 2005-06, 2010	688,264,768	XXX	670,236,003	XXX	18,028,764
0200034. a-2000 5.50% Imm. 2004, 2007-08	581,591,677	XXX	547,556,018	XXX	34,035,659
0200035. a-2000 6.00% Imm. 2009	493,764,509	XXX	463,319,258	XXX	30,445,251
0200036. 2012 IAR 3.00% Def. 2021	1,518,785,497	XXX	1,518,785,497	XXX	
0200037. 2012 IAR 3.25% Def. 2020, 2022	17,590,669,499	XXX	17,590,669,499	XXX	
0200038. 2012 IAR 3.50% Def. 2015, 2017-18	3,951,203,869	XXX	3,950,347,040	XXX	856,829
0200039. 2012 IAR 3.75% Def. 2015-16, 2019	3,354,999,107	XXX	3,354,999,107	XXX	
0200040. 2012 IAR 4.25% Def. 2023-24	11,774,107,857	XXX	11,774,107,857	XXX	
0200041. 2012 IAR 4.50% Def. 2024	11,587,727,305	XXX	11,587,727,305	XXX	
0200042. 2012 IAR 3.75% Imm. 2017	2,000,511,886	XXX	1,962,154,702	XXX	38,357,184
0200043. 2012 IAR 4.00% Imm. 2015-16	3,496,779,069	XXX	3,409,186,945	XXX	87,592,124
0200044. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% Imm. 2020-22	5,812,108	XXX	5,812,108	XXX	
0200045. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Imm. 2020-22	190,216,106	XXX	190,216,106	XXX	
0200046. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Imm. 2018-22	1,006,210,936	XXX	1,006,095,895	XXX	115,041
0200047. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Imm. 2018-22	1,361,548,605	XXX	1,360,478,036	XXX	1,070,569
0200048. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Imm. 2018-22	1,816,278,770	XXX	1,805,994,759	XXX	10,284,010
0200049. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Imm. 2018-22	1,330,326,362	XXX	1,317,680,847	XXX	12,645,515

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [(a)]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200050. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Imm. 2018-24	3,467,660,671	XXX	3,455,861,706	XXX	11,798,965
0200051. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% Imm. 2023-24	3,183,058,460	XXX	3,183,009,088	XXX	49,372
0200052. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% Imm. 2023-24	4,029,901,088	XXX	4,029,871,047	XXX	30,040
0200053. VM-21 Reserves	2,173,716,897	XXX	2,173,716,897	XXX	
0299997. Totals (Gross)	88,157,835,927	XXX	87,762,196,227	XXX	395,639,701
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	88,157,835,927	XXX	87,762,196,227	XXX	395,639,701
0300001. 83a 6.00%-8.75% 1989-97	1,791,742		1,791,742		
0300002. a-2000 4.00%-7.00% 1998-2014	28,873,319		28,873,319		
0300003. 2012 IAR 3.50%-4.00% 2015-17	56,589,699		56,589,699		
0300004. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% 2020-21	581,724		581,724		
0300005. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% 2020-22	27,025,203		27,025,203		
0300006. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% 2018-22	25,801,977		25,801,977		
0300007. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% 2018-22	24,144,306		24,144,306		
0300008. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% 2018-22	27,467,951		27,467,951		
0300009. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% 2018-22	29,826,457		29,826,457		
0300010. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% 2018-24	24,946,491		24,946,491		
0300011. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% 2023-24	48,873,923		48,873,923		
0300012. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% 2023-24	40,029,518		40,029,518		
0399997. Totals (Gross)	335,952,311		335,952,311		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	335,952,311		335,952,311		
0400001. 59 ADB 58 CSO 4.00% 1984-89	23,664		23,664		
0400002. 59 ADB 58 CSO 5.50% 1987	4		4		
0400003. 59 ADB 58 CSO 6.00% 1982-86	1,523		1,523		
0400004. 59 ADB 80 CSO 4.00% 2006-08	531		531		
0400005. 59 ADB 80 CSO 4.50% 1995-2005	7,849		7,849		
0400006. 59 ADB 80 CSO 5.00% 1993-2004	975		975		
0400007. 59 ADB 80 CSO 5.50% 1987-92	1,638		1,638		
0400008. 59 ADB 80 CSO 6.00% 1986	813		813		
0400009. 59 ADB 2001 CSO 3.50% 2013-19	4,037		4,037		
0400010. 59 ADB 2001 CSO 4.00% 2006-12	3,264		3,264		
0400011. 59 ADB 2001 CSO 4.50% 2003-05	367		367		
0400012. 59 ADB 2017 CSO 3.00% 2021-24	1,510		1,510		
0400013. 59 ADB 2017 CSO 3.50% 2018-20	342		342		
0499997. Totals (Gross)	46,516		46,516		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	46,516		46,516		
0500001. 52 INTERCO DISA 58 CSO 4.00% 1984-89	104,917		104,917		
0500002. 52 INTERCO DISA 58 CSO 4.50% 1981-2001	244		244		
0500003. 52 INTERCO DISA 58 CSO 5.50% 1987	12		12		
0500004. 52 INTERCO DISA 58 CSO 6.00% 1982-86	4,812		4,812		
0500005. 52 INTERCO DISA 80 CSO 4.00% 2006-08	28,337		28,337		
0500006. 52 INTERCO DISA 80 CSO 4.50% 1995-2005	370,445		370,445		
0500007. 52 INTERCO DISA 80 CSO 5.00% 1993-2004	17,197		17,197		
0500008. 52 INTERCO DISA 80 CSO 5.50% 1987-92	8,762		8,762		
0500009. 52 INTERCO DISA 80 CSO 6.00% 1986	2,510		2,510		
0500010. 52 INTERCO DISA 2001 CSO 3.50% 2013-19	1,248,490		1,248,490		
0500011. 52 INTERCO DISA 2001 CSO 4.00% 2006-12	151,220		151,220		
0500012. 52 INTERCO DISA 2001 CSO 4.50% 2003-05	7,079		7,079		
0500013. 52 INTERCO DISA 2017 CSO 3.00% 2021-24	461,124		461,124		
0500014. 52 INTERCO DISA 2017 CSO 3.50% 2018-20	186,793		186,793		
0599997. Totals (Gross)	2,591,942		2,591,942		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	2,591,942		2,591,942		
0600001. 52 INTERCO DISA 58 CSO 4.00% 1984-89	311,192		311,192		
0600002. 52 INTERCO DISA 4.50% 1981-2001	62		62		
0600003. 52 INTERCO DISA 58 CSO 5.50% 1987	170,589		170,589		
0600004. 52 INTERCO DISA 58 CSO 6.00% 1982-86	18,218,528		18,218,528		
0600005. 52 INTERCO DISA 80 CSO 4.00% 2006-08	718,084		718,084		
0600006. 52 INTERCO DISA 80 CSO 4.50% 1995-2005	19,729,744		19,729,744		
0600007. 52 INTERCO DISA 80 CSO 5.00% 1993-2004	4,082,955		4,082,955		
0600008. 52 INTERCO DISA 80 CSO 5.50% 1987-92	12,274,374		12,274,374		
0600009. 52 INTERCO DISA 80 CSO 6.00% 1986	5,799,507		5,799,507		
0600010. 52 INTERCO DISA 2001 CSO 3.50% 2013-19	6,341,205		6,341,205		
0600011. 52 INTERCO DISA 2001 CSO 4.00% 2006-12	4,564,786		4,564,786		
0600012. 52 INTERCO DISA 2001 CSO 4.50% 2003-05	603,010		603,010		
0600013. 52 INTERCO DISA 2017 CSO 3.00% 2021-24	1,281,185		1,281,185		
0600014. 52 INTERCO DISA 2017 CSO 3.50% 2018-20	554,962		554,962		
0699997. Totals (Gross)	74,650,184		74,650,184		
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	74,650,184		74,650,184		
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	265,162,043		265,162,043		
0700002. For guaranteed minimum death benefit under variable life contracts	7,252,368		7,252,368		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0700003. For guaranteed minimum accumulation benefit under variable life contracts	299,209		299,209		
0700004. For guaranteed minimum accumulation benefit under variable annuity contracts	644,513		644,513		
0700005. For guaranteed minimum death benefit under variable annuity contracts	1,364,514		1,364,514		
0700006. For guaranteed minimum income benefit under variable annuity contracts	72,193		72,193		
0700007. Asset Preserver LTC Claim Reserves - Active Life	11,052,019		11,052,019		
0700008. Asset Preserver LTC Claim Reserves - Disabled Life	9,397,164		9,397,164		
0700009. Unearned COI Reserves	2,991,632		2,991,632		
0700010. Guaranteed Insurability Rider Reserve	9,040		9,040		
0700011. Pre-Term Conversions	1,807,038		1,807,038		
0700012. Post-Term Conversions	281,972,833		281,972,833		
0700013. ROP Rider (ULCG) Reserve	103,593		103,593		
0700014. Chronic Care Rider Reserve - Active Life	2,817		2,817		
0700015. Additional reserve for New York policies	48,804,818		48,564,005		240,813
0799997. Totals (Gross)	630,935,793		630,694,980		240,813
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)	630,935,793		630,694,980		240,813
9999999. Totals (Net) - Page 3, Line 1	117,165,122,897		116,681,433,333		483,689,564

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

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [ ] No [X]
1.2 If not, state which kind is issued.
Non-participating
2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [ ] No [X]
2.2 If not, state which kind is issued.
Non-participating
3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? $
4.2 Amount of reserve? $
4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $ 84,687,087
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $ 103,749,218
Attach statement of methods employed in their valuation.
7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [X] No [ ]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $ 7,655,823,175
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
Market Value
7.3 State the amount of reserves established for this business: $
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $
8.2 State the amount of reserves established for this business: $
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 5,496,230,795
9.2 State the amount of reserves established for this business: $ 6,413,805,962
9.3 Identify where the reserves are reported in the blank:
Page 3 Line 1, Page 3 Line 25
The reserves in Interrogatory 6.2 were calculated in accordance with New York Regulation 151 Section 99.6(i)(2) whereby a constant addition was made to the rate of a standard valuation mortality table.

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Variable Deferred Annuities - Fixed Account	NY Reg 213	VM-21	(46,846,231)
Variable Deferred Annuities - Separate Account	NY Reg 213	VM-21	(135,978,361)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(182,824,592)
9999999 - Total (Column 4, only)			(182,824,592)

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
1. Unearned premium reserves													
2. Additional contract reserves (b)													
3. Additional actuarial reserves-Asset/Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)													
8. Reinsurance ceded													
9. Totals (Net)													
CLAIM RESERVE													
10. Present value of amounts not yet due on claims													
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)													
15. Reinsurance ceded													
16. Totals (Net)													
17. TOTAL (Net)													
18. TABULAR FUND INTEREST													
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)													

NONE

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	1,582,948,836		1,257,046,165	312,737,527		13,165,144
2. Deposits received during the year	796,927,414		675,292,019	74,993,985		46,641,410
3. Investment earnings credited to the account	67,491,430		56,296,214	7,886,285		3,308,931
4. Other net change in reserves	(21,580,895)		(21,580,895)			
5. Fees and other charges assessed	190			190		
6. Surrender charges						
7. Net surrender or withdrawal payments	457,878,906		342,333,333	107,444,897		8,100,676
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	1,967,907,689		1,624,720,170	288,172,710		55,014,809
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,967,907,689		1,624,720,170	288,172,710		55,014,809

(a) FHLB Funding Agreements:

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:								
1.1 Direct	8,477,899			7,790,694	687,205			
1.2 Reinsurance assumed	201,957,715	167,204	201,790,511					
1.3 Reinsurance ceded								
1.4 Net	210,435,614	167,204	201,790,511	7,790,694	687,205			
2. In course of settlement:								
2.1 Resisted 2.11 Direct	1,000,000	1,000,000						
2.12 Reinsurance assumed								
2.13 Reinsurance ceded	750,000	750,000						
2.14 Net	250,000	(b) 250,000	(b)	(b)				
2.2 Other 2.21 Direct	505,998,459	234,253,867	3,941,453	255,433,860	12,369,278			
2.22 Reinsurance assumed	299,640,680	1,062,851	298,577,829					
2.23 Reinsurance ceded	83,108,417	81,828,652	1,279,765					
2.24 Net	722,530,723	(b) 153,488,067	(b) 301,239,518	(b) 255,433,860	12,369,278	(b)		
3. Incurred but unreported:								
3.1 Direct	55,174,915	53,672,770	681,827	820,317				
3.2 Reinsurance assumed	156,544,089		156,544,089					
3.3 Reinsurance ceded	32,375,793	32,330,574	45,219					
3.4 Net	179,343,211	(b) 21,342,197	(b) 157,180,697	(b) 820,317		(b)		
4. TOTALS 4.1 Direct	570,651,273	288,926,638	4,623,280	264,044,871	13,056,484			
4.2 Reinsurance assumed	658,142,484	1,230,055	656,912,429					
4.3 Reinsurance ceded	116,234,209	114,909,225	1,324,984					
4.4 Net	1,112,559,548	(a) 175,247,467	(a) 660,210,725	264,044,871	13,056,484			

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ 5,938,403 Group Life $ .... , and Individual Annuities $ 61 are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ .... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	5,646,026,473	1,618,145,569	58,174,725	3,909,781,412	59,924,767			
1.2 Reinsurance assumed	1,260,699,239	7,233,731	1,253,465,508					
1.3 Reinsurance ceded	640,963,116	620,431,261	20,531,855					
1.4 Net	(c) 6,265,762,596	1,004,948,039	1,291,108,378	3,909,781,412	59,924,767			
2. Liability December 31, current year from Part 1:								
2.1 Direct	570,651,274	288,926,638	4,623,280	264,044,871	13,056,484			
2.2 Reinsurance assumed	658,142,484	1,230,055	656,912,429					
2.3 Reinsurance ceded	116,234,209	114,909,225	1,324,984					
2.4 Net	1,112,559,549	175,247,468	660,210,725	264,044,871	13,056,484			
3. Amounts recoverable from reinsurers December 31, current year	61,035,771	59,327,891	1,707,880					
4. Liability December 31, prior year:								
4.1 Direct	552,150,865	330,708,233	33,524,387	176,448,331	11,469,914			
4.2 Reinsurance assumed	672,817,054	5,701,376	667,115,678					
4.3 Reinsurance ceded	183,802,889	175,098,976	8,703,913					
4.4 Net	1,041,165,030	161,310,633	691,936,152	176,448,331	11,469,914			
5. Amounts recoverable from reinsurers December 31, prior year	45,862,229	45,103,598	758,631					
6. Incurred Benefits								
6.1 Direct	5,664,526,882	1,576,363,974	29,273,618	3,997,377,952	61,511,337			
6.2 Reinsurance assumed	1,246,024,669	2,762,410	1,243,262,259					
6.3 Reinsurance ceded	588,567,978	574,465,803	14,102,175					
6.4 Net	6,321,983,573	1,004,660,581	1,258,433,702	3,997,377,952	61,511,337			

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ....1,826,462 in Line 1.1, $ ....1,826,462 in Line 1.4.
$..........1,826,462 in Line 6.1, and $ ....1,826,462 in Line 6.4.

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

(c) Includes $ ....68,476 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	21,205,005	21,280,765	75,760
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	7,131,374	4,118,044	(3,013,330)
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	28,336,379	25,398,809	(2,937,570)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	1,582,799		(1,582,799)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	578	53	(525)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	6,394,571	6,394,571	
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	788,869,579	712,148,662	(76,720,917)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	19,293,160	19,257,638	(35,522)
25.	Aggregate write-ins for other-than-invested assets	238,482,256	55,671,592	(182,810,664)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,082,959,322	818,871,325	(264,087,997)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	1,082,959,322	818,871,325	(264,087,997)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)			
2501.	Miscellaneous	235,402,047	55,617,650	(179,784,397)
2502.	Amount due for undelivered securities	3,080,209	53,942	(3,026,267)
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	238,482,256	55,671,592	(182,810,664)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

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

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

A reconciliation of the Company's net income and capital and surplus at December 31, 2024 and 2023 between practices prescribed or permitted by the State of Delaware and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2024	2023
Net Income					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 2)	XXX	4	35	$ 275,403,791	$ 593,003,558
(2) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 275,403,791	$ 593,003,558
Capital and Surplus					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	3	38	$ 8,416,745,681	$ 8,929,135,758
(6) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 8,416,745,681	$ 8,929,135,758

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

C. Life premiums are recognized as revenue when due. Annuity considerations are recognized as revenue when received. Commissions and other costs associated with acquiring new business are charged to operations as incurred. Amounts received or paid under deposit type contracts without mortality or morbidity risk are not reported as income or benefits but are recorded directly as an adjustment to the liability for deposit funds.

Internal replacements refer to transactions whereby a policyholder transfers the surrender value from their current policy into a similar policy. Premiums and benefits from internal replacements are reported gross in the accompanying Statement of Operations. Prior to 2024, the Company's policy was to report on a net basis.

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

The Company has established policy reserves on contracts issued January 1, 2001 and later that exceed the minimum amounts determined under Appendix A-820, "Minimum Life and Annuity Reserve Standards" of NAIC SAP by approximately $64,399,313.

In addition, the Company uses the following accounting policies:

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

(8) Investments in limited partnerships and limited liability companies, including equity investments in affiliated entities organized as limited liability companies, which have admissible audits are carried at the underlying audited equity of the investee. In the absence of an admissible audit, the entire investment is nonadmitted. The financial statements of equity method investees are usually not received in time for the Company to apply the equity method at each reporting period. Therefore, the equity pick-up on these investments has been recorded on a one to three-month lag.

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

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

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

Effective October 1, 2024, residual tranches of securitizations are reported using a cost recovery method, which is a practical expedient allowed under statutory accounting rules. Under the cost recovery method, distributions received are treated as a reduction of the residual's book value. Investment income is not recognized until the book value of the residual has been reduced to zero. An OTTI is recorded when fair value of the residual is below its book value. Prior to October 1, 2024, most residuals were reported at the lower of cost or market and income was accrued using an effective yield method.

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

NOTES TO FINANCIAL STATEMENTS

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

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

The Company reports cash flows from the purchase or termination of derivative instruments as cash flows from investing activities unless there is a significant financing element. Income payments, which include all cash settlements and foreign exchange payments are classified as cash flows from operating activities. Changes in receivables and payables related to collateral are reported in investing activities.

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

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

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

Changes in Accounting Principles

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

During 2024, the NAIC adopted changes to SSAP No. 21 "Other Admitted Assets," which revise the accounting guidance for residual tranches of securitizations. The new guidance provides a practical expedient that allows for the use of a cost recovery method. Under the cost recovery method, distributions received from the investment are treated as a reduction of the residual's book value. Investment income is not recognized until the book value of the residual has been reduced to zero. The Company early adopted the new guidance on a prospective basis on October 1, 2024. There was no impact to surplus upon adoption. The Company reclassified $1,473,576 from unrealized gains to realized gains upon adoption.

During 2023, the NAIC adopted revisions to SSAP No. 48 "Joint Ventures, Partnerships and Limited Liability Companies", SSAP No. 30 "Common Stock" and SSAP No. 32 "Preferred Stock" regarding residual investments. The amended guidance clarified that equity investments issued from entities that are in substance securitization vehicles are to be reported as residual investments. The adoption of this guidance had no impact to the Company's surplus, but required the reclassification of $3,194,165 at December 31, 2023 of investments in limited partnerships as residual investments.

In 2023, the NAIC adopted Interpretation ("INT") 23-01, which prescribes limited-time, optional, statutory accounting guidance as an exception to the existing guidance detailed in SSAP No. 7 “Asset Valuation Reserve and Interest Maintenance Reserve” and the annual statement instructions that requires non-admittance of a negative IMR. Under the INT, reporting entities are allowed to admit negative IMR if certain criteria are met. The adoption of this guidance allowed the Company to admit $544,289,818 (including $16,158,172 from Separate Accounts) and $327,970,902 of negative IMR at December 31, 2024 and December 31, 2023, respectively, which increased the Company's total assets. There was no impact to net income from this change. New disclosures required under the INT have been included in Note 5 - Investments

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

Changes in Accounting Policy

On September 30, 2024, the Company changed its accounting policy on the reporting of premiums and benefits on internal replacement transactions. Internal replacements refer to transactions whereby a policyholder transfers the cash surrender value from their current policy into a similar policy. Premiums and benefits from these types of exchanges are now reported gross in the statement of operations. Our previous policy, which was discussed with the Department and to which they had no objection, was to net the benefit expense against the premium income in the statement of operations.Through December 31, 2024, premium income and benefit expense include $4,011,088,312 from internal replacements. If this policy was in effect for 2022 and 2023, premium income and benefit expense would have been $3,708,739,859 and $3,982,291,382 higher, respectively, from internal replacements.This change in accounting policy has no net impact on the Company’s profit or loss, nor does it affect surplus, as the gross reporting of premiums and benefits is offset by corresponding amounts in both income and expense.

Change in Reserve Valuation Basis

In 2024, the Delaware State Insurance Department (DSID) granted approval for the Company to change the reserve valuation basis for the variable deferred annuity policies to the NAIC valuation basis (VM-21). Prior to this change, reserves for these policies were computed in accordance with the minimum statutory reserve standard required under New York law, which results in reserves that are higher than those computed pursuant to the NAIC basis (VM-21), which is the Delaware minimum reserve standard. For the index-linked account corresponding to a variable annuity product, the Company still applies Actuarial Guideline XXXV. As of December 31, 2024, the impact of this change in reserve valuation basis resulted in a reduction of the aggregate reserve for life contracts by $46,846,231 and an increase in Expense Allowances recognized in Reserves (included in Transfers to Separate Accounts due or accrued) of $135,978,361, thereby increasing the statutory surplus by $182,824,592 (see Summary of Operations – Page 4 – Line 43).

NOTES TO FINANCIAL STATEMENTS

3. Business Combinations and Goodwill

A. Statutory Purchase Method

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

Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Goodwill	Original Amount of Admitted Goodwill	Admitted Goodwill as of the Reporting Date	Amount of Goodwill Amortized During the Reporting Period	Book Value of SCA	Admitted Goodwill as a % of Book Adjusted Carrying Value, Gross of Admitted Goodwill
Stone Ridge Holdings Group LLC	January 19, 2024	$250,000,000	$153,189,895	$153,189,895	$137,870,906	$15,318,990	$254,252,043	54%

B. Statutory Merger

Not applicable.

C. Assumption Reinsurance

Not applicable.

D. Impairment Loss

Not applicable.

4. Discontinued Operations

Not applicable.

NOTES TO FINANCIAL STATEMENTS

5. **Investments**

A. **Mortgage Loans, including Mezzanine Real Estate Loans**

(1) The maximum and minimum lending rates for new commercial mortgage loans funded during 2024 were 11.45% and 4.96%, respectively. There were no residential mortgage loans funded during 2024.

(2) For 2024, the maximum percentage of any one commercial loan to the value of the collateral at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 92.4% (current average percentage was 58.1%). For 2024, the maximum percentage of any residential loan to the value of the collateral at the time of the loan was 80.0% (current average percentage was 43.4%).

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total were $1,125,617 and $679,767 for the years ended December 31, 2024 and 2023, respectively.

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ 2,517,420	$ —	$16,807,387,060	$318,881,363	$17,128,785,843
(b) 30 - 59 days past due	$ —	$ —	$ 57,675	$ —	$ 238,622,560	$ —	$ 238,680,235
(c) 60 - 89 days past due	$ —	$ —	$ 758,335	$ —	$ —	$ —	$ 758,335
(d) 90 - 179 days past due	$ —	$ —	$ 367,063	$ —	$ 77,719,231	$ —	$ 78,086,294
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ 3,900,000	$ —	$ 3,900,000
2. Accruing interest 90 - 179 days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 294,641,121	$ —	$ 294,641,121
b. Prior Year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ 3,713,187	$ —	$14,989,074,464	$292,876,613	$15,285,664,264
(b) 30 - 59 days past due	$ —	$ —	$ —	$ —	$ 88,403,924	$ —	$ 88,403,924
(c) 60 - 89 days past due	$ —	$ —	$ 362,614	$ —	$ —	$ —	$ 362,614
(d) 90 - 179 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ 109,500,000	$ —	$ 109,500,000
2. Accruing interest 90 - 179 days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 63,000,000	$ —	$ 63,000,000
2. No allowance for credit losses	—	—	367,063	—	98,246,791	—	98,613,854
3. Total (1 + 2)	$ —	$ —	$ 367,063	$ —	$ 161,246,791	$ —	$ 161,613,854
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior Year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 191,277,726	$ —	$ 191,277,726
2. No allowance for credit losses	—	—	—	—	109,500,000	—	109,500,000
3. Total (1 + 2)	$ —	$ —	$ —	$ —	$ 300,777,726	$ —	$ 300,777,726
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 149,771,299	$ —	$149,771,299
2. Interest income recognized	$ —	$ —	$ —	$ —	$ 4,592,382	$ —	$ 4,592,382
3. Recorded investments on nonaccrual status	$ —	$ —	$ —	$ —	$ 44,919,231	$ —	$ 44,919,231
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ 510,166	$ —	$ 510,166
b. Prior Year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 150,356,143	$ —	$150,356,143
2. Interest income recognized	$ —	$ —	$ —	$ —	$ 14,134,940	$ —	$ 14,134,940
3. Recorded investments on nonaccrual status	$ —	$ —	$ —	$ —	$ 149,800,000	$ —	$149,800,000
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ 10,617,192	$ —	$ 10,617,192

(7) Allowance for credit losses:

	December 31, 2024	December 31, 2023
a. Balance at beginning of period	$ (72,403,127)	$ —
b. Additions charged to operations	(80,806,395)	(72,403,127)
c. Direct write-downs charged against the allowance	160,875,460	—
d. Recoveries of amounts previously charged off	(138,314,710)	—
e. Balance at end of period	$ (175,770,272)	$ (72,403,127)

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

	December 31, 2024
a. Aggregate amount of mortgage loans derecognized	$ 30,600,000
b. Real estate collateral recognized	$ —
c. Other collateral recognized	$ —
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ —

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

NOTES TO FINANCIAL STATEMENTS

B. Debt Restructuring

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

	General Account		Separate Account	
	December 31, 2024	December 31, 2023	December 31, 2024	December 31, 2023
(1) The total recorded investment in restructured debt, as of year-end	$ 60,125,626	$ 692,002	$ 1,711,080	$ —
(2) The realized capital losses related to this debt	$ 32,190,869	$ 224,798	$ 1,057,058	$ —
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in TDR	$ —	$ —	$ —	$ —

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

C. Reverse Mortgages

The Company does not have any reverse mortgages.

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

(2) The Company does not have any loan-backed and structured securities, which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery, at December 31, 2024.

			OTTI Recognized in Loss		
		Amortized Cost Basis Before OTTI	2a Interest	2b Non-interest	Fair Value 1-(2a+2b)
	General Account:				
	OTTI recognized 1st Quarter				
a.	Intent to sell	$ 2,240,702	$ 17,613	$ —	$ 2,223,089
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c.	Total 1st Quarter	2,240,702	17,613	—	2,223,089
	OTTI recognized 2nd Quarter				
d.	Intent to sell	59,621	720	—	58,901
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f.	Total 2nd Quarter	59,621	720	—	58,901
	OTTI recognized 3rd Quarter				
g.	Intent to sell	—	—	—	—
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i.	Total 3rd Quarter	—	—	—	—
	OTTI recognized 4th Quarter				
j.	Intent to sell	—	—	—	—
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l.	Total 4th Quarter	—	—	—	—
m.	**Annual Aggregate Total (General Account)**		$ 18,333	$ —	

		Amortized Cost Basis Before OTTI	2a Interest	2b Non-interest	Fair Value 1-(2a+2b)
	Separate Account:				
	OTTI recognized 1st Quarter				
a.	Intent to sell	$ —	$ —	$ —	$ —
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c.	Total 1st Quarter	—	—	—	—
	OTTI recognized 2nd Quarter				
d.	Intent to sell	—	—	—	—
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f.	Total 2nd Quarter	—	—	—	—
	OTTI recognized 3rd Quarter				
g.	Intent to sell	—	—	—	—
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i.	Total 3rd Quarter	—	—	—	—
	OTTI recognized 4th Quarter				
j.	Intent to sell	—	—	—	—
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l.	Total 4th Quarter	—	—	—	—
m.	**Annual Aggregate Total (Separate Account)**		$ —	$ —	
	Grand Total		$ 18,333	$ —	

NOTES TO FINANCIAL STATEMENTS

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

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1) CUSIP[1]	(2) Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Current Period Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value	(7) Financial Statement Reporting Period
General Account						
059469AF3	387,944	378,981	8,963	378,981	351,366	12/31/2024
05953YAA9	1,977,639	1,971,066	6,573	1,971,066	1,823,622	12/31/2024
1248MBAJ4	2,277,014	2,263,756	13,258	2,263,756	1,955,950	12/31/2024
1248MBAL9	636,560	632,719	3,841	632,719	549,669	12/31/2024
12628KAF9	389,425	373,543	15,882	373,543	330,494	12/31/2024
12628LAJ9	69,677	65,969	3,708	65,969	62,356	12/31/2024
126384AQ9	11,079	10,666	413	10,666	9,750	12/31/2024
12638PAE9	658,436	652,523	5,913	652,523	528,665	12/31/2024
12667FJ55	548,646	545,932	2,714	545,932	491,943	12/31/2024
12667G6W8	672,487	666,248	6,239	666,248	595,999	12/31/2024
12667GXM0	609,311	596,438	12,873	596,438	543,694	12/31/2024
12667GXN8	213,548	209,042	4,506	209,042	193,544	12/31/2024
12668AMN2	717,891	711,126	6,765	711,126	632,605	12/31/2024
126694DT2	169,197	165,929	3,268	165,929	137,582	12/31/2024
17309YAF4	300,737	300,072	665	300,072	267,461	12/31/2024
225470S95	244,844	242,578	2,266	242,578	181,220	12/31/2024
3622E8AC9	1,419,308	1,390,588	28,720	1,390,588	1,272,984	12/31/2024
3622E8AF2	672,281	655,655	16,626	655,655	610,037	12/31/2024
3622ELAG1	143,650	141,024	2,626	141,024	129,773	12/31/2024
3622EUAB2	260,189	258,500	1,689	258,500	244,379	12/31/2024
3622EUAC0	563,423	559,758	3,665	559,758	533,403	12/31/2024
3622MPAT5	12,254	12,171	83	12,171	10,623	12/31/2024
362334MD3	32,369	32,177	192	32,177	28,363	12/31/2024
362375AF4	312,234	307,801	4,433	307,801	299,706	12/31/2024
36244SAC2	1,949,747	1,921,963	27,784	1,921,963	1,712,828	12/31/2024
36244SAF5	1,186,904	1,171,788	15,116	1,171,788	1,063,881	12/31/2024
45660LSY6	1,515,563	1,415,920	99,643	1,415,920	1,361,247	12/31/2024
466247ZQ9	234,958	232,900	2,058	232,900	199,436	12/31/2024
46627MEA1	505,704	488,741	16,963	488,741	442,265	12/31/2024
46628BBD1	96,900	95,474	1,426	95,474	72,393	12/31/2024
46628SAE3	1,058,757	1,028,760	29,997	1,028,760	978,832	12/31/2024
46628SAG8	752,162	731,117	21,045	731,117	705,194	12/31/2024
46630MAG7	225,029	221,635	3,394	221,635	188,703	12/31/2024
53947LAG3	15,032,948	12,286,678	2,746,270	12,286,678	15,032,949	12/31/2024
57643MCG7	64,173	63,971	202	63,971	62,693	12/31/2024
61749EAD9	1,229,599	1,212,610	16,989	1,212,610	1,084,920	12/31/2024
61749EAE7	351,759	346,771	4,988	346,771	313,169	12/31/2024
61749EAH0	386,883	381,851	5,032	381,851	337,635	12/31/2024
61750YAD1	756,592	740,573	16,019	740,573	719,047	12/31/2024
61750YAE9	105,823	103,653	2,170	103,653	102,639	12/31/2024
61750YAJ8	204,252	199,967	4,285	199,967	195,297	12/31/2024
61751DAE4	219,661	211,087	8,574	211,087	185,463	12/31/2024
61751JAH4	623,155	610,139	13,016	610,139	570,337	12/31/2024
61751JAJ0	619,820	606,949	12,871	606,949	570,164	12/31/2024
61752RAJ1	426,694	417,774	8,920	417,774	406,004	12/31/2024
61752RAM4	416,339	407,757	8,582	407,757	396,880	12/31/2024
65537BAC4	1,200,683	1,178,841	21,842	1,178,841	1,090,675	12/31/2024
65537BAF7	781,862	767,665	14,197	767,665	712,595	12/31/2024
69336RBS8	7,691	6,041	1,650	6,041	1,247	12/31/2024
75970HAD2	29,944	29,540	404	29,540	28,922	12/31/2024
76110VSU3	8,860	8,390	470	8,390	8,229	12/31/2024
76114CAD8	166,608	165,977	631	165,977	151,396	12/31/2024
76114QAC9	48,628	47,937	691	47,937	42,884	12/31/2024
007034BN0	179,052	159,745	19,307	159,745	156,840	9/30/2024
059469AF3	397,259	392,059	5,200	392,059	376,214	9/30/2024
12627HAK6	339,883	338,917	966	338,917	305,661	9/30/2024
12628KAF9	401,437	392,198	9,239	392,198	353,064	9/30/2024
12628LAJ9	72,687	69,997	2,690	69,997	65,280	9/30/2024
12629EAD7	549,688	533,019	16,669	533,019	424,987	9/30/2024
126384AQ9	11,429	11,367	62	11,367	10,573	9/30/2024
12667FJ55	564,631	551,167	13,464	551,167	505,641	9/30/2024
12667G6W8	691,390	684,646	6,744	684,646	621,351	9/30/2024
12667GXM0	625,020	613,966	11,054	613,966	562,334	9/30/2024
12667GXN8	218,888	215,178	3,710	215,178	200,187	9/30/2024
126694DT2	141,093	139,238	1,855	139,238	112,820	9/30/2024

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1) CUSIP[1]	(2) Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Current Period Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value	(7) Financial Statement Reporting Period
17309BAB3	74,719	73,183	1,536	73,183	69,501	9/30/2024
225470S95	247,097	244,845	2,252	244,845	187,094	9/30/2024
36228F3Q7	704	703	1	703	704	9/30/2024
3622ELAG1	147,286	144,235	3,051	144,235	134,163	9/30/2024
3622MPAT5	12,498	12,382	116	12,382	11,054	9/30/2024
362334MD3	32,669	32,540	129	32,540	29,547	9/30/2024
362375AF4	315,885	313,325	2,560	313,325	308,570	9/30/2024
36242DD26	258,895	258,036	859	258,036	253,971	9/30/2024
36244SAC2	2,011,685	1,967,593	44,092	1,967,593	1,795,470	9/30/2024
36244SAF5	1,224,886	1,197,768	27,118	1,197,768	1,115,326	9/30/2024
466247ZQ9	239,794	235,070	4,724	235,070	206,514	9/30/2024
46627MEA1	519,667	514,633	5,034	514,633	466,056	9/30/2024
46628BBD1	100,327	97,497	2,830	97,497	72,859	9/30/2024
46628SAE3	1,081,150	1,071,551	9,599	1,071,551	1,039,676	9/30/2024
46628SAG8	767,973	761,251	6,722	761,251	749,086	9/30/2024
46630MAG7	229,618	227,966	1,652	227,966	200,346	9/30/2024
53947LAG3	15,890,547	15,054,275	836,272	15,054,275	15,054,275	9/30/2024
53948TAD2	10,181,759	—	10,181,759	—	—	9/30/2024
61749EAD9	1,268,884	1,241,294	27,590	1,241,294	1,150,481	9/30/2024
61749EAE7	362,868	355,104	7,764	355,104	332,115	9/30/2024
61749EAH0	398,600	391,718	6,882	391,718	357,942	9/30/2024
61750YAB5	29,547	29,102	445	29,102	29,253	9/30/2024
61750YAD1	768,778	757,216	11,562	757,216	738,787	9/30/2024
61750YAE9	107,530	105,909	1,621	105,909	105,461	9/30/2024
61750YAJ8	207,543	204,421	3,122	204,421	200,655	9/30/2024
61751JAH4	629,784	629,577	207	629,577	589,686	9/30/2024
61751JAJ0	626,388	626,207	181	626,207	589,517	9/30/2024
61752RAH5	216,641	212,325	4,316	212,325	205,125	9/30/2024
61752RAJ1	479,550	470,089	9,461	470,089	457,820	9/30/2024
61752RAM4	462,424	451,867	10,557	451,867	441,207	9/30/2024
65537BAC4	1,223,587	1,210,027	13,560	1,210,027	1,134,937	9/30/2024
65537BAF7	796,777	787,947	8,830	787,947	741,597	9/30/2024
69336RBS8	9,325	7,690	1,635	7,690	2,681	9/30/2024
75970HAD2	64,852	63,880	972	63,880	64,583	9/30/2024
76110VSU3	10,550	8,859	1,691	8,859	8,900	9/30/2024
76114QAC9	48,729	48,628	101	48,628	43,969	9/30/2024
L2287*AA5	3,870,908	3,417,069	453,839	3,417,069	3,595,924	9/30/2024
L2287*AB3	2,687,815	2,301,701	386,114	2,301,701	2,422,172	9/30/2024
L2287*AC1	9,263,879	7,944,380	1,319,499	7,944,380	8,360,250	9/30/2024
12544TAH7	296,119	223,954	72,165	223,954	292,802	6/30/2024
12628KAF9	407,220	404,385	2,835	404,385	354,718	6/30/2024
12628LAJ9	74,844	73,738	1,106	73,738	68,204	6/30/2024
12667FJ55	565,770	565,128	642	565,128	492,845	6/30/2024
12667G6W8	710,965	705,201	5,764	705,201	616,933	6/30/2024
12668AMN2	770,663	768,650	2,013	768,650	679,448	6/30/2024
126694DT2	150,740	141,953	8,787	141,953	111,212	6/30/2024
17029PAA3	619,464	606,817	12,647	606,817	606,817	6/30/2024
17309BAB3	77,457	76,023	1,434	76,023	69,275	6/30/2024
17309YAF4	310,610	309,320	1,290	309,320	269,831	6/30/2024
36228F3Q7	2,464	2,450	14	2,450	2,437	6/30/2024
3622E8AC9	1,492,517	1,441,512	51,005	1,441,512	1,244,530	6/30/2024
3622E8AF2	705,961	680,211	25,750	680,211	602,164	6/30/2024
3622ELAG1	148,517	147,926	591	147,926	130,676	6/30/2024
3622EUAB2	265,504	261,982	3,522	261,982	248,732	6/30/2024
3622EUAC0	574,899	567,305	7,594	567,305	542,929	6/30/2024
362334MD3	33,778	32,943	835	32,943	28,801	6/30/2024
36242DD26	288,073	262,251	25,822	262,251	246,224	6/30/2024
36244SAC2	2,047,056	2,043,667	3,389	2,043,667	1,800,783	6/30/2024
36244SAF5	1,272,037	1,244,360	27,677	1,244,360	1,118,712	6/30/2024
45660LSY6	1,614,557	1,593,676	20,881	1,593,676	1,465,353	6/30/2024
46628SAE3	1,112,478	1,085,487	26,991	1,085,487	1,015,901	6/30/2024
46628SAG8	789,910	771,053	18,857	771,053	731,982	6/30/2024
46630MAG7	232,978	232,068	910	232,068	196,712	6/30/2024
57643MCG7	65,822	65,797	25	65,797	65,690	6/30/2024
61749EAD9	1,312,114	1,279,788	32,326	1,279,788	1,139,207	6/30/2024
61749EAE7	375,023	365,987	9,036	365,987	328,874	6/30/2024
61749EAH0	412,782	403,088	9,694	403,088	353,797	6/30/2024
61750YAB5	29,822	29,670	152	29,670	28,566	6/30/2024

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1) CUSIP[1]	(2) Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Current Period Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value	(7) Financial Statement Reporting Period
61750YAD1	776,345	771,973	4,372	771,973	721,455	6/30/2024
61750YAE9	108,559	107,977	582	107,977	102,990	6/30/2024
61750YAJ8	209,559	208,405	1,154	208,405	195,945	6/30/2024
61751DAE4	225,328	224,613	715	224,613	192,208	6/30/2024
61751JAH4	641,576	633,628	7,948	633,628	578,726	6/30/2024
61751JAJ0	638,084	630,212	7,872	630,212	578,568	6/30/2024
61752RAH5	221,271	219,257	2,014	219,257	201,807	6/30/2024
61752RAJ1	489,697	485,340	4,357	485,340	450,421	6/30/2024
61752RAM4	471,176	466,734	4,442	466,734	434,516	6/30/2024
65537BAC4	1,233,233	1,232,107	1,126	1,232,107	1,037,203	6/30/2024
65537BAF7	803,132	802,326	806	802,326	677,706	6/30/2024
69336RBS8	10,147	9,326	821	9,326	3,658	6/30/2024
75970HAD2	96,229	94,796	1,433	94,796	93,001	6/30/2024
76110VSU3	11,525	10,550	975	10,550	9,507	6/30/2024
76114QAC9	48,810	48,729	81	48,729	42,765	6/30/2024
059469AF3	496,599	403,160	93,439	403,160	376,006	3/31/2024
059515AE6	383,769	383,474	295	383,474	373,007	3/31/2024
05953YAA9	2,201,896	2,083,683	118,213	2,083,683	1,894,311	3/31/2024
1248MBAJ4	2,677,633	2,415,896	261,737	2,415,896	2,129,116	3/31/2024
1248MBAL9	753,642	675,387	78,255	675,387	598,332	3/31/2024
12627HAK6	442,785	344,999	97,786	344,999	305,922	3/31/2024
12628KAF9	563,406	412,935	150,471	412,935	372,356	3/31/2024
12628LAJ9	112,277	75,525	36,752	75,525	69,601	3/31/2024
12629EAD7	651,247	566,942	84,305	566,942	448,380	3/31/2024
126384AQ9	15,332	12,258	3,074	12,258	11,158	3/31/2024
12638PAE9	754,478	667,637	86,841	667,637	542,185	3/31/2024
12667FJ55	676,582	582,749	93,833	582,749	519,285	3/31/2024
12667G6W8	743,632	721,632	22,000	721,632	642,528	3/31/2024
12667G7X5	350,116	325,056	25,060	325,056	315,168	3/31/2024
12667GXM0	686,399	660,150	26,249	660,150	586,529	3/31/2024
12667GXN8	240,388	231,177	9,211	231,177	208,976	3/31/2024
12668AMN2	799,719	781,833	17,886	781,833	695,623	3/31/2024
126694DT2	284,491	224,731	59,760	224,731	193,588	3/31/2024
161546GK6	1,184,200	1,183,890	310	1,183,890	1,116,864	3/31/2024
17029PAA3	635,623	619,464	16,159	619,464	619,464	3/31/2024
17309BAB3	86,482	78,270	8,212	78,270	70,660	3/31/2024
17309YAF4	326,005	314,425	11,580	314,425	275,323	3/31/2024
225470S95	266,023	249,048	16,975	249,048	178,494	3/31/2024
3622E8AC9	1,751,349	1,506,532	244,817	1,506,532	1,267,692	3/31/2024
3622E8AF2	868,271	712,579	155,692	712,579	613,718	3/31/2024
3622ELAG1	191,153	149,803	41,350	149,803	135,878	3/31/2024
3622EUAB2	333,710	267,963	65,747	267,963	252,591	3/31/2024
3622EUAC0	733,119	580,243	152,876	580,243	550,764	3/31/2024
3622MPAT5	13,046	12,594	452	12,594	10,818	3/31/2024
362334MD3	416,910	351,128	65,782	351,128	363,657	3/31/2024
362375AF4	440,037	320,952	119,085	320,952	321,456	3/31/2024
36244SAC2	2,280,214	2,075,178	205,036	2,075,178	1,835,970	3/31/2024
36244SAF5	1,418,580	1,289,518	129,062	1,289,518	1,140,587	3/31/2024
45660LSY6	1,659,037	1,631,292	27,745	1,631,292	1,504,166	3/31/2024
466247ZQ9	260,735	243,978	16,757	243,978	209,526	3/31/2024
46627MEA1	545,993	535,401	10,592	535,401	487,243	3/31/2024
46628SAE3	1,342,047	1,126,221	215,826	1,126,221	1,047,532	3/31/2024
46628SAG8	965,838	799,754	166,084	799,754	754,791	3/31/2024
46630MAG7	255,796	239,263	16,533	239,263	204,948	3/31/2024
57643MCG7	83,456	82,448	1,008	82,448	83,132	3/31/2024
61749EAD9	1,565,043	1,321,147	243,896	1,321,147	1,219,242	3/31/2024
61749EAE7	434,523	377,658	56,865	377,658	349,886	3/31/2024
61749EAH0	468,389	415,332	53,057	415,332	377,974	3/31/2024
61750YAB5	538,838	441,926	96,912	441,926	453,561	3/31/2024
61750YAD1	949,481	783,761	165,720	783,761	737,930	3/31/2024
61750YAE9	133,536	109,614	23,922	109,614	105,344	3/31/2024
61750YAJ8	256,229	211,571	44,658	211,571	200,419	3/31/2024
61751DAE4	253,539	227,484	26,055	227,484	196,010	3/31/2024
61751JAH4	824,307	651,686	172,621	651,686	598,132	3/31/2024
61751JAJ0	819,115	648,163	170,952	648,163	597,972	3/31/2024
61752RAH5	255,436	223,475	31,961	223,475	205,518	3/31/2024
61752RAJ1	569,161	494,595	74,566	494,595	458,705	3/31/2024
61752RAM4	560,884	475,805	85,079	475,805	442,715	3/31/2024

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1) CUSIP[1]	(2) Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Current Period Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value	(7) Financial Statement Reporting Period
61946UAA0	5,332,117	5,330,034	2,083	5,330,034	5,084,996	3/31/2024
61947DAA7	2,955,943	2,921,441	34,502	2,921,441	2,463,558	3/31/2024
65537BAC4	1,448,757	1,248,814	199,943	1,248,814	1,066,510	3/31/2024
65537BAF7	949,229	813,298	135,931	813,298	696,880	3/31/2024
69336QAL6	398,159	352,467	45,692	352,467	387,493	3/31/2024
69336RBS8	16,095	10,147	5,948	10,147	4,688	3/31/2024
69337VAE0	1,049,392	773,590	275,802	773,590	825,503	3/31/2024
75970HAD2	94,175	88,775	5,400	88,775	87,733	3/31/2024
76110VSU3	134,974	11,669	123,305	11,669	11,136	3/31/2024
76114CAD8	180,924	177,492	3,432	177,492	152,938	3/31/2024
76114QAC9	52,004	49,288	2,716	49,288	43,757	3/31/2024
87222PAD5	186,411	123,653	62,758	123,653	138,633	3/31/2024
Subtotal - General Account	**XXX**	**XXX**	**22,261,400**	**XXX**	**XXX**	
Guaranteed Separate Accounts						
059469AF3	$ 64,519	$ 63,032	$ 1,487	$ 63,032	$ 58,561	12/31/2024
1248MBAL9	97,789	97,201	588	97,201	84,564	12/31/2024
12628KAF9	50,796	48,723	2,073	48,723	43,108	12/31/2024
126384AQ9	11,079	10,666	413	10,666	9,750	12/31/2024
17309YAF4	195,996	195,563	433	195,563	174,310	12/31/2024
3622E8AC9	30,198	29,587	611	29,587	27,085	12/31/2024
3622MPAT5	12,254	12,171	83	12,171	10,623	12/31/2024
36244SAC2	106,679	105,166	1,513	105,166	93,797	12/31/2024
36244SAF5	98,255	97,052	1,203	97,052	88,657	12/31/2024
61749EAD9	54,650	53,894	756	53,894	48,219	12/31/2024
61749EAE7	27,059	26,675	384	26,675	24,090	12/31/2024
61749EAH0	82,903	81,825	1,078	81,825	72,350	12/31/2024
61750YAE9	26,455	25,913	542	25,913	25,660	12/31/2024
61750YAJ8	76,595	74,988	1,607	74,988	73,236	12/31/2024
61751DAE4	31,380	30,155	1,225	30,155	26,495	12/31/2024
75970HAD2	4,375	4,316	59	4,316	4,225	12/31/2024
76110VSU3	70	66	4	66	65	12/31/2024
059469AF3	66,063	65,203	860	65,203	62,702	9/30/2024
12627HAK6	59,791	59,623	168	59,623	53,940	9/30/2024
12628KAF9	52,362	51,156	1,206	51,156	46,052	9/30/2024
126384AQ9	11,425	11,367	58	11,367	10,573	9/30/2024
3622MPAT5	12,498	12,382	116	12,382	11,054	9/30/2024
36244SAC2	110,068	107,655	2,413	107,655	98,323	9/30/2024
36244SAF5	101,406	99,154	2,252	99,154	92,944	9/30/2024
61749EAD9	56,395	55,169	1,226	55,169	51,132	9/30/2024
61749EAE7	27,913	27,316	597	27,316	25,547	9/30/2024
61749EAH0	85,415	83,940	1,475	83,940	76,702	9/30/2024
61750YAE9	26,882	26,477	405	26,477	26,365	9/30/2024
61750YAJ8	77,829	76,658	1,171	76,658	75,246	9/30/2024
75970HAD2	6,619	6,520	99	6,520	6,610	9/30/2024
76110VSU3	102	78	24	78	78	9/30/2024
12628KAF9	53,115	52,746	369	52,746	46,268	6/30/2024
17309YAF4	202,435	201,590	845	201,590	175,854	6/30/2024
3622E8AC9	31,755	30,670	1,085	30,670	26,479	6/30/2024
36244SAC2	112,002	111,819	183	111,819	98,614	6/30/2024
36244SAF5	105,894	103,018	2,876	103,018	93,226	6/30/2024
61749EAD9	58,315	56,879	1,436	56,879	50,631	6/30/2024
61749EAE7	28,848	28,153	695	28,153	25,298	6/30/2024
61749EAH0	88,453	86,376	2,077	86,376	75,814	6/30/2024
61750YAE9	27,139	26,994	145	26,994	25,748	6/30/2024
61750YAJ8	78,584	78,152	432	78,152	73,479	6/30/2024
61751DAE4	32,190	32,088	102	32,088	27,458	6/30/2024
75970HAD2	11,159	10,994	165	10,994	10,814	6/30/2024
059469AF3	82,448	67,047	15,401	67,047	62,668	3/31/2024
059515AE6	49,442	49,417	25	49,417	48,068	3/31/2024
1248MBAL9	115,733	103,755	11,978	103,755	92,051	3/31/2024
12627HAK6	77,692	60,693	16,999	60,693	53,986	3/31/2024
12628KAF9	73,367	53,861	19,506	53,861	48,568	3/31/2024
126384AQ9	15,108	12,257	2,851	12,257	11,158	3/31/2024
17309YAF4	212,933	204,918	8,015	204,918	179,434	3/31/2024
3622E8AC9	37,170	32,054	5,116	32,054	26,972	3/31/2024
3622MPAT5	13,047	12,594	453	12,594	10,818	3/31/2024

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1) CUSIP[1]	(2) Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Current Period Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value	(7) Financial Statement Reporting Period
362334MD3	28,629	23,949	4,680	23,949	25,232	3/31/2024
36244SAC2	124,443	113,542	10,901	113,542	100,540	3/31/2024
36244SAF5	117,795	107,351	10,444	107,351	95,049	3/31/2024
61749EAD9	69,414	58,718	10,696	58,718	54,189	3/31/2024
61749EAE7	33,352	29,051	4,301	29,051	26,914	3/31/2024
61749EAH0	100,207	89,000	11,207	89,000	80,995	3/31/2024
61750YAB5	62,206	51,182	11,024	51,182	52,740	3/31/2024
61750YAE9	33,383	27,403	5,980	27,403	26,336	3/31/2024
61750YAJ8	95,818	79,339	16,479	79,339	75,157	3/31/2024
61751DAE4	36,165	32,498	3,667	32,498	28,001	3/31/2024
61946UAA0	345,971	345,836	135	345,836	329,937	3/31/2024
61947DAA7	602,136	595,108	7,028	595,108	501,836	3/31/2024
75970HAD2	11,858	11,303	555	11,303	11,176	3/31/2024
76110VSU3	1,192	102	1,090	102	98	3/31/2024
Subtotal - Guaranteed Separate Accounts	**XXX**	**XXX**	**215,070**	**XXX**	**XXX**	
Grand Total	**XXX**	**XXX**	**22,476,470**	**XXX**	**XXX**	

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

(4) The following table presents the Company's gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at December 31, 2024:

	Less than 12 Months		**12 Months or Greater**		**Total**	
	Estimated Fair Value	**Unrealized Losses**	**Estimated Fair Value**	**Unrealized Losses**	**Estimated Fair Value**	**Unrealized Losses**
General Account	$ 4,932,646,889	$ 146,139,743	$14,607,655,251	$ 1,836,802,704	$ 19,540,302,140	$ 1,982,942,447
Guaranteed Separate Accounts	274,635,659	7,083,294	936,824,385	144,810,914	1,211,460,044	151,894,208
Total	$ 5,207,282,548	$ 153,223,037	$15,544,479,636	$ 1,981,613,618	$ 20,751,762,184	$ 2,134,836,655

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

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

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Received

a. Aggregate amount of collateral received:

	General Account Dollar Repurchase Agreements	Separate Accounts Dollar Repurchase Agreements	General Account Securities Lending
		Fair Value	
Open	$ —	$ —	$ 1,000,000,000
30 days or less	—	—	—
31 to 60 days	—	—	—
61 to 90 days	—	—	—
Greater than 90 days	—	—	—
Total Collateral Received	$ —	$ —	$ 1,000,000,000

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

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

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

(5) Collateral Reinvestment

a. Aggregate amount of collateral reinvested:

	General Account Dollar Repurchase Agreements		Separate Accounts Dollar Repurchase Agreements		General Account Securities Lending	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Open	$ —	$ —	$ —	$ —	$ —	$ —
30 days or less	—	—	—	—	772,853,901	772,855,123
31 to 60 days	—	—	—	—	24,907,939	24,910,209
61 to 90 days	—	—	—	—	83,642,857	83,684,142
91 to 120 days	—	—	—	—	26,665,383	26,665,383
121 to 180 days	—	—	—	—	25,742,975	25,775,926
181 to 365 days	—	—	—	—	35,000,000	35,000,000
1 to 2 years	—	—	—	—	70,000,000	70,720,046
2 to 3 years	—	—	—	—	—	—
Greater than 3 years	—	—	—	—	—	—
Total Collateral Reinvested	$ —	$ —	$ —	$ —	$1,038,813,055	$1,039,610,829

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

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

(7) The Company does not have any collateral or transactions for securities lending that extend beyond one year from December 31, 2024.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

At December 31, 2024, the carrying value and fair value of securities held under agreements to purchase and resell was $459,711,001, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and short-term investments on Page 2 - Assets. The securities had a weighted average maturity of 2 days and a weighted average yield of 4.5%.

(2) Type of repo trades used

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

NOTES TO FINANCIAL STATEMENTS

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - no maturity	$ —	$ —	$ —	$ —
2. Overnight	$ 465,344,000	$ 476,698,000	$ 481,362,000	$ —
3. 2 days to 1 week		$ —	$ —	$ 476,274,000
4. > 1 week to 1 month	$ —	$ —	$ —	$ —
5. > 1 month to 3 months	$ —	$ —	$ —	$ —
6. > 3 months to 1 year	$ —	$ —	$ —	$ —
7. > 1 year	$ —	$ —	$ —	$ —
b. Ending Balance				
1. Open - no maturity	$ —	$ —	$ —	$ —
2. Overnight	$ 465,344,000	$ 460,189,000	$ 457,511,000	$ —
3. 2 days to 1 week		$ —	$ —	$ 459,711,000
4. > 1 week to 1 month	$ —	$ —	$ —	$ —
5. > 1 month to 3 months	$ —	$ —	$ —	$ —
6. > 3 months to 1 year	$ —	$ —	$ —	$ —
7. > 1 year	$ —	$ —	$ —	$ —

(4) Not applicable.

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$ 465,344,000	$ 476,698,000	$ 481,362,000	$ 476,274,000
b. Ending Balance	$ 465,344,000	$ 460,189,000	$ 457,511,000	$ 459,711,000

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

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Nonadmitted
a. Bonds - FV	$ —	$ 459,711,000	—	$ —	$ —	$ —	$ —	$ —
b. LB & SS - FV	—	—	—	—	—	—	—	—
c. Preferred stock - FV	—	—	—	—	—	—	—	—
d. Common stock	—	—	—	—	—	—	—	—
e. Mortgage loans - FV	—	—	—	—	—	—	—	—
f. Real estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other invested assets - FV	—	—	—	—	—	—	—	—
i. Total assets - FV (sum of a through h)	$ —	$ 459,711,000	$ —	$ —	$ —	$ —	$ —	$ —

(7) Collateral provided - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	$ 474,651,969	$ 486,231,960	$ 490,989,240	$ 485,799,480
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	$ 474,651,969	$ 469,393,332	$ 466,661,952	$ 468,905,745
3. Securities (BACV)	$ —	$ —	$ —	$ —
4. Nonadmitted subset (BACV)	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

	Amortized Cost	Fair Value
a. Overnight and continuous	$ —	$ —
b. 30 days or less	$ —	$ —
c. 31 to 90 days	$ —	$ —
d. > 90 days	$ 468,905,745	$ 468,905,745

(9) At December 31, 2024 and 2023, the Company did not have a recognized receivable for return of collateral.

(10) At December 31, 2024 and 2023, the Company did not have a recognized liability to return collateral.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for a Sale

Not applicable.

J. Real Estate

(1)a – (1)c The Company had no real estate held for sale at December 31, 2024 and 2023. During 2024 and 2023, the Company did not recognize any OTTI on real estate held for sale related to a foreclosed residential property.

(2)a – (2)b During 2024 and 2023, the Company did not recognize any realized gains or (losses) on the disposition of real estate held for sale.

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

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

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

K. Low-Income Housing Tax Credits

(1) The Company has a range of 1 years to 13 years of remaining unexpired tax credits on its investments in LIHTC. The holding period required for the LIHTC investments ranges from 1 years to 15 years.

(2) The amount of LIHTC and other tax benefits recognized during the years ended December 31, 2024 and 2023 was $24,883,741 and $20,166,484, respectively.

(3) The balance of the investment recognized in other invested assets on Page 2 - Assets at December 31, 2024 and 2023 was $248,656,915 and $216,562,065 respectively.

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

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

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

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted assets (including pledged):

	Gross (Admitted and Nonadmitted) Restricted									Percentage	
	Current Year										
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Assets Supporting Separate Accounts (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted and Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	—	$ —	$ —	0.000 %	0.000 %
b. Collateral held under security lending agreements	1,000,000,000	—	—	—	1,000,000,000	675,000,000	325,000,000	—	1,000,000,000	0.486 %	0.488 %
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
d. Subject to reverse repurchase agreements	459,711,001	—	—	—	459,711,001	210,310,001	249,401,000	—	459,711,001	0.223 %	0.224 %
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	28,103,549	—	—	—	28,103,549	37,012,577	(8,909,028)	—	28,103,549	0.014 %	0.014 %
i. FHLB capital stock	25,000,000	—	—	—	25,000,000	25,000,000	—	—	25,000,000	0.012 %	0.012 %
j. On deposit with states	4,752,596	—	—	—	4,752,596	3,970,538	782,058	—	4,752,596	0.002 %	0.002 %
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
m. Pledged as collateral not captured in other categories	5,574,386	—	—	—	5,574,386	9,753,068	(4,178,682)	—	5,574,386	0.003 %	0.003 %
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
o. Total restricted assets	$1,523,141,532	$ —	$ —	$ —	$ 1,523,141,532	$ 961,046,184	$ 562,095,348	$ —	$ 1,523,141,532	0.740 %	0.744 %

(a) Subset of column 1

(b) Subset of column 3

(c) Column 5 divided by Asset page, Column 1, Line 28

(d) Column 9 divided by Asset page, Column 3, Line 28

(2) The tables below present details of assets pledged as collateral not captured in other categories as of December 31, 2024 and 2023.

	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative initial margin collateral	$ 5,574,386				$ 5,574,386	$ 9,753,068	$ (4,178,682)	$ 5,574,386	0.003 %	0.003 %
Total (c)	$ 5,574,386	$ —	$ —	$ —	$ 5,574,386	$ 9,753,068	$ (4,178,682)	$ 5,574,386	0.003 %	0.003 %

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

(3) There were no other restricted assets at December 31, 2024 and 2023.

NOTES TO FINANCIAL STATEMENTS

(4) At December 31, 2024 and 2023, the Company's assets received as collateral, reflected as assets within the Company's financial statements, along with a liability to return such collateral were as follows:

	2024			
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	$ 2,240,684,850	$ 2,240,684,850	1.54 %	1.55 %
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 2,240,684,850	$ 2,240,684,850	1.54 %	1.55 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ 11,835,302	$ 11,835,302	0.02 %	0.02 %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ 11,835,302	$ 11,835,302	0.02 %	0.02 %

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

t = Column 1 divided by Assets Page, Line 27 (Column 1)

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

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

The Company received cash collateral on security lending transactions and dollar repurchase agreements of $1,000,000,000 in 2024, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities as shown in Table 5E(3).

	Amount	**% of Liability to total Liabilities**
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 2,240,684,850	1.65 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 11,835,302	0.02 %

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

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

NOTES TO FINANCIAL STATEMENTS

Collateral Assets	2023 Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ 1,498,165,074	$ 1,498,165,074	1.07 %	1.08 %
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,498,165,074	$ 1,498,165,074	1.07 %	1.08 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ 14,377,326	$ 14,377,326	0.03 %	0.03 %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ 14,377,326	$ 14,377,326	0.03 %	0.03 %

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

t = Column 1 divided by Assets Page, Line 27 (Column 1)

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

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

The Company received cash collateral on security lending transactions of $675,000,000 for 2023, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities.

	Amount	% of Liability to total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 1,498,165,074	1.15 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 14,377,326	0.03 %

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

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

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

The following represents the Company's 5GI securities at December 31, 2024 and 2023. 5GI securities are securities for which the Company does not have all the information required for the NAIC to provide an NAIC designation, but for which the Company is receiving timely payments of principal and interest.

General Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investments	**Current Year**	**Prior Year**	**Current Year**	**Prior Year**	**Current Year**	**Prior Year**
1. Bonds - AC	1	9	$ 55,900	$ 14,329,226	$ 60,712	$ 13,145,326
2. Loan-backed and structured securities - AC	6	43	1,298,907	43,773,937	1,611,688	46,511,546
3. Preferred stock - AC	—	—	—	—	—	—
4. Preferred stock - FV	2	—	138,543	—	138,543	—
5. Total (1+2+3+4)	9	52	$ 1,493,350	$ 58,103,163	$ 1,810,943	$ 59,656,872

Separate Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investments	**Current Year**	**Prior Year**	**Current Year**	**Prior Year**	**Current Year**	**Prior Year**
1.Bonds - AC	—	—	$ —	$ —	$ —	$ —
2. Loan-backed and structured securities - AC	—	2	—	421,014	—	661,341
3. Preferred stock - AC	—	—	—	—	—	—
4. Total (1+2+3+4)	—	2	$ —	$ 421,014	$ —	$ 661,341

AC - Amortized cost

FV - Fair value

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

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

	General Account	Separate Account
(1) Number of CUSIPs	88	30
(2) Aggregate Amount of Investment Income	$ 5,273,383	$ 428,862

R. Cash Pools by Asset Type

Not Applicable.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Collateral Type	Aggregate Collateral Loan	Admitted	Nonadmitted
Bonds			
a. Affiliated	$ —	$ —	$ —
b. Unaffiliated	1,333,922	1,333,922	—
Other Qualifying Investments			
a. Affiliated	—	—	—
b. Unaffiliated*	10,368,632	10,368,632	—
Total	$ 11,702,554	$ 11,702,554	$ —

*Includes a US government guaranteed loan that is guaranteed by the Export-Import Bank (EXIM) of the United States.

6. Joint Ventures, Partnerships and Limited Liability Companies

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

B. In 2024, the Company recognized $45,888,119 in OTTI on its investments in limited partnerships, limited liability companies and residuals, which were reflected within realized losses in net income. The impairments were based on facts and circumstances surrounding the ultimate recovery of the cost of the limited partnerships, limited liability companies and residuals, and were derived from the investment results of the underlying assets within the limited partnerships, and limited liability companies and residuals.

7. Investment Income

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

B. At December 31, 2024, the Company had $1,582,799 of investment income due and accrued that was nonadmitted.

NOTES TO FINANCIAL STATEMENTS

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

		Amount
Interest Income Due and Accrued		
1. Gross	$	1,032,472,906
2. Nonadmitted	$	1,582,799
3. Admitted	$	1,030,890,107

D. The aggregate deferred interest.

		Amount
Aggregate deferred interest	$	—

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

		Amount
Cumulative amounts of PIK interest included in the current principal balance	$	454,217,784

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

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

Interest Rate Risk Management

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

Interest rate swaps are used by the Company to hedge interest rate risk for individual and portfolios of assets. Interest rate swaps are agreements with other parties to exchange, at specified intervals, the difference between interest amounts calculated by reference to an agreed upon notional value. Generally, no cash is exchanged at the onset of the contract and no principal payments are made by either party. The Company does not act as an intermediary or broker in interest rate swaps. At December 31, 2024, the Company had interest rate swaps with a fair value of $396,648,730 and a carrying value of $396,190,181. Interest rate swaps which qualify and are designated as cash flow hedges are used by the Company to convert floating rate assets to fixed rate assets. These interest rate swaps are valued and reported in a manner consistent with the hedged asset.

Interest rate (Treasury) futures are used by the Company to manage duration of the Company's fixed income portfolio. Interest rate futures are exchange traded contracts to buy or sell a bond at a specific price at a future date. At December 31, 2024, the Company had interest rate futures with a fair value and carrying value of $(45,675).

Interest rate options are used by the Company to hedge the risk of increasing interest rates on policyholder liabilities. These contracts include Interest Rate Caps and Swaptions. Interest Rate Caps allow the Company to receive payments from counterparties should an agreed upon interest rate level be reached. Interest Rate Swaptions give the Company an option, but not an obligation to take delivery of an interest rate swap at a predetermined fixed rate and tenor or to cash settle for value. At December 31, 2024, the Company had interest rate options with a fair value and carrying value of $13,479,682.

The Company had bond forwards with a fair value and carrying value of $(27,170,807) at December 31, 2024

Currency Risk Management

The primary purpose of the Company’s foreign currency hedging activities is to protect the value of foreign currency denominated assets from the risk of changes in foreign exchange rates.

Foreign currency swaps are agreements with other parties to exchange, at specified intervals, principal and interest in one currency for the same in another, at a fixed exchange rate, which is generally set at inception and calculated by reference to an agreed upon notional value. Generally, only principal payments are exchanged at the onset and the end of the contract. At December 31, 2024, the Company had foreign currency swaps with a fair value of $579,056,027 and a carrying value of $513,204,876.

Foreign currency forwards involve the exchange of foreign currencies at a specified future date and at a specified price. No cash is exchanged at the time the agreement is entered into. At December 31, 2024, the Company had foreign currency forwards with a fair value of and a carrying value of $14,481,369.

Equity Risk Management

The Company purchases equity options to minimize exposure to the equity risk associated with guarantees on certain underlying policyholder liabilities. There are upfront fees paid related to option contracts at the time the agreements are entered into. At December 31, 2024, the Company had equity options with a fair value and carrying value of $336,262,421.

Credit Risk Management

Not applicable.

Income Generation Transactions

Not applicable.

Replication Transactions

NOTES TO FINANCIAL STATEMENTS

Bond forwards are paired with other investment grade bonds in replication transactions to generate the return and price risk of long-dated fixed income securities. At December 31, 2024, the Company held no bond forwards used in replications.

Credit default swaps are paired with investment grade bonds in replication transactions to generate the return and price risk of long dated corporate bonds. At December 31, 2024, the Company held credit default swaps with a fair value of $4,778,900 and a carrying value of $1,301,567.

Hedge Effectiveness

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

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

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

(4) The Company had no derivative contracts with financing premiums for the year ended December 31, 2024

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

(6) There were no net gains recognized in unrealized gains and losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

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

(8) Not applicable.

(9) The Company excludes the cross-currency basis spread in its foreign currency swaps from the assessment of effectiveness as allowed under SSAP No. 86.The fair value of the cross-currency basis spread on the Company's foreign currency swaps, which was excluded from the assessment of effectiveness at December 31, 2024 was $71,504,186.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. The components of the net deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") at December 31, 2024 and 2023 were as follows:

(1)

		2024		
		Ordinary	**Capital**	**Total**
(a)	Gross DTAs	$ 1,923,354,514	$ 337,621,594	$ 2,260,976,108
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Adjusted gross DTAs (1a - 1b)	1,923,354,514	337,621,594	2,260,976,108
(d)	DTAs nonadmitted	788,869,579	—	788,869,579
(e)	Subtotal of net admitted DTAs (1c-1d)	1,134,484,935	337,621,594	1,472,106,529
(f)	Gross DTLs	261,177,077	505,503,133	766,680,210
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$ 873,307,858	$ (167,881,539)	$ 705,426,319

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

		Change During 2024		
		Ordinary	**Capital**	**Total**
(a)	Gross DTAs	$ 198,563,861	$ (18,198,048)	$ 180,365,813
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Adjusted gross DTAs (1a - 1b)	198,563,861	(18,198,048)	180,365,813
(d)	DTAs nonadmitted	76,720,917	—	76,720,917
(e)	Subtotal of net admitted DTAs (1c-1d)	121,842,944	(18,198,048)	103,644,896
(f)	Gross DTLs	6,513,055	12,801,429	19,314,484
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$ 115,329,889	$ (30,999,477)	$ 84,330,412

(2) The admission calculation components were as follows:

		2024		
		Ordinary	**Capital**	**Total**
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 14,849,816	$ 14,849,816
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	685,901,858	4,674,645	690,576,503
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	685,901,858	4,674,645	690,576,503
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	1,156,697,904
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	448,583,077	318,097,133	766,680,210
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$ 1,134,484,935	$ 337,621,594	$ 1,472,106,529

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

NOTES TO FINANCIAL STATEMENTS

		Change During 2024		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ (7,574,954)	$ (7,574,954)
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	89,499,048	2,406,318	91,905,366
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	89,499,048	2,406,318	91,905,366
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	(89,508,073)
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	32,343,896	(13,029,412)	19,314,484
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$ 121,842,944	$ (18,198,048)	$ 103,644,896

(3) The ratio used to determine the applicable period used in 2(b) 1 above and the amount of adjusted capital and surplus used to determine the percentage threshold limitation in 2(b) 2 above are as follows at December 31, 2024 and 2023:

		2024	2023
(a)	Ratio percentage used to determine recovery period and threshold limitation amount in 2(b)1 above.	774 %	877 %
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$7,711,319,363	$8,308,039,851

(4) There was no impact on adjusted gross and net admitted DTAs or corporate alternative minimum tax ("CAMT") DTAs, if any, due to tax planning strategies at December 31, 2024 and 2023. The Company did not use reinsurance in its tax planning strategies.

B. The Company had no unrecognized DTLs at December 31, 2024 and 2023.

C. Significant components of income taxes incurred and the changes in DTAs and DTLs for the years ended December 31, 2024 and 2023 for the years ended December 31, 2024 and 2023 were as follows:

		2024	2023	Change
(1)	Current Income Tax:			
(a)	Federal	$ 209,555,199	$ 246,655,499	$ (37,100,300)
(b)	Foreign	471,450	21,245,296	(20,773,846)
(c)	Subtotal	210,026,649	267,900,795	(57,874,146)
(d)	Federal income tax on net capital gains	(54,176,953)	(41,080,805)	(13,096,148)
(e)	Utilization of capital loss carry-forward	—	—	—
(f)	Other (Prior period correction)	—	—	—
(g)	Federal and foreign income taxes incurred	$ 155,849,696	$ 226,819,990	$ (70,970,294)

		2024	2023	Change
(2)	DTAs:			
(a)	Ordinary:			
	(1) Discounting of unpaid losses	$ —	$ —	$ —
	(2) Unearned premium reserve	—	—	—
	(3) Policyholder reserve	1,154,639,991	1,026,402,830	128,237,161
	(4) Investments	252,236,990	233,735,438	18,501,552
	(5) Deferred acquisition costs	434,764,321	410,880,122	23,884,199
	(6) Policyholder dividends accrual	—	—	—
	(7) Fixed assets	1,168,628	1,258,531	(89,903)
	(8) Compensation and benefits accrual	—	—	—
	(9) Pension accrual	19,008,574	20,137,953	(1,129,379)
	(10) Receivables - nonadmitted	55,455,107	17,025,622	38,429,485
	(11) Net operating loss carry-forward	—	—	—
	(12) Tax credit carry-forward	—	—	—
	(13) Other	6,080,903	15,350,157	(9,269,254)
	(99) Subtotal	1,923,354,514	1,724,790,653	198,563,861
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Nonadmitted	788,869,579	712,148,662	76,720,917
(d)	Admitted ordinary DTAs (2a99 - 2b - 2c)	1,134,484,935	1,012,641,991	121,842,944
(e)	Capital:			
	(1) Investments	337,621,594	355,819,642	(18,198,048)
	(2) Net capital loss carry-forward	—	—	—
	(3) Real estate	—	—	—
	(4) Other	—	—	—
	(99) Subtotal	337,621,594	355,819,642	(18,198,048)
(f)	Statutory valuation allowance adjustment	—	—	—
(g)	Nonadmitted	—	—	—
(h)	Admitted capital DTAs (2e99 - 2f - 2g)	337,621,594	355,819,642	(18,198,048)
(i)	Total admitted DTAs (2d + 2h)	$ 1,472,106,529	$ 1,368,461,633	$ 103,644,896

NOTES TO FINANCIAL STATEMENTS

		2024	2023	Change
(3) DTLs:				
(a)	Ordinary:			
	(1) Investments	$ 207,948,642	$ 166,406,422	$ 41,542,220
	(2) Fixed assets	83,485	83,485	—
	(3) Deferred & uncollected premium	27,325	76,633	(49,308)
	(4) Policyholder reserves	43,693,021	79,061,233	(35,368,212)
	(5) Other	9,424,604	9,036,249	388,355
	(99) Subtotal	261,177,077	254,664,022	6,513,055
(b)	Capital:			
	(1) Investments	505,432,331	492,630,902	12,801,429
	(2) Real estate	—	—	—
	(3) Other	70,802	70,802	—
	(99) Subtotal	505,503,133	492,701,704	12,801,429
(c)	Total DTLs (3a99 + 3b99)	766,680,210	747,365,726	19,314,484
(4) Net admitted DTAs/(DTLs) (2i - 3c)		$ 705,426,319	$ 621,095,907	$ 84,330,412

Change in deferred income tax on change in net unrealized capital gains/losses	$ (6,027,739)
Change in net deferred tax related to other items	167,079,068
Change in DTAs nonadmitted	(76,720,917)
Change in net admitted DTAs	$ 84,330,412

(5) The Company had investment tax credits of $40,241,103 and $32,772,289 for the years ended December 31, 2024 and 2023, respectively.

(6) The Company did not have operating loss carry-forwards at December 31, 2024.

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

(8) The Inflation Reduction Act ("IRA") of 2022 was enacted on August 16, 2022. The IRA includes a new Federal CAMT, effective in 2023, that is based on the adjusted financial statement income set forth on the applicable financial statement of an applicable corporation. The NAIC adopted Interpretation ("INT") 23-03 to apply to December 31, 2023 and subsequent years. The Company has determined as of the reporting date that it will be an applicable corporation but will not be liable for CAMT for the reporting year. The reporting entity has made an accounting policy election to disregard CAMT when evaluating the need for valuation allowance for its non-CAMT DTA's. As the subsidiary that is a member of a controlled group of corporations that file a consolidated return, any CAMT liability will be borne by the parent.

D. The Company's income tax expense and change in net DTAs for the years ended December 31, 2024 and 2023 differs from the amount obtained by applying the statutory rate of 21% to net gain from operations after dividends to policyholders and before federal income taxes for the following reasons:

	2024	2023	Change
Net gain from operations after dividends to policyholders and before federal income taxes at statutory rate	$ 116,846,281	$ 141,387,154	$ (24,540,873)
Net realized capital gains at statutory rate	(74,271,397)	(23,633,046)	(50,638,351)
Tax exempt income	(38,085,465)	(33,551,108)	(4,534,357)
Tax credits (net of withholding)	(47,243,591)	(41,141,751)	(6,101,840)
Amortization of IMR	5,954,386	(532,252)	6,486,638
Dividend from subsidiary	(20,674,122)	(72,359,429)	51,685,307
Partnership income from subsidiary	49,101,852	56,909,783	(7,807,931)
Prior year audit liability and settlement	(3,033,120)	4,332,878	(7,365,998)
Nonadmitted assets	(39,347,087)	4,186,734	(43,533,821)
Other items impacting surplus	39,641,195	3,547,351	36,093,844
Other	(118,304)	(1,158,118)	1,039,814
Federal and foreign income taxes incurred and change in net deferred taxes during the year	$ (11,229,372)	$ 37,988,196	$ (49,217,568)
Federal income tax expense reported in the Summary of Operations	$ 210,026,649	$ 267,900,795	$ (57,874,146)
Capital gains tax expense incurred	(54,176,953)	(41,080,805)	(13,096,148)
Change in net DTAs	(167,079,068)	(188,831,794)	21,752,726
Federal and foreign income taxes incurred and change in net deferred taxes during the year	$ (11,229,372)	$ 37,988,196	$ (49,217,568)

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

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

Year 2024	$ —
Year 2023	$ —
Year 2022	$ 20,745,214

(3) At December 31, 2024, the Company had no protective tax deposits on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Service Code.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

The following note discloses significant related party transactions.

A-B. During 2024 and 2023, the Company received dividend distributions from Madison Capital Funding LLC ("MCF") of $98,448,202 and $344,568,709, respectively.

For information on dividend payments made to New York Life, refer to Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions, and Quasi - Reorganizations.

During 2024 and 2023 , the Company made no capital contribution to MCF.

Significant transactions entered into or between the Company and its parent and affiliates for the years ended December 31, 2024 and 2023 were as follows:

NOTES TO FINANCIAL STATEMENTS

Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Description
12/31/2015 (last amended as of 12/31/2022)	MCF	Non-insurance affiliate	Note funding agreement	The Company and New York Life entered into a note funding agreement with MCF (as amended from time to time, the "MCF Note Agreement") and acquired a variable funding note issued by MCF thereunder (the "Note"). The Note was most recently reissued on December 31, 2022 due to the Company's transfer of a portion of its interest to Life Insurance Company of North America ("LINA"), a direct wholly owned subsidiary of New York Life. The Note is reported as a bond, with an outstanding balance, including accrued interest, for the Company of $2,311,820,356 and $2,162,364,609 at December 31, 2024 and 2023, respectively. The funding limit is determined using 2.25% multiplied by the cash and invested assets amount, as of such date of determination. Cash and invested assets amount means, as of any date of determination, the sum of (x) the net admitted cash and invested assets of the Company and LINA (y) the net admitted cash and invested assets of New York Life (excluding any portion thereof attributable to New York Life's investment in the Company) and LINA, in each case, based on the most recently available quarterly or annual financial statements of New York Life, LINA or the Company, as applicable. All outstanding advances made to MCF under the MCF Note Agreement will be due in full on December 31, 2025.
12/23/2004 (last amended as of 12/30/2022)	New York Life Capital Corporation ("NYLCC")	Non-insurance affiliate	Revolving credit agreement	NYLCC has agreed to make loans to the Company in an amount up to, but not exceeding, $3,500,000,000 from proceeds from the issuance of commercial paper. During 2024 and 2023, the revolving credit facility was not used, no interest was paid and no outstanding balance was due.
9/30/1993 (last amended on 12/30/2022)	New York Life	Parent	Revolving credit agreement	The Company has a revolving credit agreement with New York Life whereby the Company may borrow up to $3,500,000,000. At December 31, 2024 and 2023, the credit facility was not used, no interest was paid and no outstanding balance was due.
4/1/1999 (last amended as of 12/30/2022)	New York Life	Parent	Revolving credit agreement	The Company has a revolving credit agreement with New York Life, whereby the Company may lend up to $900,000,000. At December 31, 2024 and 2023, the credit facility was not used, no interest was paid and there was no outstanding balance.
4/27/2006 (amended from time to time	NYLIFE Distributors, LLC.	Non-insurance affiliate	Variable product distribution agreement	The Company has appointed NYLIFE Distributors, LLC as the underwriter and/or wholesale distributor of the Company's variable products. For the years ended December 31, 2024 and 2023, the Company received service fees of $42,612,777 and $40,432,408, respectively, under a 12b-1 Plan Services Agreement, in consideration for providing 12b-1 Plan services attributable to the variable products.
Amended and restated at 10/1/2022	New York Life	Parent	Administration agreement	New York Life provides the Company with certain services and facilities, including, but not limited to, accounting, tax and audit services, legal services, actuarial services, electronic data processing operations and communications operations. New York Life charges the Company for the identified costs associated with these services and facilities under the terms of a service agreement between New York Life and the Company. For the years ended December 31, 2024 and 2023, the fees incurred associated with these services and facilities, amounted to $1,024,443,400 and $982,608,393, respectively. These amounts need to be settled in cash within 90 days.
Various	New York Life	Parent	Participation in mortgage loans, Real estate owned and real estate	The Company's interests in commercial mortgage loans are primarily held in the form of participations in mortgages` originated or acquired by New York Life. A real estate property acquired through foreclosure is called REO Portfolio. The Company's interests in the ownership of REO Portfolio is called REO Ownership Interest. Certain real estate investments acquired may have similar ownership interests through a participation. Under the participation agreement for the mortgage loans, it is agreed between the Company and New York Life that the Company's proportionate interest (as evidenced by a participation certificate) in the underlying mortgage loan, including without limitation, the principal balance thereof, all interest which accrues thereon, and all proceeds generated therefrom, will be pari passu with New York Life's and pro rata based upon the respective amounts funded by New York Life and the Company in connection with the applicable mortgage loan origination or acquisition. Consistent with the participation arrangement, all mortgage loan documents name New York Life (and not both New York Life and the Company) as the lender but are held for the benefit of both the Company and New York Life pursuant to the applicable participation agreement. New York Life retains general decision making authority with respect to each mortgage loan, although certain decisions require the Company's approval. The Company’s mortgage loans, REOs and certain real estate investments acquired through a participation from New York Life had a carrying value of $16,884,821,594 and $15,221,190,037 as of December 31, 2024 and 2023, respectively. There's no REO in the form of participations owned by the Company as of December 31, 2024 and 2023.
1/1/2005 (amended 3/28/2014)	New York Life Investment Management LLC ("NYLIM")	Non-insurance affiliate	Administrative service agreement	NYLIM has a management agreement with the New York Life Investments VP Funds Trust, f/k/a MainStay VP Funds Trust ("the Fund"), a registered investment company whose shares are sold to various separate accounts of the Company. Under the terms of the agreement, NYLIM pays the Company administrative fees for providing services to the Fund. For the years ended December 31, 2024 and 2023, the Company recorded fee income from NYLIM of $32,269,999 and $30,958,714, respectively, under this agreement.
4/1/2000, as amended from time to time	NYL Investors, LLC	Non-insurance affiliate	Investment advisory agreement	The Company is a party to an investment advisory agreement with NYL Investors, LLC, as amended from time to time, to receive investment advisory and administrative services from NYL Investors, LLC. The payments are required to be made within 90 days from the time of billing. For the years ended December 31, 2024 and 2023, the total cost for these services amounted to $162,123,877 and $154,549,175, respectively, which is included in the costs of services billed by New York Life to the Company.

NOTES TO FINANCIAL STATEMENTS

Various	New York Life	Parent	Sale of corporate owned life insurance policies ("COLI")	The Company sold various COLI policies to New York Life for the purpose of informally funding certain benefits for New York Life employees and agents. These policies were issued on the same terms as policies sold to unrelated customers. The Company has set up policyholder reserve balances for these policies. At December 31, 2024 and 2023, policyholder reserve balances for these policies amounted to $4,451,737,613 and $4,308,056,502, respectively.
6/11/2012	New York Life	Parent	Tenancy in common agreement	In connection with a $150,000,000 land acquisition of a fee simple estate in land underlying an office building and related improvements and encumbered by a ground lease located at 1372 Broadway, New York, NY by New York Life (73.8% interest) and the Company (26.2% interest), the Company and New York Life entered into a Tenancy in Common Agreement in which the agreement sets forth the terms that govern, in part, each entity's interest in the property. For the years ended December 31, 2024 and 2023, income earned amounted to $3,019,293 and $3,019,292, respectively.
Various	New York Life	Parent	Structured settlement agreements	The Company has sold certain annuity contracts to New York Life in order that New York Life may satisfy its third-party obligations under certain structured settlement agreements. The Company has been directed by New York Life to make the payments under the annuity contracts directly to the beneficiaries under these structured settlement agreements. At December 31, 2024 and 2023, the policyholder reserves related to these contracts amounted to $145,306,661 and $148,488,779, respectively, and are included in Policy reserves in the accompanying Statutory Statements of Financial Position.
Various	New York Life	Parent	Structured settlement agreements	New York Life has guaranteed the payments due to unaffiliated third-parties in the event of the Company's insolvency. The Company's obligations under the structured settlement contracts are satisfied using annuity policies purchased from New York Life. At December 31, 2024 and 2023, the carrying value of the interest in annuity contracts and the corresponding obligations under structured settlement agreements amounted to $11,428,057,478 and $10,774,330,335, respectively.
12/31/2024	NYLIM	Non-insurance subsidiary	Note purchase agreement	The Company entered into a Note Purchase Agreement with NYLIM Holdings. On December 31, 2024, the Company purchased $600,000,000 in aggregate principal amount of NYLIM Holdings 5.17% senior note due 2029.
12/31/2022	LINA	Insurance affiliate	Transfer of assets	Bond asset and cash transfers between the Company and LINA were executed to strengthen duration alignment between asset and liability profiles amongst the insurance companies. The Company acquired $250,000,000 of bonds from LINA in exchange for transferring a $250,000,000 equity interest in MCF.
12/31/2020	LINA	Insurance Affiliate	Reinsurance agreement	The Company has an affiliated reinsurance agreement to reinsure mortality risk arising under LINA's group term life insurance business on a yearly renewable term basis. Additional details of this agreement are included in Note 13 "Reinsurance".
Various	NYLARC	Insurance Affiliate	Reinsurance agreement	The Company has reinsurance agreements with New York Life Agents Reinsurance Company ("NYLARC"). Additional details of this agreement are included in Note 13 "Reinsurance".
Various	LINA	Insurance Affiliate	Reinsurance agreement	The Company entered into a coinsurance reinsurance agreement with LINA, whereby LINA will reinsure on a coinsurance basis 100% of all policies issued by the Company associated with Critical Illness Insurance, Accidental Indemnity Insurance, and Hospital Indemnity Insurance policies ("Group Voluntary" policies). The Company has ceded to LINA the morbidity risk and any other key risk in the policies. This agreement was effective January 1, 2025. Therefore, there was no financial impact associated with this agreement at or for the year ended December 31, 2024.
9/26/2024	NYLIC	Insurance subsidiary	Transfer of assets	Bond asset and cash transfers between the Company and NYLIC were executed on September 26, 2024. The Company received $467,828,241 of cash from NYLIC in exchange for bonds.

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

D. At December 31, 2024 and 2023, the Company reported a net amount of $129,355,563 and $94,150,175, respectively, as amounts payable to parent and affiliates. These amounts exclude investments. The terms of the underlying agreements generally require that these amounts be settled in cash within 90 days.

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

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

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

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

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

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

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

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

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

11. Debt

A. Borrowed money is generally carried at the unpaid principal balance plus any interest payable. At December 31, 2024, the Company's borrowed money consisted of repurchase agreements of $0.

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

NOTES TO FINANCIAL STATEMENTS

(1) On February 18, 2015, the Company became a member of the FHLB of Pittsburgh or the "Bank". Membership in the Bank provides the Company with a significant source of alternative liquidity. Advances received by the general account are included in the liability for borrowed money on Page 3 - Liabilities, Surplus and Other Funds. When borrowing from the Bank, the Company is required to post collateral in the form of eligible securities, including mortgage-backed, government and agency debt instruments for each of the advances received. Upon any event of default by the Company, the FHLB of Pittsburgh's recovery from the collateral is limited to the amount of the Company's liability to the FHLB of Pittsburgh. The table below indicates the amount of FHLB of Pittsburgh stock purchased, collateral pledged, assets and liabilities related to the agreement with the Bank.

(2) FHLB of Pittsburgh Capital Stock

a. Amount of FHLB of Pittsburgh capital stock held, in aggregate, is as follows:

1. Current year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	25,000,000	25,000,000	—
(c) Activity stock	—	—	—
(d) Excess stock	—	—	—
(e) Aggregate total	$ 25,000,000	$ 25,000,000	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 7,222,903,257	$ 7,222,903,257	$ —

2. Prior Year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	25,000,000	25,000,000	—
(c) Activity stock	—	—	—
(d) Excess stock	—	—	—
(e) Aggregate total	$ 25,000,000	$ 25,000,000	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 6,945,465,685	$ 6,945,465,685	$ —

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

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

Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	$ 25,000,000	$ 25,000,000	$ —	$ —	$ —	$ —

(3) Collateral pledged to FHLB of Pittsburgh

a. At December 31, 2024 and 2023, the Company did not have an outstanding balance due to the FHLB of Pittsburgh.

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

	Fair Value[1]	Carrying Value[1]	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	$ 2,535,419,680	$ 2,535,419,680	$ —
2. Current year general account	$ 2,535,419,680	$ 2,535,419,680	$ —
3. Current year separate accounts	$ —	$ —	$ —
4. Prior year total general and separate accounts	$ 3,017,916,337	$ 3,017,916,337	$ 5,000,000

[1] Includes amounts in excess of minimum requirements.

(4) Borrowing from FHLB of Pittsburgh

a. At December 31, 2024 and 2023, the Company did not have a balance due to the FHLB of Pittsburgh.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

Refer to section G.

B. Plan Asset Investment Policies and Strategies

Refer to section G.

C. Determination of Fair Values

Refer to section G.

D. Long-term Rate of Return on Plan Assets

Refer to section G.

E. Defined Contribution Plans

Refer to section G.

F. Multiemployer Plans

Not applicable.

G. Consolidated/Holding Company Plans

The Company shares in the cost of the following plans sponsored by New York Life: (1) certain defined benefit pension plans for eligible employees and agents, (2) certain defined contribution plans for substantially all employees and agents, (3) certain postretirement life and health benefits for retired employees and agents including their eligible dependents, and (4) postemployment benefits. The expense for these plans is allocated to the Company in accordance with an intercompany cost sharing agreement. The liabilities for these plans are included with the liabilities for the corresponding plan of New York Life. The Company's share of the cost of these plans was as follows for the years ended December 31, 2024 and 2023:

	2024	2023
Defined benefit pension	$ 27,333,882	$ 24,830,384
Defined contribution	11,081,015	9,726,752
Postretirement life and health	3,832,157	3,595,073
Postemployment	1,783,371	1,782,523
Total	$ 44,030,425	$ 39,934,732

H. Postemployment Benefits and Compensated Absences

Refer to section G.

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

Refer to section G.

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

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

B. The Company has no preferred stock.

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

Dividends may be declared by the Board of Directors of the Company from available surplus, as it deems appropriate, on a non-cumulative basis. At December 31, 2024, the amount of earned surplus of the Company available for the payment of dividends was $3,406,038,725. The maximum amount of dividends that may be paid in 2025 without prior notice to or approval of the Commissioner is $841,674,568.

D. During the year ended December 31, 2024, the Company paid a cash dividend of $890,000,000 to its sole stockholder, New York Life.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

I. At December 31, 2024, the Company had special surplus funds of $544,289,818 (includes $528,131,646 in the General Account and $16,158,172 from Separate Accounts) due to the admittance of negative IMR. Refer to Note 21 - Other Items for a more detailed discussion on Admitted Negative IMR.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative net unrealized gains, gross of deferred taxes, is $1,125,344,394 at December 31, 2024.

K. The Company has not issued any surplus notes.

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

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Commitments or contingent commitments

At December 31, 2024, the Company and its guaranteed separate accounts had outstanding contractual obligations to acquire additional private placement securities amounting to $1,179,006,943.

Unfunded commitments on limited partnerships, limited liability companies and other invested assets amounted to $789,794,375 at December 31, 2024. Included in the total unfunded commitments is $120,437,372 related to commitments on LIHTC investments, which have been recorded in other invested assets on Page 2 – Assets with a corresponding liability in payable for securities on Page 3 – Liabilities, Surplus and Other Funds.

At December 31, 2024, the Company and its guaranteed separate accounts had contractual commitments to extend credit for commercial mortgage loans totaling $1,075,268,639 at both fixed and variable rates of interest. These commitments are diversified by property type and geographic location. There were no contractual commitments to extend credit under residential loan agreements at December 31, 2024.

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

(2)-(3) Not applicable.

B. Assessments

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

The Company recorded guaranty fund receivables of $3,698,898 and $42,795,614 at December 31, 2024 and 2023, respectively. The Company recorded guaranty fund liabilities of $9,632,723 and $56,119,606 at December 31, 2024 and 2023, respectively.

The Company has received notification of the insolvency of various life insurers. It is expected that these insolvencies will result in non-recoverable guaranty fund assessments against the Company of $5,933,825, which have been accrued in the financial statements.

(2)	a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$	43,009,040
	b.	Decreases current year: Premium tax offset applied		(817,163)
		Decrease in guaranty funds receivable		—
	c.	Increases current year: Increase in guaranty funds receivable		2,666,474
	d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$	44,858,351

(3) Long-term care guarantee fund assessments

Not applicable.

C. Gain Contingencies

Not applicable.

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

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

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

15. Leases

A. Lessee Operating Lease

(1)a The Company is a party to an affiliated group air transportation services agreement entered into with NYLIFE LLC, a direct wholly owned subsidiary of New York Life, in November 2004. Under the terms of the agreement, the Company, in conjunction with certain specified affiliates, leases an aircraft from NYLIFE LLC. Costs associated with the lease are determined on a fully allocated basis and allotted to the parties based on usage. For the year ended December 31, 2024 the Company's share of expenses associated with the lease of the aircraft was $0. The agreement expires in 2024.

(1)b-(3)b Not applicable.

B. Lessor Leases

Not applicable.

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

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

	Assets		Liabilities	
	2024	2023	2024	2023
Foreign currency swaps	$ 4,411,615,090	$ 544,805,706	$ 750,273,639	$ 744,590,254
Interest rate swaps	111,500,000	11,500,000	150,000,000	—
Foreign currency forwards	—	—	—	—
Bond forwards	—	—	—	250,000,000
CD swaps	275,000,000	275,000,000	—	—
Total	$ 4,798,115,090	$ 831,305,706	$ 900,273,639	$ 994,590,254

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

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

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

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

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

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

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

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

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

Cash collateral is invested in short-term investments.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) The Company participates in securities lending programs whereby securities, which are included in investments, are loaned to third-parties for the purpose of enhancing income on securities held through reinvestment of cash collateral received upon lending. For securities lending transactions, the Company requires initial collateral, usually in the form of cash, equal to 102% of the fair value of domestic securities loaned. The borrower of the loaned securities is permitted to sell or repledge those securities. For securities lending transactions, the carrying value of securities classified as bonds and on loan at December 31, 2024 was $1,010,289,236 with a fair value of $975,499,176. The Company recorded cash collateral received under these agreements of $1,000,000,000 and established a corresponding liability for the same amount, which is included in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. At December 31, 2024, there were no separate accounts securities lending arrangements.

The Company participates in dollar repurchase agreements to sell and repurchase securities. The purchaser of the securities is permitted to sell or repledge those securities. At December 31, 2024, the Company's general account and separate accounts did not enter into any dollar repurchase agreements.

(2)-(7) Not applicable.

C. Wash Sales

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

(2) The Company did not have any wash sales where securities with an NAIC rating designation of 3 or below, or unrated, were sold during the year ended December 31, 2024 and reacquired within 30 days of the sale date are as follows:

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

Not applicable.

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

The Company did not have any direct premium written/produced by a single managing general agent/third-party administrator equal to or greater than 5% of surplus during 2024.

20. Fair Value Measurements

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

The following table represents the balances of assets and liabilities measured at fair value or net asset value ("NAV") as of December 31, 2024:

		Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a.	Assets at fair value					
1.	Preferred stocks	$ —	$ 14,990,543	$ 28,099,882	$ —	$ 43,090,425
2.	Bonds					
	SVO Identified Bond ETF	562,434,307	—	—	—	562,434,307
	U.S. corporate	—	10,253,077	—	—	10,253,077
	Foreign Corporate	—	2,948,220	—	—	2,948,220
	Non-agency commercial mortgage-backed securities	—	22,670,126	—	—	22,670,126
	Non-agency residential mortgage-backed securities	—	193,801	—	—	193,801
	Non-agency asset-backed securities	—	1	486,906	—	486,907
	Total bonds	562,434,307	36,065,225	486,906	—	598,986,438
3.	Common stocks	707,315,140	—	25,029,780	—	732,344,920
4.	Derivative assets					
	Foreign currency swaps	—	79,764,925	—	—	79,764,925
	Equity options	—	336,262,421	—	—	336,262,421
	Interest rate swaps	—	623,781,322	—	—	623,781,322
	Interest rate options	—	13,479,682	—	—	13,479,682
	Foreign currency forwards	—	14,653,300	—	—	14,653,300
	Futures	2,625	—	—	—	2,625
	Total derivative assets	2,625	1,067,941,650	—	—	1,067,944,275
5.	Separate accounts assets	51,707,787,460	8,035,934	16,795	2,329,400,065	54,045,240,254
6	Other invested assets	—	—	73,338,421	—	73,338,421
	Total assets at fair value	$ 52,977,539,532	$ 1,127,033,352	$ 126,971,784	$2,329,400,065	$56,560,944,733
b.	Liabilities at fair value					
1.	Derivative liabilities					
	Interest rate swaps	$ —	$ 227,596,626	$ —	$ —	$ 227,596,626
	Foreign currency swaps	—	3,629,651	—	—	3,629,651
	Bond forwards	—	27,170,807	—	—	27,170,807
	Foreign currency forwards	—	171,931	—	—	171,931
	Futures	48,300	—	—	—	48,300
	Total derivative liabilities	48,300	258,569,015	—	—	258,617,315
2.	Separate accounts liabilities - derivatives[1]	—	915,362	—	—	915,362
	Total liabilities at fair value	$ 48,300	$ 259,484,377	$ —	$ —	$ 259,532,677

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

(2)-(3) The table below presents a rollforward of Level 3 assets and liabilities for the year ended December 31, 2024:

	Balance at 01/01/2024	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 12/31/2024
Assets:										
Preferred stocks	$ 28,099,882	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 28,099,882
Bonds:										
U.S. corporate	—	—	—	—	—	—	—	—	—	—
Non-agency asset-backed securities	—	635,624	—	—	(148,718)	—	—	—	—	486,906
Total bonds	—	635,624	—	—	(148,718)	—	—	—	—	486,906
Common stocks	25,029,828	—	—	(92,929)	102,511	—	—	(9,631)	—	25,029,779
Interest rate caps	—	—	—	—	—	—	—	—	—	—
Corridor options	—	—	—	—	—	—	—	—	—	—
Swaptions	—	—	—	—	—	—	—	—	—	—
Derivatives	—	—	—	—	—	—	—	—	—	—
Separate accounts assets	20,618	—	—	—	(3,824)	—	—	—	—	16,794
Other invested assets	158,108,193	8,760,638	(8,912,843)	(16,132,326)	9,842,237	13,261,799	—	(91,589,277)	—	73,338,421
Total	$ 211,258,521	$ 9,396,262	$ (8,912,843)	$ (16,225,255)	$ 9,792,206	$ 13,261,799	$ —	$ (91,598,908)	$ —	$ 126,971,782

Transfers between levels

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

NOTES TO FINANCIAL STATEMENTS

Transfers into and out of Level 3

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

Transfers into Level 3 totaled $9,396,262 for the year ended December 31, 2024, which primarily relates to other invest assets of $8,760,638 residual tranches of securitizations that were measured at amortized cost at the beginning of the period and measured at fair value at the end of the period; $635,624. of non-agency asset backed securities that were measured at amortized cost at the beginning of the period and measured at fair value at the end of the period.Transfers out of Level 3 totaled $8,912,843 for the year ended December 31, 2024, which primarily relates to other invested assets of $8,912,843 residual tranches of securitizations that were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

(4)-(5) Determination of Fair Value

The Company has an established and well-documented process for determining fair value. Security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services. For most private placement securities, the Company applies a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. For private placement securities that cannot be priced through these processes, the Company uses internal models and calculations. All other securities are submitted to independent brokers for prices. The Company performs various analyses to ascertain that the prices represent fair value. Examples of procedures performed include, but are not limited to, back testing recent trades, monitoring trading volumes, and performing variance analysis of monthly price changes using different thresholds based on asset type. The Company also performs an annual review of all third-party pricing services. During this review, the Company obtains an understanding of the process and sources used by the pricing service to ensure that they maximize the use of observable inputs, the pricing service's frequency of updating prices, and the controls that the pricing service uses to ensure that their prices reflect market assumptions. The Company also selects a sample of securities and obtains a more detailed understanding from each pricing service regarding how they derived the price assigned to each security. Where inputs or prices do not reflect market participant assumptions, the Company will challenge these prices and apply different methodologies that will enhance the use of observable inputs and data. The Company may use non-binding broker quotes or internal valuations to support the fair value of securities that go through this formal price challenge process. At December 31, 2024, the Company did not have any price challenges on general account and separate account securities for what it received from third party pricing services.

In addition, the Company has a pricing committee that provides oversight over the Company's prices and fair value process for securities. The committee meets quarterly and is responsible for the review and approval of the Company's valuation procedures. The committee is also responsible for the review of pricing exception reports as well as the review of significant inputs used in the valuation of assets that are valued internally.
For Level 1 investments, valuations are generally based on observable inputs that reflect quoted prices for identical assets in active markets.

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

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

Level 1 measurements

SVO identified bond ETF

For U.S. SAP, bonds reported as Level 1 represent investments in certain SVO approved ETF and mutual funds. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available. All other ETFs and mutual funds are classified and accounted for as common stock.

Common stocks

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

Derivatives

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

Separate accounts assets

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

Level 2 measurements

Preferred stocks

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

Bonds

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

Common Stocks

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

Derivatives (including separate accounts liabilities – derivatives)

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

Separate accounts assets

These are assets primarily related to investments in U.S. government and treasury securities, corporate bonds and mortgage-backed securities. These separate accounts assets are valued and assigned within the fair value hierarchy, consistent with the methodologies described herein for similar financial instruments held within the general account of the Company.

Level 3 measurements

Bonds

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

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

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

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

Derivatives

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

Other Invested Assets

Other invested assets include residual tranches of securitizations. The fair value of the residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and is classified as Level 3.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. The following table presents the estimated fair value and carrying value of the Company's financial instruments at December 31, 2024. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$ 94,515,876,018	$102,132,602,298	$ 562,434,307	$89,173,185,613	$ 4,780,256,098	$ —	—
Preferred stocks	43,090,425	43,090,425	—	14,990,543	28,099,882	—	—
Common stocks	732,344,920	732,344,920	707,315,140	—	25,029,780	—	—
Mortgage loans	16,594,815,526	17,450,210,707	—	—	16,594,815,526	—	—
Cash, cash equivalents and short-term investments	3,363,256,892	3,363,256,891	141,026,137	3,222,230,755	—	—	—
Derivatives	1,606,071,227	1,519,143,792	2,625	1,606,068,602	—	—	—
Derivatives - collateral	100,785,016	100,785,016	—	100,785,016	—	—	—
Other invested assets[1]	606,079,220	575,648,392	—	141,731,858	464,347,362	—	—
Investment income due and accrued	1,030,890,107	1,030,890,107	—	1,030,890,107	—	—	—
Separate accounts assets	59,745,757,727	60,341,926,325	51,776,525,110	4,506,336,324	1,133,496,228	2,329,400,065	—
Total assets	$178,338,967,078	$187,289,898,873	$53,187,303,319	$99,796,218,818	$23,026,044,876	$2,329,400,065	$ —
Liabilities:							
Deposit fund contracts:							
Annuities certain	$ 1,581,839,945	$ 1,624,720,170	$ —	$ —	$ 1,581,839,945	$ —	$ —
Derivatives	288,580,581	271,440,173	48,300	288,532,281	—	—	—
Derivatives - collateral	1,240,684,850	1,240,684,850	—	1,240,684,850	—	—	—
Borrowed money	—	—	—	—	—	—	—
Amounts payable for securities lending	1,003,570,333	1,003,570,333	—	1,003,570,333	—	—	—
Payable to parent and affiliates	169,840,908	169,840,908	—	169,840,908	—	—	—
Separate accounts liabilities - derivatives	16,454,135	13,276,405	—	16,454,135	—	—	—
Total liabilities	$ 4,300,970,752	$ 4,323,532,839	$ 48,300	$ 2,719,082,507	$ 1,581,839,945	$ —	$ —

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

Bonds

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

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

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

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

Included in bonds are affiliated bonds from MCF and NYL Investments. The affiliated bond from MCF had a carrying value of $2,268,999,522 and a fair value of $2,289,193,618 as of December 31, 2024. The fair value of this security is calculated internally and may include inputs that may not be observable. Therefore, this security is classified as Level 3. The affiliated bond from NYL Investments had a carrying value of $762,000,000 and fair value of $756,082,140 at December 31, 2024. The fair value of this security is calculated internally using observable inputs and is therefore classified as Level 2.

Preferred and common stocks

Preferred stocks valued using prices from third-party pricing services generally use a discounted cash flow model or a market approach to arrive at the security's fair value and are classified as Level 2. Preferred stocks classified as Level 3 are valued based on internal valuations where significant inputs are deemed to be unobservable.

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

Mortgage loans

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

NOTES TO FINANCIAL STATEMENTS

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

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

Derivatives (including separate accounts liabilities)

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

Derivatives - collateral (including separate accounts liabilities - collateral)

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

Other invested assets

Other invested assets are principally comprised of LIHTC investments ,surplus notes, an affiliated loan, residual tranches of securitizations and other investments with characteristics of debt. Surplus Notes are valued using prices from third-party pricing services that generally use a discounted cash-flow model or a market approach to arrive at the security's fair value and are classified as Level 2. The fair value of the affiliated loan and the LIHTC investments is derived using an income valuation approach, which is based on a discounted cash flow calculation using a discount rate that is determined internally and therefore classified as Level 3 (refer to Note 5 - Investments for details on LIHTC investments). The fair value of investments with debt characteristics and the fair value of the majority of residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and therefore is classified as Level 3.

Separate accounts assets (including collateral)

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

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

Deposit fund contracts

Fair values for annuities certain liabilities are estimated using discounted cash flow calculations based on interest rates currently being offered for similar contracts with maturities consistent with those remaining for the contracts being valued.

Borrowed money

Borrowed money consists of a financing arrangement. The carrying value of the financing arrangement approximates fair value. At December 31, 2024, the Company had no repurchase agreements.

Amounts payable for securities lending

Amounts payable for securities lending consists of cash collateral received under securities lending agreements. The carrying value approximates fair value.

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

(1)-(2) Not applicable.

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

2024					
Category of Investment	**Investment Strategy**	**NAV**	**Unfunded Commitments**	**Redemption Frequency**	**Redemption Notice Period**
Hedge Fund	Multi-Strategy	$ 2,025,128,402	$ —	Monthly, Quarterly, Semi Annually and Annually	180 days or less
Hedge Fund	Fixed Income Arbitrage	65,338,470	—	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	5,535,825	—	Monthly	30 days
Hedge Fund	Sector Investing	1,179	—	Monthly	30 days
Private Equity	Venture Capital	233,396,189	—	Quarterly	95 days
		$ 2,329,400,065	$ —		

21. Other Items

A. Unusual or Infrequent Items

The Company continues to monitor the economic environment and other potential impacts that could result from current or future outbreaks of infectious diseases, viruses (including COVID-19), epidemics or pandemics.

B. Troubled Debt Restructuring: Debtors

Not applicable.

C. (1) Other Disclosures

NOTES TO FINANCIAL STATEMENTS

Assets with a carrying value of $4,752,596 at December 31, 2024 were on deposit with government authorities or trustees as required by certain state insurance laws.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-transferable Tax Credits

Not applicable.

F. Subprime and Midprime Mortgage Related Risk Exposure

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

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

(3) The Company has exposure to subprime and midprime residential mortgage lending through its fixed maturity investments that are collateralized by mortgages that have characteristics of subprime or midprime lending. Subprime residential mortgage lending is the origination of residential mortgage loans to customers with weak credit profiles, including using relaxed mortgage-underwriting standards that provide for affordable mortgage products. These investments are primarily in the form of asset-backed securities (“ABS”) supported by subprime or midprime residential mortgage loans or collateralized debt securities (“CDOs”) that contain a subprime or midprime loan component. The collective carrying value of these investments is $62,054,110 representing 0.06% of total fixed maturity investments. Of this amount, 1.32% had “AAA” or “AA” credit quality ratings. There was no common stock subprime or midprime exposure. The Company manages its subprime and midprime risk exposure by limiting the Company’s holdings in these types of instruments, and performing ongoing analysis of cash flows, prepayment speeds, default rates and other stress variables.

The Company’s general account fixed maturity investments that are collateralized by residential mortgages that have characteristics of subprime or midprime lending at December 31, 2024 are:

Subprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 7,884,399	$ 8,478,760	$ 8,212,716	$ 1,804,845
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	$ 7,884,399	$ 8,478,760	$ 8,212,716	$ 1,804,845

Midprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 54,168,094	$ 53,575,350	$ 56,297,507	$ 109,811,536
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	$ 54,168,094	$ 53,575,350	$ 56,297,507	$ 109,811,536
Grand total (subprime and midprime)	$ 62,052,493	$ 62,054,110	$ 64,510,223	$ 111,616,381

NOTES TO FINANCIAL STATEMENTS

The Company's guaranteed separate accounts fixed maturity investments that are collateralized by residential mortgages that have characteristics of subprime or midprime lending at December 31, 2024 are:

Subprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 11,137	$ 11,137	$ 10,863	$ 13,214
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	$ 11,137	$ 11,137	$ 10,863	$ 13,214

Midprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 1,439,986	$ 1,431,977	$ 1,318,248	$ 3,405,560
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	$ 1,439,986	$ 1,431,977	$ 1,318,248	$ 3,405,560
Grand total (subprime and midprime)	$ 1,451,123	$ 1,443,114	$ 1,329,111	$ 3,418,774

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

G. Retained Assets

(1) Effective June 1, 2012, the Company ceased offering retained asset accounts as a settlement option to life insurance and annuity beneficiaries. Prior to that date, beneficiaries could select the retained asset account as a settlement option for satisfying individual life insurance and annuity claims of $10,000 or more. Retained asset accounts are interest-bearing draft accounts administered by an unaffiliated bank and beneficiaries may access available funds by writing a check for any amount up to the full remaining balance of the net claim settlement. The Company's aggregate liability for retained asset accounts is reported as a component of liability for deposit-type contracts on Page 3 – Liabilities, Surplus and Other Funds.

Interest rates for retained asset accounts are not guaranteed and are declared periodically at the discretion of the Company. The following interest rates were paid to retained asset account holders in 2024:

Effective Date		Interest Rate $10,000 or more	Interest Rate $9,999.99 or less
From	Through		
1/1/2024	1/7/2024	3.92%	3.42%
1/8/2024	1/14/2024	3.93%	3.43%
1/15/2024	1/21/2024	3.94%	3.44%

The applicable fees charged for retained asset accounts in 2024 were as follows:

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

(2) The following table presents the number and balance of retained asset accounts in-force at December 31, 2024 and 2023, respectively:

	In-Force			
	2024		2023	
	Number	Amount	Number	Amount
Up to and including 12 months	—	$ —	—	$ —
13 to 24 months	—	—	—	—
25 to 36 months	—	—	—	—
37 to 48 months	—	—	—	—
49 to 60 months	—	—	—	—
Over 60 months	359	10,879,490	415	12,375,467
Total	359	$ 10,879,490	415	$ 12,375,467

NOTES TO FINANCIAL STATEMENTS

(3) The following table presents the Company's retained asset accounts at December 31, 2024:

	Individual	
	Number	Amount
Retained asset accounts at the beginning of the year	415	$ 12,375,467
Retained asset accounts issued/added during the year	—	—
Investment earnings credited to retained asset accounts during the year	N/A	425,656
Fees and other charges assessed to retained asset accounts during the year	N/A	—
Retained asset accounts transferred to state unclaimed property funds during the year	(9)	(211,981)
Retained asset accounts closed/withdrawn during the year	(47)	(1,709,652)
Retained asset accounts at the end of the year	359	$ 10,879,490

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

Not applicable.

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

Not applicable.

J. **Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR**

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

	Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
(1) Net negative (disallowed) IMR	$ —	$ —	$ —	$ —
(2) Negative (disallowed) IMR admitted	544,289,818	528,131,646	16,158,172	—
(3) Calculated adjusted capital and surplus				
Prior Period General Account Capital & Surplus	$8,282,466,767			
From Prior Period SAP Financials				
Net Positive Goodwill (admitted)	$ 141,700,653			
EDP Equipment & Operating System Software (admitted)	$ —			
Net DTAs (admitted)	$ 698,882,359			
Net Negative (disallowed) IMR (admitted)	$ 589,741,673			
Adjusted Capital & Surplus	$6,852,142,082			
(4) Percentage of adjusted capital and surplus				
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	7.9 %			
(5) Allocated gains/losses to IMR from derivatives				
	Gains	Losses		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$ 328,842,997	$ 397,391,275		
Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	$ 65,307,301	$ 72,766,212		
Fair Value Derivative Gains & Losses Amortized Over Current Period	$ 51,734,078	$ 49,503,437		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	$ 342,416,220	$ 420,654,050		

22. Events Subsequent

At February 25, 2025, the date the financial statements were available to be issued, there have been no events occurring subsequent to the close of the Company's books or accounts for the accompanying annual statement that would have a material effect on the financial condition of the Company.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

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

NOTES TO FINANCIAL STATEMENTS

Section 2 – Ceded Reinsurance Report – Part A

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

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

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

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

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction, in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. If all reinsurance agreements were terminated by either party as of the date of the statement, the resulting reduction in surplus due to loss of reserve credits net of unearned premium would be approximately $374,019,520

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

B. Uncollectible Reinsurance

Not applicable.

C. Commutation of Ceded Reinsurance

Not applicable.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

E - H. Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

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

The Company is the assumed obligor for certain structured settlement agreements with unaffiliated insurance companies, beneficiaries and other non-affiliated entities. To satisfy its obligations under these agreements, the Company owns all rights, title and interest in and to certain structured settlement annuity contracts issued by New York Life. The obligations are based upon the actuarially determined present value of expected future payments. Interest rates used in establishing such obligations ranged from 1.00% to 7.65%. The Company has directed New York Life to make the payments under the annuity contracts directly to the beneficiaries under the structured settlement agreements. At December 31, 2024 and 2023, the carrying value of the interest in annuity contracts and the corresponding obligations under structured settlement agreements amounted to $11,428,057,478 and $10,774,330,335, respectively.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

Not applicable.

31. Reserves for Life Contracts and Annuity Contracts

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

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

(3) At December 31, 2024, the Company had $9,542,137,932 of insurance in-force for which the gross premiums were less than the net premiums according to the standard of valuation set by the state of Delaware. Reserves to cover the above insurance totaled $265,162,043 at December 31, 2024 and were reported in Exhibit 5 – Miscellaneous Reserves.

NOTES TO FINANCIAL STATEMENTS

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

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

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

(5) Not applicable.

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

	Amount
Ordinary Life:	
Change in general account CRVM allowance and reserve for secondary guarantees	$ 240,052,363
Change in GMDB reseve	7,252,368
Modeling updates	(43,734,501)
Correction to surrender charge calculation	505,840
Expense updates	967,335
Mortality assumption updates	(911,569)
Excess of NY Reg 213 reserves over VM-20	25,697,229
Impact of reinsurance	26,236,356
Total Ordinary Life	256,065,421
Group Life:	
Change in general account CRVM allowance and reserve for secondary guarantees	(496,093)
Impact of reinsurance	(478,079)
Total Group Life	(974,172)
Individual Annuity:	
Change in general account CARVM allowance	216,422,701
Changes related to guaranteed benefits	(27,423,734)
Withdrawal optionality	43,243,291
Miscellaneous changes	38,691,977
Total Individual Annuity	270,934,235
Group Annuity:	
Changes related to model conversion	85,437
Total Group Annuity	85,437
Total other increases (net)	$ 526,110,921.00

"Other net change in reserves" on Exhibit 7, Line 4 relates to annuities certain and consists of:

Difference between net single premiums and deposits	(21,580,895)
Total other net change in reserves	$ (21,580,895)

NOTES TO FINANCIAL STATEMENTS

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

A. Individual Annuities

	December 31, 2024				
	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 29,055,439,984	$ —	$ —	$ 29,055,439,984	23.0 %
b. At book value less current surrender charge of 5% or more	20,206,942,359	—	—	20,206,942,359	16.0
c. At fair value	—	—	38,030,155,962	38,030,155,962	30.2
d. Total with market value adjustment or at fair value (total of a through c)	49,262,382,343	—	38,030,155,962	87,292,538,305	69.2
e. At book value without adjustment (minimal or no charge or adjustment)	16,098,498,167	—	—	16,098,498,167	12.8
(2) Not subject to discretionary withdrawal	22,737,268,029	—	—	22,737,268,029	18.0
(3) Total (gross: direct + assumed)	88,098,148,539	—	38,030,155,962	126,128,304,501	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net)* (3) - (4)	$ 88,098,148,539	$ —	$ 38,030,155,962	$126,128,304,501	100.0 %
(6) Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$ 4,403,091,202	$ —	$ —	$ 4,403,091,202	

B. Group Annuities

	December 31, 2024				
	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 17,062,821	$ —	$ —	$ 17,062,821	4.3 %
b. At book value less current surrender charge of 5% or more	—	—	—	—	—
c. At fair value	—	—	—	—	—
d. Total with market value adjustment or at fair value (total of a through c)	17,062,821	—	—	17,062,821	4.3
e. At book value without adjustment (minimal or no charge or adjustment)	28,716,039	—	—	28,716,039	7.3
(2) Not subject to discretionary withdrawal	349,860,841	—	—	349,860,841	88.4
(3) Total (gross: direct + assumed)	395,639,701	—	—	395,639,701	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net) * (3) – (4)	$ 395,639,701	$ —	$ —	$ 395,639,701	100.0 %
(6) Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	$ —	$ —	$ —	$ —	

C. Deposit-Type Contracts (no life contingencies)

	December 31, 2024				
	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ —	$ —	$ —	$ —	— %
b. At book value less current surrender charge of 5% or more	—	—	—	—	—
c. At fair value	—	—	—	—	—
d. Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	—
e. At book value without adjustment (minimal or no charge or adjustment)	183,578,271	—	—	183,578,271	9.3
(2) Not subject to discretionary withdrawal	1,784,329,418	—	—	1,784,329,418	90.7
(3) Total (gross: direct + assumed)	1,967,907,689	—	—	1,967,907,689	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net) * (3) – (4)	$ 1,967,907,689	$ —	$ —	$ 1,967,907,689	100.0 %
(6) Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	$ —	$ —	$ —	$ —	

NOTES TO FINANCIAL STATEMENTS

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

		December 31, 2024
D.	**Life & Accident & Health Annual Statement:**	
(1)	Exhibit 5, Annuities Section, Total (net)	$ 88,157,835,929
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	335,952,311
(3)	Exhibit 7, Deposit-Type Contracts Line 14, Column 1	1,967,907,689
(4)	Subtotal	90,461,695,929
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Annuities Section, Total (net)	38,030,155,962
(6)	Exhibit 3, Supplementary Contracts with Life Contingencies Section, Total (net)	—
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	—
(10)	Other contract deposit funds	—
(11)	Subtotal	38,030,155,962
(12)	Combined Total	$ 128,491,851,891

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

		December 31, 2024		
A. General Account		**Account Value**	**Cash Value**	**Reserve**
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	$ —	$ —	$ —
b.	Universal life	17,837,309,514	17,837,019,279	18,100,066,156
c.	Universal life with secondary guarantees	6,030,977,642	5,613,529,203	9,100,780,144
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	—	—
h.	Variable life	10,014,586	10,014,586	17,705,735
i.	Variable universal life	1,759,935,589	1,755,194,130	1,446,845,525
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	—	—	—
b.	Accidental death benefits	—	—	46,516
c.	Disability - active lives	—	—	2,591,698
d.	Disability - disabled lives	—	—	74,650,122
e.	Miscellaneous reserves	—	—	628,854,573
(3)	Total (gross: direct + assumed)	25,638,237,331	25,215,757,198	29,371,540,469
(4)	Reinsurance ceded	—	—	702,287,336
(5)	Total (net)* (3) - (4)	$ 25,638,237,331	$ 25,215,757,198	$ 28,669,253,133

B. Separate Account with Guarantees				
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	$ —	$ —	$ —
b.	Universal life	5,922,006,776	5,922,006,776	5,922,006,776
c.	Universal life with secondary guarantees	—	—	—
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	—	—
h.	Variable life	—	—	—
i.	Variable universal life	—	—	—
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	—	—	—
b.	Accidental death benefits	—	—	—
c.	Disability - active lives	—	—	—
d.	Disability - disabled lives	—	—	—
e.	Miscellaneous reserves	—	—	—
(3)	Total (gross: direct + assumed)	5,922,006,776	5,922,006,776	5,922,006,776
(4)	Reinsurance ceded	—	—	—
(5)	Total (net)* (3) - (4)	$ 5,922,006,776	$ 5,922,006,776	$ 5,922,006,776

C. Separate Account Nonguaranteed				
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	$ —	$ —	$ —
b.	Universal life	—	—	—
c.	Universal life with secondary guarantees	—	—	—
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	—	—
h.	Variable life	65,061,202	65,061,202	65,061,202
i.	Variable universal life	15,061,964,200	14,829,242,833	14,854,019,621
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	—	—	—
b.	Accidental death benefits	—	—	—
c.	Disability - active lives	—	—	—
d.	Disability - disabled lives	—	—	—
e.	Miscellaneous reserves	—	—	—
(3)	Total (gross: direct + assumed)	15,127,025,402	14,894,304,035	14,919,080,823
(4)	Reinsurance ceded	—	—	—
(5)	Total (net)* (3) - (4)	$ 15,127,025,402	$ 14,894,304,035	$ 14,919,080,823

* Reconciliation of total life actuarial reserves.

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:

		December 31, 2024
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 27,963,110,224
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	46,516
(3)	Exhibit 5, Disability-Active Lives Section, Total (net)	2,591,698
(4)	Exhibit 5, Disability-Disabled Lives Section, Total (net)	74,650,122
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	628,854,573
(6)	Subtotal	28,669,253,133
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Life Insurance Section, Total (net)	20,841,087,599
(8)	Exhibit 3, Accident and Health Contracts Section, Total (net)	—
(9)	Exhibit 3, Miscellaneous Reserves Section, Total (net)	—
(10)	Subtotal (Lines (7) through (9))	20,841,087,599
(11)	Combined Total ((6) and (10))	$ 49,510,340,732

34. Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations at December 31, 2024, were as follows:

Type	Gross	Net of Loading
(1) Ordinary new business	$ —	$ —
(2) Ordinary renewal	331,416	149,707
(3) Group life	416,571,820	416,571,820
Total	$ 416,903,236	$ 416,721,527

35. Separate Accounts

A. Separate Accounts Activity

(1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions, including:

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

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

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

(2) At December 31, 2024 and 2023, the Company's separate accounts statement included legally insulated assets of $60,124,161,449 and $55,309,111,156 , respectively. The assets legally and not legally insulated from the general account at at December 31, 2024 are attributed to the following products or transactions:

	Separate Accounts Assets	
Product /Transaction	**Legally Insulated Assets**	**(Not Legally Insulated)[1]**
VUL insurance products guaranteed	$ 206,734,963	$ 25,631,322
VUL insurance products non-guaranteed	14,923,558,642	8,119,131
VA products non-guaranteed	39,072,195,307	33,331,240
UL insurance products guaranteed	5,921,672,537	166,841,356
Total	$ 60,124,161,449	$ 233,923,049

1 Separate accounts assets classified as not legally insulated support $189,797,585 of remittances and items not allocated and other transfers to the general account due or accrued (net), $19,347,272 of surplus, $12,750,664 of derivatives, $9,777,528 of other liabilities, and $2,250,000 of payable for securities.

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

a.	2024	$ 62,232,374
b.	2023	$ 65,099,731
c.	2022	$ 67,296,291
d.	2021	$ 62,309,282
e.	2020	$ 56,551,814

For the periods ending December 31, 2024, 2023, 2022, 2021 and 2020, the general account of the Company paid $3,092,538, $11,528,774, $11,512,487, $4,093,662, and $5,361,382 respectively, toward separate accounts guarantees.

(4) At December 31, 2024, there were no separate accounts securities lending arrangements.

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business

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

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

Information regarding the separate accounts of the Company is as follows:

	Indexed	Non-Indexed Guarantee Less than/Equal to 4%	Non-Indexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for the year ended 12/31/2024	$ —	$ 14,285,235	$ —	$ 3,472,291,159	$ 3,486,576,394
Reserves at 12/31/2024					
(2) For accounts with assets at:					
a. Fair value	$ —	$ —	$ —	$ 52,742,501,821	$ 52,742,501,821
b. Amortized cost	—	5,397,840,622	730,566,878	—	6,128,407,500
c. Total reserves *	$ —	$ 5,397,840,622	$ 730,566,878	$ 52,742,501,821	$ 58,870,909,321
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ —	$ 5,397,840,622	$ 730,566,878	$ —	$ 6,128,407,500
2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	—	—	52,742,501,821	52,742,501,821
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	5,397,840,622	730,566,878	52,742,501,821	58,870,909,321
b. Not subject to discretionary withdrawal	—	—	—	—	—
c. Total reserves	$ —	$ 5,397,840,622	$ 730,566,878	$ 52,742,501,821	$ 58,870,909,321

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

(4) Not applicable.

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

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

a. Transfers to separate accounts (Page 4, Line 1.4)	$ 3,486,761,532
b. Transfers from separate accounts (Page 4, Line 10)	5,100,270,424
c. Net transfers to or (from) separate accounts (a) – (b)	(1,613,508,892)
(2) Reconciling adjustments:	
a. Change in reserve on account of change in valuation basis	—
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c)+(2)=(Page 4, Line 26)	$ (1,613,508,892)

36. Loss/Claim Adjustment Expenses

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Delaware

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

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

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2024

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2024

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/09/2021

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

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

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

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

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

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

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

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

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

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

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

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

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

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

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

....

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

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

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

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

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

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

Pricewaterhouse Coopers, LLP, 300 Madison Avenue, New York, NY 10017 ....

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

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

....

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

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

....

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

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

A Notice of Election dated October 22, 2009 was provided to the Delaware Department of Insurance, indicating that the reporting entity designated the Audit Committee of New York Life Insurance Company's Board of Directors (NYLIC Audit Committee) as the Audit Committee of the reporting entity's Board of Directors solely for the purpose of complying with Title 18 Regulation 301 of the Administrative Code of Delaware (the DE Regulation). The NYLIC Audit Committee satisfies the independence requirements of the DE Regulation and New York Life Insurance Company is the 'ultimate controlling person' of the reporting entity as defined in the DE Regulation. ....

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

Stephen McNamara, FSA, MAAA, Vice President & Actuary, New York Life Insurance and Annuity Corporation, 51 Madison Avenue, NY, NY 10010. ....

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

12.11 Name of real estate holding company ... The real estate holding companies are as follows: Curzon Capital Partners, TCP Co-Investment SCSP, IPI Partners II-A, LP, REEP-MF Gateway TAF UT LLC, REEP-RTL NPM GA, REEP-OFC 515 Post Oak TX, REEP-OFC Aspect OR, REEP 1030 15NW DC, REEP 1341G DC, REEP 1111 19NW DC, BC Co-Invest, REEP-MF Salisbury Square Tower One TAF, ICONIQ Residential Partners Fund, EOS Real Estate Partners III, Hotel Zoe Co Invest, European Property Investors Special Opportunities and MSSIV NYL Investor Member LLC.

12.12 Number of parcels involved 10

12.13 Total book/adjusted carrying value .... $ 228,121,288

12.2 If yes, provide explanation

The Company holds 18 entities that own real estate properties with 10 real estate parcels and a total carrying value of $228,121,288. ....

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

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

....

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

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

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

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? .... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

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

....

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

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

The Code was revised to update the section on electronic commuications. ....

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

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

....

GENERAL INTERROGATORIES

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

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

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
....	....	....	....

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: .... $ 28,631,951

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

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

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 1,000,000,000

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

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

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

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

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

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 1,039,610,829
25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 1,038,813,055
25.093 Total payable for securities lending reported on the liability page $ 1,003,570,333

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

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

26.21 Subject to repurchase agreements $
26.22 Subject to reverse repurchase agreements $ 459,711,001
26.23 Subject to dollar repurchase agreements $
26.24 Subject to reverse dollar repurchase agreements $
26.25 Placed under option agreements $
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $ 28,103,549
26.27 FHLB Capital Stock $ 25,000,000
26.28 On deposit with states $ 4,752,596
26.29 On deposit with other regulatory bodies $
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 5,574,386
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $
26.32 Other $

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ADVANTAGE CAPITAL STATE TAX CREDIT	1
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NAC AVIATION	3,666
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NETSCOPE,INC	28,099,882

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

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

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

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

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]
27.42 Permitted accounting practice Yes [ ] No [ ]
27.43 Other accounting guidance Yes [ ] No [ ]

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
The Northern Trust Company	50 S LaSalle Street, Chicago, IL 60603

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
NYL Investors LLC	A
MacKay Shields LLC	A
Apogem Capital LLC	A
Ausbil Investment Management Limited	A
New York Life Investment Management LLC	A
Credit Value Partners, LLC	U
Wellington Management Company LLP	U
Goldman Sachs Asset Management LP	U
J.P. Morgan Investment Management Inc.	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
169553	NYL Investors LLC	5493000EG09WOQURS721	SEC	DS
107717	MacKay Shields LLC	549300Y7LLC0FU7R8H16	SEC	DS
309234	Apogem Capital LLC	549300S5HOLSGCLLYI65	SEC	DS
289468	Ausbil Investment Management Limited	213800CAHL6BV66NEZ11	SEC	DS
109591	New York Life Investment Management LLC	IGJ1X7QLRC5K7CY9GE11	SEC	DS
154625	Credit Value Partners, LLC	PH9L08JDKW4453VQ1706	SEC	NO
106595	Wellington Management Company LLP	549300YHP12TEZNLCX41	SEC	NO
107738	Goldman Sachs Asset Management LP	CF5M58QA35CFPUX70H17	SEC	NO
107038	J.P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	NO

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [ ] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	105,543,095,935	97,926,369,668	(7,616,726,267)
31.2 Preferred stocks	43,090,425	43,090,425	
31.3 Totals	105,586,186,360	97,969,460,093	(7,616,726,267)

31.4 Describe the sources or methods utilized in determining the fair values:
See Note 20

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
Independent pricing vendors are used to value Schedule D assets. The broker quotes are used on a limited basis from approved brokers when independent pricing vendors do not provide quotes.

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

33.2 If no, list exceptions:
'Initial filings that were not made within 120 days of purchase including:

- Filings for which we have not yet received the required documentation necessary for submission to the SVO:

-Filings that have been submitted but not yet rated by the SVO: 8

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

35. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? Yes [X] No [ ]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

    Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? .... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?
....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? .... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?
39.21 Held directly .... Yes [ ] No [ ]
39.22 Immediately converted to U.S. dollars .... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ....$ 2,745,337

40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations, and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid

41.1 Amount of payments for legal expenses, if any? ....$ 941,477

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

1 Name	2 Amount Paid

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

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

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

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ ....

1.31 Reason for excluding:

....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ ....

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ ....

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $ ....
1.62 Total incurred claims $ ....
1.63 Number of covered lives ....

All years prior to most current three years:
1.64 Total premium earned $ ....
1.65 Total incurred claims $ ....
1.66 Number of covered lives ....

1.7 Group policies:

Most current three years:
1.71 Total premium earned $ ....
1.72 Total incurred claims $ ....
1.73 Number of covered lives ....

All years prior to most current three years:
1.74 Total premium earned $ ....
1.75 Total incurred claims $ ....
1.76 Number of covered lives ....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	....	....
2.2	Premium Denominator	21,985,659,805	16,696,733,580
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	118,277,682,445	113,381,769,118
2.5	Reserve Denominator	118,277,682,445	114,031,083,103
2.6	Reserve Ratio (2.4/2.5)	1.000	0.994

3.1 Does this reporting entity have Separate Accounts? Yes [X] No [ ]

3.2 If yes, has a Separate Accounts statement been filed with this Department? Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 1,253,252,128

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

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $ ....

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: $ ____________

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
....	....

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. $

5.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. $

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? Yes [ ] No [ ] N/A [X]

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

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

7.1 Direct Premium Written $ 1,416,145,470

7.2 Total Incurred Claims $ 1,199,241,606

7.3 Number of Covered Lives 526,775

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

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

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

9. Reporting entities admitting net negative (disallowed) interest maintenance reserve (IMR) attest to the following:

a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.

b. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.

c. Any deviation to (a) was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

Is the reporting entity admitting net negative (disallowed) IMR in accordance with these criteria? Yes [X] No [ ] N/A [ ]

10. Provide the current-year amounts at risk for the following categories.

Individual and Industrial Life	Amount at Risk
10.01 Modified Coinsurance Assumed Reserves	$
10.02 Modified Coinsurance Ceded Reserves	$ 62,084,828

Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03 Net Amount (Direct + Assumed - Ceded) in Force	$ (71,257,729,581)
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ (680,153,521)
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.07 Life Reserves (10.04 + 10.05 + 10.06)	$ (680,153,521)
10.08 Life Net Amount at Risk (10.03 - 10.07)	$ (70,577,576,060)

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09 Net Amount (Direct + Assumed - Ceded) in Force	$
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.13 Life Reserves (10.10 + 10.11 + 10.12)	$
10.14 Life Net Amount at Risk (10.09 - 10.13)	$

GENERAL INTERROGATORIES

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

	Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15	Modified Coinsurance Assumed Reserves	$
10.16	Modified Coinsurance Ceded Reserves	$

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount of Risk
10.17	Net Amount (Direct + Assumed - Ceded) in Force	$ 692,730,722,960
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$
10.22	Life Net Amount at Risk (10.17 - 10.21)	$ 692,730,722,960

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount of Risk
10.23	Net Amount (Direct + Assumed - Ceded) in Force	$ 51,866,227,888
10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$
10.28	Life Net Amount at Risk (10.23 - 10.27)	$ 51,866,227,888

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount of Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$
10.34	Life Net Amount at Risk (10.29 - 10.33)	$

Life, Accident and Health Companies Only:

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

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid $ 1,024,355,218

11.22 Received $

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

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

12.21 Page 3, Line 1 $

12.22 Page 4, Line 1 $

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $

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

14.11 Cash $

14.12 Stock $

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

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

15.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? Yes [ ] No [ ]

15.3 If 15.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
15.31 Earned premium			
15.32 Paid claims			
15.33 Claim liability and reserve (beginning of year)			
15.34 Claim liability and reserve (end of year)			
15.35 Incurred claims			

GENERAL INTERROGATORIES

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

15.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 15.31 and 15.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
15.41	<$25,000		
15.42	$25,000 - 99,999		
15.43	$100,000 - 249,999		
15.44	$250,000 - 999,999		
15.45	$1,000,000 or more		

15.5 What portion of earned premium reported in 15.31, Column 1 was assumed from pools? $

Fraternal Benefit Societies Only:

16. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
17. How often are meetings of the subordinate branches required to be held?
18. How are the subordinate branches represented in the supreme or governing body?
19. What is the basis of representation in the governing body?

20.1 How often are regular meetings of the governing body held?
20.2 When was the last regular meeting of the governing body held?
20.3 When and where will the next regular or special meeting of the governing body be held?
20.4 How many members of the governing body attended the last regular meeting?
20.5 How many of the same were delegates of the subordinate branches?

21. How are the expenses of the governing body defrayed?
22. When and by whom are the officers and directors elected?
23. What are the qualifications for membership?
24. What are the limiting ages for admission?
25. What is the minimum and maximum insurance that may be issued on any one life?
26. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]
27. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]

28.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
28.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]

29. What proportion of first and subsequent year's payments may be used for management expenses?
 29.11 First Year %
 29.12 Subsequent Years %

30.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
30.2 If so, what amount and for what purpose? $

31.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
31.2 If yes, at what age does the benefit commence?

32.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
32.2 If yes, when?

33. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]

34.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
34.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
34.3 If yes, explain

35.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
35.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]

36. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]

37.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
37.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2024	2 2023	3 2022	4 2021	5 2020
	Life Insurance in Force (Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	181,091,717	180,896,454	177,767,368	179,423,897	175,623,937
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	2,523,353	2,667,625	2,846,681	2,877,843	3,197,143
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	752,804,079	741,943,294	718,316,314	688,505,866	748,152,412
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	936,419,150	925,507,373	898,930,363	870,807,606	926,973,492
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	4,543,078	3,588,382	2,503,892	1,796,212	
	New Business Issued (Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	8,713,730	9,396,536	6,404,375	7,900,935	6,690,204
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	131,200	65,700		7	21,007
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	8,844,930	9,462,236	6,404,375	7,900,942	6,711,211
	Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	1,445,007,347	2,000,066,343	1,401,859,394	2,624,260,886	1,451,469,206
15.	Group life (Line 20.4, Col. 3)	1,217,141,897	1,228,001,774	1,230,463,216	1,137,809,642	35,410,245
16.	Individual annuities (Line 20.4, Col. 4)	19,323,460,312	13,468,641,963	18,359,059,285	10,201,920,705	11,112,153,064
17.	Group annuities (Line 20.4, Col. 5)	50,250	23,500	29,000	273,838	26,076
18.	Accident & Health (Line 20.4, Col. 6)					
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	21,985,659,806	16,696,733,580	20,991,410,895	13,964,265,071	12,599,058,591
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	144,458,065,137	138,909,313,692	135,178,524,462	124,647,055,269	123,563,132,745
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	136,060,666,729	129,997,169,839	126,672,591,275	114,926,575,396	114,116,712,491
23.	Aggregate life reserves (Page 3, Line 1)	117,165,122,897	112,989,918,073	109,694,990,481	99,971,778,304	99,955,261,580
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	722,305	9,760,569	15,166,141	28,999,621	
24.	Aggregate A & H reserves (Page 3, Line 2)					
25.	Deposit-type contract funds (Page 3, Line 3)	1,967,907,689	1,582,948,836	1,441,162,084	1,482,001,365	1,524,124,682
26.	Asset valuation reserve (Page 3, Line 24.01)	2,085,799,828	1,939,024,108	1,890,042,616	1,873,870,292	1,603,435,362
27.	Capital (Page 3, Lines 29 and 30)	25,000,000	25,000,000	25,000,000	25,000,000	25,000,000
28.	Surplus (Page 3, Line 37)	8,391,745,681	8,904,135,758	8,511,451,399	9,709,361,007	9,422,894,052
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	4,741,732,260	3,534,798,458	8,823,430,968	1,124,379,986	3,079,444,602
	Risk-Based Capital Analysis					
30.	Total adjusted capital	10,502,545,509	10,868,159,866	10,426,494,015	11,553,231,299	11,051,329,414
31.	Authorized control level risk - based capital	1,265,640,367	1,168,970,004	1,216,610,780	1,152,738,618	1,059,260,668
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	78.4	81.3	76.3	80.2	79.7
33.	Stocks (Lines 2.1 and 2.2)	0.6	0.5	1.0	1.4	1.1
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	13.4	12.3	12.6	12.7	13.3
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.1	0.1	0.1	0.1
36.	Cash, cash equivalents and short-term investments (Line 5)	2.6	1.4	5.2	1.6	2.5
37.	Contract loans (Line 6)	0.8	0.7	0.7	0.8	0.8
38.	Derivatives (Page 2, Line 7)	1.2	1.0	1.1	0.5	0.5
39.	Other invested assets (Line 8)	2.9	2.7	2.7	2.7	2.1
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)	0.1	0.1	0.2	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	3,297,517,367	3,120,177,818	3,149,044,376	2,895,559,880	2,830,896,565
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),					
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	2,109,378,394	1,945,825,897	2,005,491,074	1,949,135,276	1,681,947,392
50.	Total of above Lines 44 to 49	5,406,895,761	5,066,003,715	5,154,535,450	4,844,695,156	4,512,843,957
51.	Total Investment in Parent included in Lines 44 to 49 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2024	2 2023	3 2022	4 2021	5 2020
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	1,082,959,322	818,871,325	730,333,895	429,869,915	422,495,325
53. Total admitted assets (Page 2, Line 28, Col. 3)	204,816,149,635	194,314,637,950	184,986,474,492	183,131,164,190	174,524,567,474
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	5,501,855,305	5,212,744,065	4,230,898,285	4,156,268,954	4,064,615,284
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(70,980,429)	187,632,202	(36,694,971)	(156,322,272)	(177,145,680)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	368,492,220	(518,726,926)	220,451,700	719,279,629	(12,520,826)
57. Total of above Lines 54, 55 and 56	5,799,367,096	4,881,649,341	4,414,655,014	4,719,226,311	3,874,948,778
Benefits and Reserve Increases (Page 6)					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	23,662,017,838	17,976,023,293	15,032,521,450	14,827,031,024	12,301,723,449
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(836,310,826)	59,918,973	264,699,408	1,145,432,269	797,282,989
61. Increase in A & H reserves (Line 19, Col. 6)					
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)					
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	7.7	9.5	7.3	9.5	10.3
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.7	3.2	2.8	3.1	2.6
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)				XXX	XXX
69. Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)				XXX	XXX
70. Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)				XXX	XXX
71. Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)				XXX	XXX
Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72. Individual industrial life (Page 6.1, Col. 2)					
73. Individual whole life (Page 6.1, Col. 3)					
74. Individual term life (Page 6.1, Col. 4)					
75. Individual indexed life (Page 6.1, Col. 5)					
76. Individual universal life (Page 6.1, Col. 6)	66,351,142	122,005,910	132,438,781	75,502,431	117,548,666
77. Individual universal life with secondary guarantees (Page 6.1, Col. 7)	104,983,177	69,761,549	(1,770,225)	(6,577,486)	(38,808,398)
78. Individual variable life (Page 6.1, Col. 8)	298,071	2,256,122	353,902	2,719,185	1,702,756
79. Individual variable universal life (Page 6.1, Col. 9)	87,754,679	35,548,992	21,131,427	30,715,883	55,963,019
80. Individual credit life (Page 6.1, Col. 10)					
81. Individual other life (Page 6.1, Col. 11)					
82. Individual YRT mortality risk only (Page 6.1, Col. 12)					
83. Group whole life (Page 6.2, Col. 2)					
84. Group term life (Page 6.2, Col. 3)	(25,063,669)	(42,847,318)	(122,092,898)	(231,877,508)	
85. Group universal life (Page 6.2, Col. 4)					
86. Group variable life (Page 6.2, Col. 5)					
87. Group variable universal life (Page 6.2, Col. 6)	11,072,060	10,735,999	10,889,491	5,231,285	13,833,858
88. Group credit life (Page 6.2, Col. 7)					
89. Group other life (Page 6.2, Col. 8)					
90. Group YRT mortality risk only (Page 6.2, Col. 9)					
91. Individual deferred fixed annuities (Page 6.3, Col. 2)	88,475,511	(30,407,499)	(376,944,617)	185,805,271	85,175,263
92. Individual deferred indexed annuities (Page 6.3, Col. 3)	(204,099,887)	(302,008,968)	(126,216,649)	(16,496,846)	
93. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	245,918,625	372,896,526	4,571,898	250,665,775	209,851,852
94. Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
95. Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	(203,755,881)	61,410,826	(365,972,880)	15,614,782	(180,812,464)
96. Individual other annuities (Page 6.3, Col. 7)	(4,433,403)	4,809,299	(1,308,360)	11,653,974	(16,453,539)
97. Group deferred fixed annuities (Page 6.4, Col. 2)	34,299	52,533	(3,715)	(23,655)	(20,830)
98. Group deferred indexed annuities (Page 6.4, Col. 3)					
99. Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
100. Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
101. Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	6,413,659	6,670,523	7,372,421	8,414,766	6,788,401
102. Group other annuities (Page 6.4, Col. 7)	9,000,760	5,693,165	5,694,690	4,804,145	3,917,320
103. A & H-comprehensive individual (Page 6.5, Col. 2)					
104. A & H-comprehensive group (Page 6.5, Col. 3)					
105. A & H-Medicare supplement (Page 6.5, Col. 4)					
106. A & H-vision only (Page 6.5, Col. 5)					
107. A & H-dental only (Page 6.5, Col. 6)					
108. A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
109. A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
110. A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
111. A & H-credit (Page 6.5, Col. 10)					
112. A & H-disability income (Page 6.5, Col. 11)					
113. A & H-long-term care (Page 6.5, Col. 12)					
114. A & H-other (Page 6.5, Col. 13)					
115. Aggregate of all other lines of business (Page 6, Col. 8)	163,435,080	88,793,699	192,603,468	149,482,921	101,896,950
116. Fraternal (Page 6, Col. 7)					
117. Total (Page 6, Col. 1)	346,384,223	405,371,356	(619,253,264)	485,634,924	360,582,855

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

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

LIFE INSURANCE (STATE PAGE)[(b)]

NAIC Group Code 0826 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 91596

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
Line of Business	Premiums and Annuities Considerations	Other Considerations	3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole												
3. Term												
4. Indexed												
5. Universal	85,239,052							525,076,198	1,618,831	1,852,336,605	68,483	2,379,100,117
6. Universal with secondary guarantees	1,029,079,815							916,532,610	207,632	128,411,410		1,045,151,652
7. Variable	851,756							1,217,333		1,981,932		3,199,264
8. Variable universal	861,055,961							173,424,489		230,141,508	(7)	403,565,990
9. Credit												
10. Other												
11. Total Individual Life	1,976,226,584							1,616,250,630	1,826,462	2,212,871,455	68,476	3,831,017,023
Group Life												
12. Whole												
13. Term												
14. Universal												
15. Variable												
16. Variable universal	21,555,912							58,174,724		231,553,326		289,728,050
17. Credit												
18. Other												
19. Total Group Life	21,555,912							58,174,724		231,553,326		289,728,050
Individual Annuities												
20. Fixed	9,366,712,107							1,221,097,054		9,491,310,620		10,712,407,674
21. Indexed	2,568,012,983							54,445,848		134,715,173		189,161,022
22. Variable with guarantees	3,326,447,913							389,206,507		5,324,167,751		5,713,374,258
23. Variable without guarantees												
24. Life contingent payout	4,062,287,307							2,192,172,970		121,341		2,192,294,311
25. Other												
26. Total Individual Annuities	19,323,460,310							3,856,922,380		14,950,314,885		18,807,237,265
Group Annuities												
27. Fixed										55,487		55,487
28. Indexed												
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout	50,250							59,924,767		8,432		59,933,199
32. Other												
33. Total Group Annuities	50,250							59,924,767		63,919		59,988,686
Accident and Health												
34. Comprehensive individual (d)								XXX	XXX	XXX		
35. Comprehensive group (d)								XXX	XXX	XXX		
36. Medicare Supplement (d)								XXX	XXX	XXX		
37. Vision only (d)								XXX	XXX	XXX		
38. Dental only (d)								XXX	XXX	XXX		
39. Federal Employees Health Benefits Plan (d)								XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)								XXX	XXX	XXX		
42. Credit A&H								XXX	XXX	XXX		
43. Disability income (d)								XXX	XXX	XXX		
44. Long-term care (d)								XXX	XXX	XXX		
45. Other health (d)								XXX	XXX	XXX		
46. Total Accident and Health								XXX	XXX	XXX		
47. Total	21,321,293,056 (c)							5,591,272,501	1,826,462	17,394,803,585	68,476	22,987,971,024

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

NAIC Group Code 0826 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 91596

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial																
2. Whole																
3. Term																
4. Indexed																
5. Universal	543,176,301	2,378	523,802,370	8	285,000			2,386	524,087,370	153,655,800	45	26,008,680	(13,593)	(5,986,441,637)	172,676	57,703,976,770
6. Universal with secondary guarantees	783,303,559	3,344	843,834,844					3,344	843,834,844	67,087,739	10,321	2,553,296,471	(8,925)	(2,226,198,078)	216,501	60,497,853,470
7. Variable													(94)	15,761,047	2,248	177,267,628
8. Variable universal	168,004,944	510	152,499,272					510	152,499,272	33,834,572	17,031	6,265,624,639	(5,903)	(621,191,892)	135,350	63,992,395,273
9. Credit																
10. Other																
11. Total Individual Life	1,494,484,804	6,232	1,520,136,486	8	285,000			6,240	1,520,421,486	254,578,110	27,397	8,844,929,790	(28,515)	(8,818,070,560)	526,775	182,371,493,141
Group Life																
12. Whole																
13. Term																
14. Universal																
15. Variable																
16. Variable universal	26,272,261	13	58,138,528					13	58,138,528	3,941,453			(298)	(488,814,223)	3,071	8,207,128,299
17. Credit																(a)
18. Other																
19. Total Group Life	26,272,261	13	58,138,528					13	58,138,528	3,941,453			(298)	(488,814,223)	3,071	8,207,128,299
Individual Annuities																
20. Fixed																
21. Indexed																
22. Variable with guarantees																
23. Variable without guarantees																
24. Life contingent payout																
25. Other	3,856,922,493		3,856,922,493						3,856,922,493		101,568	19,710,186,798	(98,737)	(11,061,404,885)	993,115	127,660,719,581
26. Total Individual Annuities	3,856,922,493		3,856,922,493						3,856,922,493		101,568	19,710,186,798	(98,737)	(11,061,404,885)	993,115	127,660,719,581
Group Annuities																
27. Fixed																
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout																
32. Other	59,924,767		59,924,767						59,924,767				(833)	(47,815,792)	9,424	395,641,931
33. Total Group Annuities	59,924,767		59,924,767						59,924,767				(833)	(47,815,792)	9,424	395,641,931
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
47. Total	5,437,604,325	6,245	5,495,122,273	8	285,000			6,253	5,495,407,273	258,519,563	128,965	28,555,116,588	(128,383)	(20,416,105,460)	1,532,385	318,634,982,951

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ...., current year $ .... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ ...., current year $ ....

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 92,005 2) covering number of lives: 92,005 3) face amount $ 65,507,245,957

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 675,292,019 Group: $ .... Total: $ 675,292,019

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .... and number of persons insured under indemnity only products ....

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ ....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group				10
	1	2	3	4	5	6	Number of		9	
							7	8		
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			527,893	183,564,079			7,259	6,176,754	741,943,294	925,507,373
2. Issued during year			27,397	8,844,930						8,844,930
3. Reinsurance assumed				38,159			569	457,658	54,280,351	54,318,510
4. Revived during year			185	64,951						64,951
5. Increased during year (net)				1,316,065					31,337,212	32,653,277
6. Subtotals, Lines 2 to 5			27,582	10,264,104			569	457,658	85,617,563	95,881,667
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			555,475	193,828,183			7,828	6,634,412	827,560,857	1,021,389,040
Deductions during year:										
10. Death			6,225	1,573,820			XXX	20,529	1,357,505	2,931,324
11. Maturity			42	6,466			XXX			6,466
12. Disability							XXX			
13. Expiry										
14. Surrender			15,543	6,922,923				273	531,468	7,454,391
15. Lapse			6,798	1,709,903			1,198	569,990	72,867,806	74,577,709
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)			92					28,877		
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			28,700	10,213,112			1,198	619,669	74,756,778	84,969,890
21. In force end of year (b) (Line 9 minus Line 20)			526,775	183,615,071			6,630	6,014,743	752,804,079	936,419,150
22. Reinsurance ceded end of year	XXX		XXX	71,257,730	XXX		XXX	XXX	4,447,069	75,704,798
23. Line 21 minus Line 22	XXX		XXX	112,357,341	XXX	(a)	XXX	XXX	748,357,011	860,714,352
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. TOTALS (Lines 0801 through 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. TOTALS (Lines 1901 through 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $ .... ; Individual $ ....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates .... , Amount $ ....

Additional accidental death benefits included in life certificates were in amount $ .... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX		XXX	
25. Other paid-up insurance			103,029	190,736,467
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing				
28. Term policies - other			8	100
29. Other term insurance - decreasing	XXX		XXX	365
30. Other term insurance	XXX	131,200	XXX	2,513,562
31. Totals (Lines 27 to 30)		131,200	8	2,514,027
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	209	9,328
34. Totals, whole life and endowment	27,397	8,713,730	526,558	181,091,717
35. Totals (Lines 31 to 34)	27,397	8,844,930	526,775	183,615,071

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36 Industrial				
37. Ordinary	8,844,930		183,615,071	
38. Credit Life (Group and Individual)				
39. Group			752,804,079	
40. Totals (Lines 36 to 39)	8,844,930		936,419,150	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21			3,071	8,207,128

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	741,272

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1

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

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48. Waiver of Premium			67,125	14,473,088				
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	67,125	(a) 14,473,088		(a)		(a)

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	8,487	5,592		
2. Issued during year	691	627		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	9,178	6,219		
Deductions during year:				
6. Decreased (net)	588	974		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	588	974		
9. In force end of year (line 5 minus line 8)	8,590	5,245		
10. Amount on deposit		(a) 288,184,521		(a)
11. Income now payable		5,245		
12. Amount of income payable	(a) 53,465,292	(a) 53,254,933	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	204,956	757,021	12	10,257
2. Issued during year	13,160	91,580		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	218,116	848,601	12	10,257
Deductions during year:				
6. Decreased (net)	5,673	97,572		833
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	5,673	97,572		833
9. In force end of year (line 5 minus line 8)	212,443	751,029	12	9,424
Income now payable:				
10. Amount of income payable	(a) 2,263,782,716	XXX	XXX	(a) 78,082,654
Deferred fully paid:				
11. Account balance	XXX	(a) 57,002,887,362	XXX	(a) 962,527
Deferred not fully paid:				
12. Account balance	XXX	(a) 38,845,709,942	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

NONE

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

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	12,835	
2. Issued during year	3,105	
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	15,940	
Deductions During Year:		
6. Decreased (net)	1,576	
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	1,576	
9. In force end of year (line 5 minus line 8)	14,364	
10. Amount of account balance	(a) 353,014,976	(a)

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

	1 Amount
1. Reserve as of December 31, Prior Year	(327,969,926)
2. Current year's realized pre-tax capital gains/(losses) of $ (289,260,687) transferred into the reserve net of taxes of $ (60,744,744)	(228,515,943)
3. Adjustment for current year's liability gains/(losses) released from the reserve	
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(556,485,870)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(28,354,222)
6. Reserve as of December 31, current year (Line 4 minus Line 5)	(528,131,648)

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2024	(5,448,640)	(22,905,582)		(28,354,222)
2. 2025	(9,853,519)	(25,687,643)		(35,541,162)
3. 2026	(10,163,936)	(19,437,626)		(29,601,563)
4. 2027	(12,683,585)	(16,838,732)		(29,522,317)
5. 2028	(10,096,406)	(14,159,153)		(24,255,560)
6. 2029	(9,171,186)	(11,307,755)		(20,478,941)
7. 2030	(10,886,473)	(9,117,590)		(20,004,062)
8. 2031	(11,277,544)	(7,813,732)		(19,091,276)
9. 2032	(11,668,170)	(6,355,784)		(18,023,954)
10. 2033	(11,332,708)	(4,760,117)		(16,092,825)
11. 2034	(10,388,948)	(3,145,894)		(13,534,842)
12. 2035	(9,025,478)	(2,627,554)		(11,653,032)
13. 2036	(8,002,228)	(2,933,284)		(10,935,512)
14. 2037	(8,340,978)	(3,503,449)		(11,844,427)
15. 2038	(8,899,205)	(3,938,707)		(12,837,912)
16. 2039	(10,130,852)	(4,423,540)		(14,554,392)
17. 2040	(11,441,042)	(4,790,650)		(16,231,692)
18. 2041	(12,924,268)	(4,839,457)		(17,763,726)
19. 2042	(13,861,155)	(4,993,836)		(18,854,991)
20. 2043	(14,627,926)	(5,125,547)		(19,753,473)
21. 2044	(15,367,365)	(5,177,303)		(20,544,668)
22. 2045	(15,884,619)	(5,327,897)		(21,212,516)
23. 2046	(16,860,778)	(5,546,183)		(22,406,961)
24. 2047	(17,061,071)	(5,632,756)		(22,693,827)
25. 2048	(16,243,081)	(5,940,333)		(22,183,415)
26. 2049	(14,025,641)	(6,058,912)		(20,084,553)
27. 2050	(10,562,960)	(5,674,944)		(16,237,904)
28. 2051	(6,823,265)	(4,513,613)		(11,336,877)
29. 2052	(3,827,377)	(3,259,518)		(7,086,895)
30. 2053	(1,089,521)	(1,985,948)		(3,075,469)
31. 2054 and Later		(692,904)		(692,904)
32. Total (Lines 1 to 31)	(327,969,926)	(228,515,943)		(556,485,870)

ASSET VALUATION RESERVE

	Default Component			Equity Component			7
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	1,088,881,237	230,390,705	1,319,271,942	118,729,236	501,022,930	619,752,166	1,939,024,108
2. Realized capital gains/(losses) net of taxes - General Account	(1,960,109)	(127,091,613)	(129,051,722)	59,649,297	(20,634,929)	39,014,368	(90,037,354)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	3,553,744	(9,904,663)	(6,350,920)	(247,768)	52,981	(194,787)	(6,545,706)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	1,760,688	45,431,569	47,192,257	35,285	144,840,795	144,876,080	192,068,337
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(245,273)	779,391	534,118	337,338	(113,476)	223,863	757,981
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	237,236,654	61,657,765	298,894,419		2,678,411	2,678,411	301,572,830
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	1,329,226,942	201,263,154	1,530,490,096	178,503,389	627,846,712	806,350,101	2,336,840,196
9. Maximum reserve	1,113,897,872	248,442,405	1,362,340,277	141,711,464	581,748,088	723,459,552	2,085,799,829
10. Reserve objective	673,609,815	189,446,018	863,055,833	141,621,464	578,834,245	720,455,709	1,583,511,542
11. 20% of (Line 10 - Line 8)	(131,123,425)	(2,363,427)	(133,486,852)	(7,376,385)	(9,802,493)	(17,178,878)	(150,665,731)
12. Balance before transfers (Lines 8 + 11)	1,198,103,516	198,899,727	1,397,003,243	171,127,004	618,044,218	789,171,222	2,186,174,465
13. Transfers	(49,542,679)	49,542,679					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(34,662,969)		(34,662,969)	(29,415,540)	(36,296,129)	(65,711,669)	(100,374,637)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	1,113,897,869	248,442,405	1,362,340,275	141,711,464	581,748,089	723,459,553	2,085,799,828

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	5,127,012,637	XXX	XXX	5,127,012,637	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	16,522,188,772	XXX	XXX	16,522,188,772	0.0002	3,304,438	0.0007	11,565,532	0.0013	21,478,845
2.2	1	NAIC Designation Category 1.B	3,999,136,864	XXX	XXX	3,999,136,864	0.0004	1,599,655	0.0011	4,399,051	0.0023	9,198,015
2.3	1	NAIC Designation Category 1.C	3,960,049,870	XXX	XXX	3,960,049,870	0.0006	2,376,030	0.0018	7,128,090	0.0035	13,860,175
2.4	1	NAIC Designation Category 1.D	4,479,910,352	XXX	XXX	4,479,910,352	0.0007	3,135,937	0.0022	9,855,803	0.0044	19,711,606
2.5	1	NAIC Designation Category 1.E	5,593,991,711	XXX	XXX	5,593,991,711	0.0009	5,034,593	0.0027	15,103,778	0.0055	30,766,954
2.6	1	NAIC Designation Category 1.F	10,406,907,907	XXX	XXX	10,406,907,907	0.0011	11,447,599	0.0034	35,383,487	0.0068	70,766,974
2.7	1	NAIC Designation Category 1.G	11,201,676,754	XXX	XXX	11,201,676,754	0.0014	15,682,347	0.0042	47,047,042	0.0085	95,214,252
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	56,163,862,230	XXX	XXX	56,163,862,230	XXX	42,580,598	XXX	130,482,782	XXX	260,996,821
3.1	2	NAIC Designation Category 2.A	11,766,507,408	XXX	XXX	11,766,507,408	0.0021	24,709,666	0.0063	74,128,997	0.0105	123,548,328
3.2	2	NAIC Designation Category 2.B	14,777,306,797	XXX	XXX	14,777,306,797	0.0025	36,943,267	0.0076	112,307,532	0.0127	187,671,796
3.3	2	NAIC Designation Category 2.C	9,098,907,331	XXX	XXX	9,098,907,331	0.0036	32,756,066	0.0108	98,268,199	0.0180	163,780,332
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	35,642,721,535	XXX	XXX	35,642,721,535	XXX	94,408,999	XXX	284,704,727	XXX	475,000,456
4.1	3	NAIC Designation Category 3.A	735,853,676	XXX	XXX	735,853,676	0.0069	5,077,390	0.0183	13,466,122	0.0262	19,279,366
4.2	3	NAIC Designation Category 3.B	1,065,741,778	XXX	XXX	1,065,741,778	0.0099	10,550,844	0.0264	28,135,583	0.0377	40,178,465
4.3	3	NAIC Designation Category 3.C	1,410,841,882	XXX	XXX	1,410,841,882	0.0131	18,482,029	0.0350	49,379,466	0.0500	70,542,094
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	3,212,437,336	XXX	XXX	3,212,437,336	XXX	34,110,263	XXX	90,981,171	XXX	129,999,925
5.1	4	NAIC Designation Category 4.A	524,102,284	XXX	XXX	524,102,284	0.0184	9,643,482	0.0430	22,536,398	0.0615	32,232,290
5.2	4	NAIC Designation Category 4.B	691,033,912	XXX	XXX	691,033,912	0.0238	16,446,607	0.0555	38,352,382	0.0793	54,798,989
5.3	4	NAIC Designation Category 4.C	467,644,946	XXX	XXX	467,644,946	0.0310	14,496,993	0.0724	33,857,494	0.1034	48,354,487
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,682,781,142	XXX	XXX	1,682,781,142	XXX	40,587,082	XXX	94,746,274	XXX	135,385,767
6.1	5	NAIC Designation Category 5.A	95,228,767	XXX	XXX	95,228,767	0.0472	4,494,798	0.0846	8,056,354	0.1410	13,427,256
6.2	5	NAIC Designation Category 5.B	85,783,055	XXX	XXX	85,783,055	0.0663	5,687,417	0.1188	10,191,027	0.1980	16,985,045
6.3	5	NAIC Designation Category 5.C	80,971,896	XXX	XXX	80,971,896	0.0836	6,769,250	0.1498	12,129,590	0.2496	20,210,585
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	261,983,718	XXX	XXX	261,983,718	XXX	16,951,465	XXX	30,376,971	XXX	50,622,886
7.	6	NAIC 6	41,803,700	XXX	XXX	41,803,700	0.0000		0.2370	9,907,477	0.2370	9,907,477
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	102,132,602,298	XXX	XXX	102,132,602,298	XXX	228,638,407	XXX	641,199,403	XXX	1,061,913,333
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality	14,852,000	XXX	XXX	14,852,000	0.0021	31,189	0.0064	95,053	0.0106	157,431
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality	138,543	XXX	XXX	138,543	0.0630	8,728	0.1128	15,628	0.1880	26,046
15.	6	In or Near Default	28,099,882	XXX	XXX	28,099,882	0.0000		0.2370	6,659,672	0.2370	6,659,672
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	43,090,425	XXX	XXX	43,090,425	XXX	39,917	XXX	6,770,352	XXX	6,843,149

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C	14,972,583	XXX	XXX	14,972,583	0.0006	8,984	0.0018	26,951	0.0035	52,404
19.4	1	NAIC Designation Category 1.D	54,799,483	XXX	XXX	54,799,483	0.0007	38,360	0.0022	120,559	0.0044	241,118
19.5	1	NAIC Designation Category 1.E	70,754,446	XXX	XXX	70,754,446	0.0009	63,679	0.0027	191,037	0.0055	389,149
19.6	1	NAIC Designation Category 1.F	3,589,566	XXX	XXX	3,589,566	0.0011	3,949	0.0034	12,205	0.0068	24,409
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	144,116,078	XXX	XXX	144,116,078	XXX	114,971	XXX	350,751	XXX	707,080
20.1	2	NAIC Designation Category 2.A	3,146,953	XXX	XXX	3,146,953	0.0021	6,609	0.0063	19,826	0.0105	33,043
20.2	2	NAIC Designation Category 2.B	398,192	XXX	XXX	398,192	0.0025	995	0.0076	3,026	0.0127	5,057
20.3	2	NAIC Designation Category 2.C	2,310,460	XXX	XXX	2,310,460	0.0036	8,318	0.0108	24,953	0.0180	41,588
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	5,855,606	XXX	XXX	5,855,606	XXX	15,922	XXX	47,805	XXX	79,688
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	149,971,684	XXX	XXX	149,971,684	XXX	130,892	XXX	398,556	XXX	786,769
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	2,625	XXX	XXX	2,625	0.0005	1	0.0016	4	0.0033	9
27.	1	Highest Quality	14,047,614	XXX	XXX	14,047,614	0.0005	7,024	0.0016	22,476	0.0033	46,357
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	14,050,239	XXX	XXX	14,050,239	XXX	7,025	XXX	22,480	XXX	46,366
34.		Total (Lines 9 + 17 + 25 + 33)	102,339,714,646	XXX	XXX	102,339,714,646	XXX	228,816,242	XXX	648,390,791	XXX	1,069,589,616

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other	3,333,430		XXX	3,333,430	0.0015	5,000	0.0034	11,334	0.0046	15,334
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	6,063,526,717		XXX	6,063,526,717	0.0011	6,669,879	0.0057	34,562,102	0.0074	44,870,098
44.		Commercial Mortgages - All Other - CM2 - High Quality	10,597,509,140		XXX	10,597,509,140	0.0040	42,390,037	0.0114	120,811,604	0.0149	157,902,886
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	592,753,357		XXX	592,753,357	0.0069	4,089,998	0.0200	11,855,067	0.0257	15,233,761
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	111,101,768		XXX	111,101,768	0.0120	1,333,221	0.0343	3,810,791	0.0428	4,755,156
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other	367,063		XXX	367,063	0.0029	1,064	0.0066	2,423	0.0103	3,781
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other	77,719,231		XXX	77,719,231	0.0480	3,730,523	0.0868	6,746,029	0.1371	10,655,307
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other	3,900,000		XXX	3,900,000	0.0000		0.1942	757,380	0.1942	757,380
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	17,450,210,707		XXX	17,450,210,707	XXX	58,219,723	XXX	178,556,730	XXX	234,193,702
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	17,450,210,707		XXX	17,450,210,707	XXX	58,219,723	XXX	178,556,730	XXX	234,193,702

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	707,341,253	XXX	XXX	707,341,253	0.0000		0.2000 (a)	141,468,251	0.2000 (a)	141,468,251
2.		Unaffiliated - Private	3,668	XXX	XXX	3,668	0.0000		0.1945	713	0.1945	713
3.		Federal Home Loan Bank	25,000,000	XXX	XXX	25,000,000	0.0000		0.0061	152,500	0.0097	242,500
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	732,344,920			732,344,920	XXX		XXX	141,621,464	XXX	141,711,464
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties	88,883,285		68,365,000	157,248,285	0.0000		0.0912	14,341,044	0.0912	14,341,044
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	88,883,285		68,365,000	157,248,285	XXX		XXX	14,341,044	XXX	14,341,044
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality	25,383,997	XXX	XXX	25,383,997	0.0005	12,692	0.0016	40,614	0.0033	83,767
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	25,383,997	XXX	XXX	25,383,997	XXX	12,692	XXX	40,614	XXX	83,767

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Num-ber	NAIC Desig-nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	118,577,521	XXX	XXX	118,577,521	0.0005	59,289	0.0016	189,724	0.0033	391,306
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	118,577,521	XXX	XXX	118,577,521	XXX	59,289	XXX	189,724	XXX	391,306
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality	225,753,001		XXX	225,753,001	0.0040	903,012	0.0114	2,573,584	0.0149	3,363,720
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)	225,753,001		XXX	225,753,001	XXX	903,012	XXX	2,573,584	XXX	3,363,720
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior	32,377,640		XXX	32,377,640	0.0040	129,511	0.0114	369,105	0.0149	482,427
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	32,377,640		XXX	32,377,640	XXX	129,511	XXX	369,105	XXX	482,427
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	258,130,641		XXX	258,130,641	XXX	1,032,523	XXX	2,942,689	XXX	3,846,147

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	690,102,473	XXX	XXX	690,102,473	0.0000		0.1945	134,224,931	0.1945	134,224,931
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	1,598,242,857	XXX	XXX	1,598,242,857	0.0000		0.1945	310,858,236	0.1945	310,858,236
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	2,288,345,330	XXX	XXX	2,288,345,330	XXX		XXX	445,083,167	XXX	445,083,167
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	435,665,613		169,131,287	604,796,901	0.0000		0.0912	55,157,477	0.0912	55,157,477
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	435,665,613		169,131,287	604,796,901	XXX		XXX	55,157,477	XXX	55,157,477
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	247,031,442			247,031,442	0.0063	1,556,298	0.0120	2,964,377	0.0190	4,693,597
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit	1,625,473			1,625,473	0.0063	10,240	0.0120	19,506	0.0190	30,884
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	248,656,915			248,656,915	XXX	1,566,539	XXX	2,983,883	XXX	4,724,481
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
82.		Fixed Income Instruments - Affiliated	8,640,164	XXX	XXX	8,640,164	0.0000		0.1580	1,365,146	0.1580	1,365,146
83.		Common Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
84.		Common Stock - Affiliated	28,555,917	XXX	XXX	28,555,917	0.0000		0.1580	4,511,835	0.1580	4,511,835
85.		Preferred Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Preferred Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
87.		Real Estate - Unaffiliated					0.0000		0.1580		0.1580	
88.		Real Estate - Affiliated					0.0000		0.1580		0.1580	
89.		Mortgage Loans - Unaffiliated	3,358,752	XXX	XXX	3,358,752	0.0000		0.1580	530,683	0.1580	530,683
90.		Mortgage Loans - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - Unaffiliated	107,169,203	XXX	XXX	107,169,203	0.0000		0.1580	16,932,734	0.1580	16,932,734
92.		Other - Affiliated	7,252,960	XXX	XXX	7,252,960	0.0000		0.1580	1,145,968	0.1580	1,145,968
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	154,976,996			154,976,996	XXX		XXX	24,486,365	XXX	24,486,365
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
96.		Other Invested Assets - Schedule BA	209,509,693	XXX		209,509,693	0.0000		0.1580	33,102,531	0.1580	33,102,531
97.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	209,509,693	XXX		209,509,693	XXX		XXX	33,102,531	XXX	33,102,531
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	3,739,246,706		169,131,287	3,908,377,993	XXX	2,671,042	XXX	563,986,452	XXX	566,875,242

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
06739GC*8	R		CD SWAP Replication	2.B	47,929,474	119,824	364,264	608,704
12607@xa3	R		CD SWAP Replication	2.B	78,095,485	195,239	593,526	991,813
12607@VB3	R		CD SWAP Replication	2.B	134,326,764	335,817	1,020,883	1,705,950
12776*AA5	R		CD SWAP Replication	2.B	109,548,072	273,870	832,565	1,391,261
12607@NU0	R		CD SWAP Replication	2.B	56,011,033	140,028	425,684	711,340
12607@RX0	R		CD SWAP Replication	2.B	109,353,190	273,383	831,084	1,388,786
05565AC*2	R		IR SWAP CLO Replication	1.A	183,038,410	36,608	128,127	237,950
65540@AA6	R		IR SWAP CLO Replication	1.AZ	128,921,954	25,784	90,245	167,599
	CN	912810-SS-8	TREASURY BOND	1.A	47,929,474			
	CN	912810-SS-8	TREASURY BOND	1.A	49,338,257			
	CN	912810-SS-8	TREASURY BOND	1.A	28,757,227			
	CN	912810-SS-8	TREASURY BOND	1.A	50,088,559			
	CN	912810-SS-8	TREASURY BOND	1.A	10,207,331			
	CN	912810-SS-8	TREASURY BOND	1.A	24,359,909			
	CN	912810-SS-8	TREASURY BOND	1.A	49,670,966			
	CN	912803-FT-5	TREASURY STRIP (PRIN)	1.A	54,930,975			
	CN	912803-FT-5	TREASURY STRIP (PRIN)	1.A	54,617,097			
	CN	912803-FT-5	TREASURY STRIP (PRIN)	1.A	56,011,033			
	CN	912810-SP-4	TREASURY BOND	1.A	19,509,040			
	CN	912810-SS-8	TREASURY BOND	1.A	20,242,536			
	CN	912810-SS-8	TREASURY BOND	1.A	49,755,173			
	CN	912810-SS-8	TREASURY BOND	1.A	19,846,441			
	CN	00901Q-AA-0	AIMCO 2023-20A	1.A FE	12,079,276			
	CN	06763M-AA-3	BABSON CLO LTD BABSN_23-4	1.A FE	35,250,000			
	CN	067932-AA-1	BABSON CLO LTD BABSN_23-3	1.A FE	1,830,000			
	CN	29247B-AA-5	EMPWR 2023-2A	1.A FE	38,280,000			
	CN	29247B-AA-5	EMPWR 2023-2A	1.A FE	2,643,675			
	CN	362943-AA-0	GALAXY CLO LTD GALXY_23-32	1.A FE	34,750,000			
	CN	38179U-AB-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_23-	1.A FE	14,700,000			
	CN	38179U-AB-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_23-	1.A FE	1,250,000			
	CN	617936-AC-3	MSEV 2023-20A	1.A FE	2,505,000			
	CN	87251P-AA-5	TCW 2023-2A	1.A FE	7,907,000			
	CN	92920F-AA-8	VOYA CLO LTD VOYA_23-1	1.A FE	31,843,460			
	CN	36321E-AC-9	GALXY 2024-33A	1.A FE	4,381,867			
	CN	59801F-AA-1	MIDO 2024-15A	1.A FE	1,500,000			
	CN	640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.A FE	2,763,334			
	CN	67570A-AA-4	OCP CLO LTD OCP_24-31	1.A FE	11,247,000			
	CN	72132E-AA-7	PIPK 2024-16A	1.A FE	3,250,000			
	CN	749972-AA-3	RAD CLO LTD RAD_24-27	1.A FE	2,440,000			
	CN	92920H-AA-4	VOYA CLO LTD VOYA_24-2	1.A FE	1,500,000			
	CN	92920K-AA-7	VOYA CLO LTD VOYA_24-4	1.A FE	1,545,000			
	CN	93655P-AA-5	WARWICK CAPITAL CLO LTD WWICK_24-3	1.A FE	1,830,000			
	CN	00889B-AC-5	AIMCO CLO LTD AIMCO_21-15	1.F FE	2,700,000			
	CN	08182F-AU-3	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	1.F FE	2,400,000			
	CN	46147K-AC-6	INVESCO CLO LTD INVCO_23-2	1.F FE	4,431,000			
	CN	55280H-BA-4	MCF CLO LLC MCFCL_2014-1A	1.F FE	1,950,000			
	CN	55281F-AQ-3	MCF CLO LLC MCFCL_2017-3A	1.F FE	5,676,753			
	CN	55293L-AL-7	MCF CLO LLC MCFCL_23-1	1.F FE	5,478,000			
	CN	55952M-AE-3	MAGNETITE CLO LTD MAGNE_23-34	1.F FE	2,043,500			
	CN	67080P-AJ-5	NYACK PARK CLO LTD NYKPK_21-1	1.F FE	3,100,000			
	CN	67389D-AG-6	OAKTREE CLO LTD OAKCL_23-1	1.F FE	5,064,000			
	CN	675930-AG-6	OCTAGON 59 LTD OCT59_2022-1	1.F FE	2,275,000			
	CN	69702E-AE-5	PALMER SQUARE CLO LTD PLMRS_21-4	1.F FE	2,850,000			
	CN	72134C-AG-6	PIKES PEAK CLO PIPK_23-14	1.F FE	6,391,000			
	CN	75884Y-AE-8	REGATTA XX FUNDING LTD REG20_21-2	1.F FE	3,300,000			
	CN	87230A-BA-3	TCI-FLATIRON CLO LTD TFLAT_16-1A	1.F FE	4,600,000			
	CN	88238C-AC-6	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	1.F FE	2,532,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	92919A-AE-4	VOYA CLO VOYA_21-2	1.F FE	2,835,000			
	CN	00901Q-AE-2	AIMCO 2023-20A	1.F FE	3,947,500			
	CN	06763M-AE-5	BABSON CLO LTD BABSN_23-4	1.F FE	5,000,000			
	CN	15033P-AE-3	CEDAR FUNDING LTD CEDF_23-17	1.F FE	5,000,000			
	CN	171929-AA-0	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24	1.A FE	5,870,000			
	CN	33882C-AE-7	FLAT 2023-2A	1.F FE	3,841,000			
	CN	362943-AE-2	GALAXY CLO LTD GALXY_23-32	1.F FE	5,000,000			
	CN	617936-AG-4	MSEV 2023-20A	1.F FE	4,175,000			
	CN	67578R-AG-6	OCP CLO LTD OCP_23-30	1.F FE	3,000,000			
	CN	69120N-AA-7	OR 2024-19A	1.A FE	5,005,000			
0199999. Subtotal Default Component - Other Than Mortgage					1,694,448,764	1,400,553	4,286,378	7,203,403
0599999 - Total					1,694,448,764	1,400,553	4,286,378	7,203,403

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
61034532	n/a	NY	2023	200,000	285,000		Settlement Reached
62842037	614566	NY	2023	500,000			Lawsuit withdrawn
62842039	614566	NY	2023	500,000			Lawsuit withdrawn
62845373	614566	NY	2023	235,749			Lawsuit withdrawn
62846197	614566	NY	2023	500,000			Lawsuit withdrawn
62846317	614566	NY	2023	488,790			Lawsuit withdrawn
62855074	614566	NY	2023	250,000			Lawsuit withdrawn
62855119	614566	NY	2023	244,214			Lawsuit withdrawn
0199999. Death Claims - Ordinary				2,918,753	285,000		XXX
0599999. Death Claims - Disposed Of				2,918,753	285,000		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				2,918,753	285,000		XXX
61336799	n/a	CA	2024	1,000,000		1,000,000	Resisted Death Claim
2799999. Death Claims - Ordinary				1,000,000		1,000,000	XXX
3199999. Death Claims - Resisted				1,000,000		1,000,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				1,000,000		1,000,000	XXX
5399999 - Totals				3,918,753	285,000	1,000,000	XXX

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

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

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
65498	23-1503749	12/31/2020	Life Insurance Company of North America	PA	YRT/G	OL	744,596,950,848		1,211,558,032	656,912,429		
0299999. General Account - U.S. Affiliates - Other							744,596,950,848		1,211,558,032	656,912,429		
0399999. Total General Account - U.S. Affiliates							744,596,950,848		1,211,558,032	656,912,429		
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							744,596,950,848		1,211,558,032	656,912,429		
68723	86-0742727	01/01/2000	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	1,243,577,975		6,634,947	1,230,055		
0899999. General Account - U.S. Non-Affiliates							1,243,577,975		6,634,947	1,230,055		
1099999. Total General Account - Non-Affiliates							1,243,577,975		6,634,947	1,230,055		
1199999. Total General Account							745,840,528,823		1,218,192,979	658,142,484		
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							745,840,528,823		1,218,192,979	658,142,484		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							745,840,528,823		1,218,192,979	658,142,484		

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 - Totals												

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI	51,469	615,699
86258	13-2572994	05/25/2001	General Re Life Corporation	CT	978,869	2,961,597
88340	59-2859797	02/11/1998	Hannover Life Reassurance Company of America	FL	7,975,645	3,380,285
65676	35-0472300	11/01/1982	Lincoln National Life Insurance Company	IN	547,651	2,803,399
66346	58-0828824	11/01/1982	Munich American Reassurance Company	GA	4,993,249	14,729,222
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	2,174,958	2,007,243
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	642,937	1,269,434
93572	43-1235868	11/01/1982	RGA Reinsurance Company	MO	24,344,404	28,981,156
64688	75-6020048	07/01/2002	SCOR Global Life Americas Reinsurance Company	DE	461,055	305,334
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	1,241,664	2,594,454
97071	13-3126819	05/25/2001	SCOR Global Life USA Reinsurance Company	DE	120,745	322,869
82627	06-0839705	01/01/1993	Swiss Re Life & Health America Inc.	MO	16,088,695	19,240,852
0899999. Life and Annuity - U.S. Non-Affiliates					59,621,341	79,211,544
00000	AA-5420050	02/01/2016	Korean Reinsurance Company	KOR	218,917	980,499
00000	AA-1461000	02/01/2016	Swiss Life Ltd.	SWZ	194,642	352,874
00000	AA-1580095	06/07/2008	The TOA Reinsurance Company Ltd.	JPN	1,000,871	3,313,500
0999999. Life and Annuity - Non-U.S. Non-Affiliates					1,414,430	4,646,873
1099999. Total Life and Annuity - Non-Affiliates					61,035,771	83,858,417
1199999. Total Life and Annuity					61,035,771	83,858,417
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
2199999. Total Accident and Health - Non-Affiliates						
2299999. Total Accident and Health						
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					59,621,341	79,211,544
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					1,414,430	4,646,873
9999999 Totals - Life, Annuity and Accident and Health					61,035,771	83,858,417

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi-ciliary Juris-diction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI	YRT/I	OL	332,437,029	6,433,238	17,821,334	4,772,225				
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI	YRT/G	OL	252,441	3,144	7,050	3,371				
86258	13-2572994	05/25/2001	General Re Life Corporation	CT	YRT/I	OL	1,566,222,292	29,024,344	29,041,433	17,754,378				
86258	13-2572994	05/25/2001	General Re Life Corporation	CT	YRT/G	OL	6,132,137	63,237	68,350	57,817				
88340	59-2859797	02/11/1998	Hannover Life Reassurance Company of America	FL	YRT/I	OL	6,077,212,118	46,480,391	44,842,265	42,950,946				
88340	59-2859797	03/01/2012	Hannover Life Reassurance Company of America	FL	YRT/G	OL	151,319,002	735,611	919,575	714,247				
65676	35-0472300	11/01/1982	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,217,449,393	3,566,074	9,988,890	15,517,331				
93580	84-0849721	07/01/2022	MLife Insurance Company	CO	MCO/G	OL	125,550,870			1,265,794			62,084,828	
66346	58-0828824	11/01/1982	Munich American Reassurance Company	GA	YRT/I	OL	12,943,286,945	165,769,872	161,365,922	83,641,757				
66346	58-0828824	06/19/2001	Munich American Reassurance Company	GA	YRT/G	OL	1,009,161,211	6,069,564	5,848,234	3,554,839				
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	YRT/I	OL	2,003,959,236			11,815,455				
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	YRT/G	OL	253,781			7,129				
93572	43-1235868	11/01/1982	RGA Reinsurance Company	MO	YRT/I	OL	22,678,213,646	271,827,550	268,479,574	186,863,605				
93572	43-1235868	06/19/2001	RGA Reinsurance Company	MO	YRT/G	OL	1,283,467,961	8,286,811	7,698,411	4,920,172				
64688	75-6020048	07/01/2002	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	423,418,502	2,946,499	3,117,849	2,262,512				
64688	75-6020048	06/07/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/G	OL	28,278,526	115,730	119,010	83,130				
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	754,053,299	13,466,841	29,022,776	9,302,958				
87017	62-1003368	07/30/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/G	OL	400,740	2,284	4,059	1,670				
97071	13-3126819	05/25/2001	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	673,968,815	2,105,954	2,433,823	2,065,112				
82627	06-0839705	01/01/1993	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	12,572,369,960	138,532,759	140,276,013	104,626,322				
82627	06-0839705	06/19/2001	Swiss Re Life & Health America Inc.	MO	YRT/G	OL	1,299,200,282	6,857,433	6,991,048	4,054,843				
0899999. General Account - Authorized U.S. Non-Affiliates							65,146,608,186	702,287,336	728,045,616	496,235,613			62,084,828	
1099999. Total General Account - Authorized Non-Affiliates							65,146,608,186	702,287,336	728,045,616	496,235,613			62,084,828	
1199999. Total General Account Authorized							65,146,608,186	702,287,336	728,045,616	496,235,613			62,084,828	
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	2,543,917,343			16,201,929				
1999999. General Account - Unauthorized U.S. Non-Affiliates							2,543,917,343			16,201,929				
00000	AA-5420050	02/01/2016	Korean Reinsurance Company	KOR	OTH/I	OL	1,516,932,296			7,755,152				
00000	AA-1461000	02/01/2016	Swiss Life Ltd.	SWZ	OTH/I	OL	852,302,026			5,295,933				
00000	AA-1580095	06/07/2008	The TOA Reinsurance Company Ltd.	JPN	OTH/I	OL	5,099,497,929			27,772,209				
00000	AA-1580095	06/07/2008	The TOA Reinsurance Company Ltd.	JPN	OTH/G	OL	545,540,478			1,309,038				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							8,014,272,729			42,132,332				
2199999. Total General Account - Unauthorized Non-Affiliates							10,558,190,072			58,334,261				
2299999. Total General Account Unauthorized							10,558,190,072			58,334,261				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							75,704,798,258	702,287,336	728,045,616	554,569,874			62,084,828	
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	9 Current Year	10 Prior Year	Premiums	12 Current Year	13 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							67,690,525,529	702,287,336	728,045,616	512,437,542			62,084,828	
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							8,014,272,729			42,132,332				
9999999 - Totals							75,704,798,258	702,287,336	728,045,616	554,569,874			62,084,828	

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	11 Current Year	12 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9999999 - Totals													

NONE

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company		4,182,201	12,449	4,194,650					225,599	1,289,048	1,514,647
0899999. General Account - Life and Annuity U.S. Non-Affiliates					4,182,201	12,449	4,194,650		XXX			225,599	1,289,048	1,514,647
00000	AA-5420050	02/01/2016	Korean Reinsurance Company		1,099,416	431	1,099,847						336,808	336,808
00000	AA-1461000	02/01/2016	Swiss Life Ltd.		447,516	670	448,186						228,798	228,798
00000	AA-1580095	06/07/2008	The TOA Reinsurance Company Ltd.		4,114,371	2,919	4,117,290						1,293,797	1,293,797
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates					5,661,303	4,020	5,665,323		XXX				1,859,403	1,859,403
1099999. Total General Account - Life and Annuity Non-Affiliates					9,843,504	16,469	9,859,973		XXX			225,599	3,148,451	3,374,050
1199999. Total General Account Life and Annuity					9,843,504	16,469	9,859,973		XXX			225,599	3,148,451	3,374,050
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account					9,843,504	16,469	9,859,973		XXX			225,599	3,148,451	3,374,050
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)					4,182,201	12,449	4,194,650		XXX			225,599	1,289,048	1,514,647
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)					5,661,303	4,020	5,665,323		XXX				1,859,403	1,859,403
9999999 - Totals					9,843,504	16,469	9,859,973		XXX			225,599	3,148,451	3,374,050

(a)

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

NONE

SCHEDULE S - PART 5

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

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

NONE

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

NONE

SCHEDULE S - PART 6

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

	1 2024	2 2023	3 2022	4 2021	5 2020
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	554,570	553,581	531,585	538,902	548,012
2. Commissions and reinsurance expense allowances	687	382	430	257	318
3. Contract claims	588,568	646,110	600,439	727,833	651,119
4. Surrender benefits and withdrawals for life contracts	1,517	1,969	1,035	2,439	151
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded	(1,269)	(8,573)	2,704	(3,793)	(1,709)
7. Increase in aggregate reserve for life and accident and health contracts	157,066	43,303	(37,711)	686,825	25,983
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	84,348	82,898	73,281	80,844	81,897
9. Aggregate reserves for life and accident and health contracts	702,287	728,046	715,884	753,599	603,249
10. Liability for deposit-type contracts					
11. Contract claims unpaid	116,234	183,803	131,650	149,796	120,647
12. Amounts recoverable on reinsurance	54,641	39,468	44,898	71,320	54,377
13. Experience rating refunds due or unpaid				82	75
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due	61		78	64	62
16. Unauthorized reinsurance offset	6,486	9,470	10,999	9,083	6,466
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)					
19. Letters of credit (L)					
20. Trust agreements (T)					
21. Other (O)	226				
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)					
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	130,193,976,908		130,193,976,908
2.	Reinsurance (Line 16)	57,216,100	(57,216,100)	
3.	Premiums and considerations (Line 15)	342,791,443	84,348,048	427,139,491
4.	Net credit for ceded reinsurance	XXX	784,819,976	784,819,976
5.	All other admitted assets (balance)	13,864,080,686		13,864,080,686
6.	Total assets excluding Separate Accounts (Line 26)	144,458,065,137	811,951,924	145,270,017,061
7.	Separate Account assets (Line 27)	60,358,084,498		60,358,084,498
8.	Total assets (Line 28)	204,816,149,635	811,951,924	205,628,101,559
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	117,165,122,897	702,287,336	117,867,410,233
10.	Liability for deposit-type contracts (Line 3)	1,967,907,689		1,967,907,689
11.	Claim reserves (Line 4)	1,112,559,548	116,234,209	1,228,793,757
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	302		302
14.	Other contract liabilities (Line 9)	95,585	(95,585)	
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	6,485,923	(6,485,923)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	15,808,494,785	11,887	15,808,506,672
20.	Total liabilities excluding Separate Accounts (Line 26)	136,060,666,729	811,951,924	136,872,618,653
21.	Separate Account liabilities (Line 27)	60,338,737,225		60,338,737,225
22.	Total liabilities (Line 28)	196,399,403,954	811,951,924	197,211,355,878
23.	Capital & surplus (Line 38)	8,416,745,681	XXX	8,416,745,681
24.	Total liabilities, capital & surplus (Line 39)	204,816,149,635	811,951,924	205,628,101,559
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	702,287,336		
26.	Claim reserves	116,234,209		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities	(95,585)		
31.	Reinsurance ceded assets	57,216,100		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	875,642,060		
34.	Premiums and considerations	84,348,048		
35.	Reinsurance in unauthorized companies	6,485,923		
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	(11,887)		
40.	Total ceded reinsurance payable/offsets	90,822,084		
41.	Total net credit for ceded reinsurance	784,819,976		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

	States, Etc.		1 Active Status (a)	Direct Business Only Life Contracts 2 Life Insurance Premiums	 3 Annuity Considerations	 4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	 5 Other Considerations	 6 Total Columns 2 through 5 (b)	 7 Deposit-Type Contracts
1.	Alabama	AL	L	24,112,816	175,073,812			199,186,628	7,090,504
2.	Alaska	AK	L	7,957,777	89,940,797			97,898,574	904,084
3.	Arizona	AZ	L	28,214,156	390,470,489			418,684,645	16,741,478
4.	Arkansas	AR	L	8,516,581	87,156,982			95,673,563	2,303,640
5.	California	CA	L	278,940,753	2,305,342,373			2,584,283,126	49,933,268
6.	Colorado	CO	L	20,321,122	376,720,878			397,042,000	8,648,907
7.	Connecticut	CT	L	51,511,658	253,359,928			304,871,586	13,053,239
8.	Delaware	DE	L	9,279,686	61,986,042			71,265,728	1,951,612
9.	District of Columbia	DC	L	7,311,526	27,071,496			34,383,022	1,954,790
10.	Florida	FL	L	117,928,356	1,120,118,912			1,238,047,268	51,776,342
11.	Georgia	GA	L	34,980,857	292,583,532			327,564,389	19,337,978
12.	Hawaii	HI	L	9,527,710	175,029,386			184,557,096	6,600,844
13.	Idaho	ID	L	4,302,652	103,224,442			107,527,094	1,876,737
14.	Illinois	IL	L	79,564,202	537,680,930			617,245,132	16,408,872
15.	Indiana	IN	L	57,821,725	152,545,210			210,366,935	9,759,392
16.	Iowa	IA	L	16,500,096	213,653,838			230,153,934	4,859,540
17.	Kansas	KS	L	13,019,442	137,160,071			150,179,513	2,139,296
18.	Kentucky	KY	L	10,498,376	138,576,482			149,074,858	6,469,694
19.	Louisiana	LA	L	31,000,580	397,886,857			428,887,437	6,817,568
20.	Maine	ME	L	3,159,094	77,184,748			80,343,842	2,629,371
21.	Maryland	MD	L	39,262,745	290,455,401			329,718,146	20,082,598
22.	Massachusetts	MA	L	75,746,277	973,832,793			1,049,579,070	51,217,171
23.	Michigan	MI	L	37,199,710	345,356,372			382,556,082	11,240,502
24.	Minnesota	MN	L	81,509,241	237,670,970			319,180,211	12,955,320
25.	Mississippi	MS	L	15,280,028	91,611,078			106,891,106	4,792,536
26.	Missouri	MO	L	28,775,777	370,995,034			399,770,811	17,402,968
27.	Montana	MT	L	4,958,080	64,924,223			69,882,303	1,614,781
28.	Nebraska	NE	L	9,423,788	92,240,749			101,664,537	1,673,957
29.	Nevada	NV	L	14,606,925	135,116,624			149,723,549	947,146
30.	New Hampshire	NH	L	9,517,034	158,981,208			168,498,242	4,998,679
31.	New Jersey	NJ	L	70,197,542	772,740,528			842,938,070	20,813,055
32.	New Mexico	NM	L	7,120,742	144,422,642			151,543,384	9,051,296
33.	New York	NY	L	235,505,558	2,719,154,947			2,954,660,505	54,091,772
34.	North Carolina	NC	L	31,007,534	404,530,537			435,538,071	23,481,327
35.	North Dakota	ND	L	3,726,700	56,778,627			60,505,327	552,955
36.	Ohio	OH	L	39,310,862	574,319,310			613,630,172	22,177,086
37.	Oklahoma	OK	L	12,559,826	187,694,531			200,254,357	4,906,639
38.	Oregon	OR	L	13,649,822	224,676,470			238,326,292	8,167,048
39.	Pennsylvania	PA	L	63,304,306	687,254,048			750,558,354	25,987,674
40.	Rhode Island	RI	L	6,076,002	68,258,356			74,334,358	5,156,664
41.	South Carolina	SC	L	20,264,450	255,050,290			275,314,740	9,444,755
42.	South Dakota	SD	L	19,032,604	117,269,563			136,302,167	2,148,184
43.	Tennessee	TN	L	19,050,057	228,826,406			247,876,463	9,337,478
44.	Texas	TX	L	161,667,429	1,359,379,604			1,521,047,033	70,842,814
45.	Utah	UT	L	11,017,446	157,497,207			168,514,653	1,551,692
46.	Vermont	VT	L	3,993,089	83,417,076			87,410,165	2,254,675
47.	Virginia	VA	L	70,440,247	535,936,825			606,377,072	20,196,519
48.	Washington	WA	L	48,732,017	510,293,061			559,025,078	14,302,236
49.	West Virginia	WV	L	2,738,785	62,939,872			65,678,657	1,875,954
50.	Wisconsin	WI	L	15,748,083	213,670,003			229,418,086	10,353,282
51.	Wyoming	WY	L	3,326,079	70,244,286			73,570,365	436,100
52.	American Samoa	AS	N						
53.	Guam	GU	L	20,389	14,508,137			14,528,526	
54.	Puerto Rico	PR	N	78,941	4,000			82,941	
55.	U.S. Virgin Islands	VI	L	23,055				23,055	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	1,174,670	5,992			1,180,662	
58.	Aggregate Other Alien	OT	XXX	7,267,490	686,585			7,954,075	
59.	Subtotal		XXX	1,997,782,495	19,323,510,560			21,321,293,055	675,292,019
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	57,950				57,950	
94.	Aggregate or other amounts not allocable by State		XXX	705,122				705,122	
95.	Totals (Direct Business)		XXX	1,998,545,567	19,323,510,560			21,322,056,127	675,292,019
96.	Plus reinsurance assumed		XXX	1,242,844,682				1,242,844,682	
97	Totals (All Business)		XXX	3,241,390,249	19,323,510,560			22,564,900,809	675,292,019
98.	Less reinsurance ceded		XXX	553,119,619				553,119,619	
99.	Totals (All Business) less Reinsurance Ceded		XXX	2,688,270,630	19,323,510,560	(c)		22,011,781,190	675,292,019
	DETAILS OF WRITE-INS								
58001.	ZZZ Other Alien		XXX	7,267,490	686,585			7,954,075	
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	7,267,490	686,585			7,954,075	
9401.	Parent Company Contribution for Employee Benefit Plans		XXX	705,122				705,122	
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	705,122				705,122	

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 53
2. R - Registered - Non-domiciled RRGs ....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....
4. Q - Qualified - Qualified or accredited reinsurer ....
5. N - None of the above - Not allowed to write business in the state 4

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

Direct Ordinary premiums and annuity considerations are allocated by states on the basis of the address to which the premium notice is sent. Corporate Owned Life Insurance and Single premiums are allocated to the residence of the insured, owner, or annuitant or the address designated as the one to which business communication should be sent. *Premium or annuities considerations waived under disability or other contract provisions are shown in one sum on Line 93, Columns 2, 3, 4, 5, 6, and 7. **All US business must be allocated by state regardless of license status. Life Insurance and Multi Funded Annuity considerations included above are actual amounts received by the Company whereas in the Separate Account the amounts may differ because of fluctuations in unit values between the record date and processing date. NOTE: Schedule T should not be used as the basis for state guaranty association assessments.

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

	States, Etc.		Direct Business Only 1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama	AL	24,112,816	175,073,812			7,090,504	206,277,132
2.	Alaska	AK	7,957,777	89,940,797			904,084	98,802,658
3.	Arizona	AZ	28,214,156	390,470,489			16,741,478	435,426,123
4.	Arkansas	AR	8,516,581	87,156,982			2,303,640	97,977,203
5.	California	CA	278,940,753	2,305,342,373			49,933,268	2,634,216,394
6.	Colorado	CO	20,321,122	376,720,878			8,648,907	405,690,907
7.	Connecticut	CT	51,511,658	253,359,928			13,053,239	317,924,825
8.	Delaware	DE	9,279,686	61,986,042			1,951,612	73,217,340
9.	District of Columbia	DC	7,311,526	27,071,496			1,954,790	36,337,812
10.	Florida	FL	117,928,356	1,120,118,912			51,776,342	1,289,823,610
11.	Georgia	GA	34,980,857	292,583,532			19,317,978	346,882,367
12.	Hawaii	HI	9,527,710	175,029,386			6,600,844	191,157,940
13.	Idaho	ID	4,302,652	103,224,442			1,876,737	109,403,831
14.	Illinois	IL	79,564,202	537,680,930			16,408,872	633,654,004
15.	Indiana	IN	57,821,725	152,545,210			9,759,392	220,126,327
16.	Iowa	IA	16,500,096	213,653,838			4,859,540	235,013,474
17.	Kansas	KS	13,019,442	137,160,071			2,139,296	152,318,809
18.	Kentucky	KY	10,498,376	138,576,482			6,469,694	155,544,552
19.	Louisiana	LA	31,000,580	397,886,857			6,817,568	435,705,005
20.	Maine	ME	3,159,094	77,184,748			2,629,371	82,973,213
21.	Maryland	MD	39,262,745	290,455,401			20,082,598	349,800,744
22.	Massachusetts	MA	75,746,277	973,832,793			51,217,171	1,100,796,241
23.	Michigan	MI	37,199,710	345,356,372			11,240,502	393,796,584
24.	Minnesota	MN	81,509,241	237,670,970			12,955,320	332,135,531
25.	Mississippi	MS	15,280,028	91,611,078			4,792,536	111,683,642
26.	Missouri	MO	28,775,777	370,995,034			17,402,968	417,173,779
27.	Montana	MT	4,958,080	64,924,223			1,614,781	71,497,084
28.	Nebraska	NE	9,423,788	92,240,749			1,673,957	103,338,494
29.	Nevada	NV	14,606,925	135,116,624			947,146	150,670,695
30.	New Hampshire	NH	9,517,034	158,981,208			4,998,679	173,496,921
31.	New Jersey	NJ	70,197,542	772,740,528			20,813,055	863,751,125
32.	New Mexico	NM	7,120,742	144,422,642			9,051,296	160,594,680
33.	New York	NY	235,505,558	2,719,154,947			54,091,772	3,008,752,277
34.	North Carolina	NC	31,007,534	404,530,537			23,481,327	459,019,398
35.	North Dakota	ND	3,726,700	56,778,627			552,955	61,058,282
36.	Ohio	OH	39,310,862	574,319,310			22,177,086	635,807,258
37.	Oklahoma	OK	12,559,826	187,694,531			4,906,639	205,160,996
38.	Oregon	OR	13,649,822	224,676,470			8,167,048	246,493,340
39.	Pennsylvania	PA	63,304,306	687,254,048			25,987,674	776,546,028
40.	Rhode Island	RI	6,076,002	68,258,356			5,156,664	79,491,022
41.	South Carolina	SC	20,264,450	255,050,290			9,444,755	284,759,495
42.	South Dakota	SD	19,032,604	117,269,563			2,148,184	138,450,351
43.	Tennessee	TN	19,050,057	228,826,406			9,337,478	257,213,941
44.	Texas	TX	161,667,429	1,359,379,604			70,842,814	1,591,889,847
45.	Utah	UT	11,017,446	157,497,207			1,551,692	170,066,345
46.	Vermont	VT	3,993,089	83,417,076			2,254,675	89,664,840
47.	Virginia	VA	70,440,247	535,936,825			20,196,519	626,573,591
48.	Washington	WA	48,732,017	510,293,061			14,302,236	573,327,314
49.	West Virginia	WV	2,738,785	62,939,872			1,875,954	67,554,611
50.	Wisconsin	WI	15,748,083	213,670,003			10,353,282	239,771,368
51.	Wyoming	WY	3,326,079	70,244,286			436,100	74,006,465
52.	American Samoa	AS						
53.	Guam	GU	20,389	14,508,137				14,528,526
54.	Puerto Rico	PR	78,941	4,000				82,941
55.	U.S. Virgin Islands	VI	23,055					23,055
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	1,174,670	5,992				1,180,662
58.	Aggregate Other Alien	OT	7,267,490	686,585				7,954,075
59.	Total		1,997,782,495	19,323,510,560			675,292,019	21,996,585,074

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

The following entities are directly controlled by **New York Life Insurance Company (Parent)** (entities that are indented are directly controlled by the preceding entity).

- New York Life Insurance and Annuity Corporation (91596) (DE)
  - NYLIAC RLP II, LLC (DE)
- NYLIFE Insurance Company of Arizona (81353) (AZ)
- New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)
- NYLIFE LLC (See page 12.2 for entity's org chart) (DE)
- NYL Investors LLC (See page 12.3 for entity's org chart) (DE)
- New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)
- NYLife Real Estate Holdings LLC (See page 12.10 for entity's org chart) (DE)
- New York Life Group Insurance Company of NY (NY)
- Life Insurance Company of North America (PA)
  - LINA Benefit Payments, Inc. (DE)
- New York Life Benefit Payments LLC (DE)
- NYL Real Assets LLC (DE)
- NYL Emerging Manager LLC (DE)
- NYL Wind Investments LLC (DE)
- NYLIC HKP Member LLC (DE)
  - NYLIC HKP VENTURE LLC (DE)
    - NYLIC HKP REIT LLC (DE)
- NYLIM Jacob Ballas India Holdings IV (MUS)
- Flatiron RR LLC (DE)
- Flatiron CLO 2013-1 -Ltd. (CYM)
- Flatiron CLO 2015-1 Ltd (CYM)
- Flatiron CLO 17 Ltd. (CYM)
- Flatiron CLO 18 Ltd. (CYM)
- Flatiron CLO 19 Ltd (CYM)
- Flatiron CLO 20 Ltd. (CYM)
- Flatiron CLO 21 Ltd. (CYM)
- Flatiron RR CLO 22 LLC (CYM)
- Flatiron CLO 24 Ltd. (CYM)
- Flatiron CLO 25 Ltd. (CYM)
- Flatiron CLO 26 Ltd. (NJ)
- Flatiron CLO 23 LLC. (DE)
- Flatiron RR CLO 27 Ltd. (CYM)
- Flatiron CLO 28 Ltd. (CYM)
- Flatiron RR LLC, Manager Series (DE Series LLC) (DE)
- Flatiron RR LLC, Retention Series (DE Series LLC) (DE)
- Stratford CDO 2001-1 Ltd. (CYM)
- Silver Spring, LLC (DE)
  - Silver Spring Associates, L.P. (PA)
- SCP 2005-C21-002 LLC (DE)
- SCP 2005-C21-003 LLC (DE)
- SCP 2005-C21-006 LLC (DE)
- SCP 2005-C21-007-LLC (DE)
- SCP 2005-C21-008 LLC (DE)
- SCP 2005-C21-009 LLC (DE)
- SCP 2005-C21-017 LLC (DE)
- SCP 2005-C21-018 LLC (DE)
- SCP 2005-C21-021 LLC (DE)
- SCP 2005-C21-025 LLC (DE)
- SCP 2005-C21-031 LLC (DE)
- SCP 2005-C21-036 LLC (DE)
- SCP 2005-C21-041 LLC (DE)
- SCP 2005-C21-043 LLC (DE)
- SCP 2005-C21-044 LLC (DE)
- SCP 2005-C21-048 LLC (DE)
- SCP 2005-C21-061 LLC (DE)
- SCP 2005-C21-063 LLC (DE)
- SCP 2005-C21-067 LLC (DE)
- SCP 2005-C21-069 LLC (DE)
- SCP 2005-C21-070 LLC (DE)
- NYMH-Ennis GP, LLC (DE)
  - NYMH-Ennis, L.P. (TX)
- NYMH-Freeport GP, LLC (DE)
  - NYMH-Freeport, L.P. (TX)
- NYMH-Houston GP, LLC (DE)
  - NYMH-Houston, L.P. (TX)
- NYMH-Plano GP, LLC (DE)
  - NYMH-Plano, L.P. (TX)
- NYMH-San Antonio GP, LLC (DE)
  - NYMH-San Antonio, L.P. (TX)
- NYMH-Stephenville GP, LLC (DE)
  - NYMH-Stephenville, L.P. (TX)
- NYMH-Taylor GP, LLC (DE)
  - NYMH-Taylor, L.P. (TX)
- NYMH-Attleboro MA, LLC (DE)
- NYMH-Farmingdale, NY, LLC (DE)
- NYLMDC-King of Prussia GP, LLC (DE)
  - NYLMDC-King of Prussia Realty, LP (DE)
- Country Place LP (DE)
  - Country Place JV LLC (DE)
- REEP-MF Salisbury Square Tower One TAF LLC (DE)
  - REEP-DRP Salisbury Square Tower One TAB JV LLC (DE)
    - Salisbury Square Tower One LLC (DE)
- Cumberland Properties LLC
- 2015 DIL PORTFOLIO HOLDINGS LLC (DE)
  - PA 180 KOST RD LLC (DE)
- Cortlandt Town Center LLC (DE)
- REEP-WP ART TOWER JV LLC (DE)
- REEP-1250 Forest LLC
- REEP-HZ SPENCER LLC (DE)
- REEP-IND MCP WEST NC LLC
- REEP-IND 10 WEST AZ LLC (DE)
- REEP-IND 4700 Nall TX LLC (DE)
- REEP-IND Aegean MA LLC (DE)
- REEP-IND Alpha TX LLC (DE)
- REEP-IND MCP VIII NC LLC (DE)
- REEP-IND CHINO CA LLC (DE)
- REEP-IND FRANKLIN MA HOLDER LLC (DE)
- REEP-IND FREEDOM MA LLC (DE)
- REEP-IND Fridley MN LLC (MN)
- REEP-IND Kent LLC (DE)
- REEP-IND LYMAN MA LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

- REEP-IND MCP II NC LLC (DE)
- REEP-IND MCP IV NC LLC (DE)
- REEP-IND MCP V NC LLC (DE)
- REEP-IND MCP VII NC LLC (DE)
- REEP-IND MCP III OWNER NC LLC (DE)
- REEP-IND MCP West NC LLC (DE)
- REEP-IND STANFORD COURT LLC (DE)
  - REEP-IND STANFORD COURT CA LLC (DE)
- REEP-IND Valley View TX LLC (DE)
- REEP-IND Valwood TX LLC (DE)
- REEP-MF 960 East Paces Ferry GA LLC (DE)
- REEP-MF 960 EPF Opco GA LLC (DE)
- REEP-MF Emblem DE LLC (DE)
- REEP-MF Gateway TAF UT LLC (DE)
  - REEP-WP Gateway TAB JV LLC (DE)
- REEP-MF Mount Vernon GA LLC (DE)
- REEP-MF Mount Laurel NJ LLC (DE)
  - REEP 220 NW Owner LLC (DE)
- REEP-MF NORTH PARK CA LLC (DE)
- REEP-AVERY OWNER LLC (DE)
- REEP-MF One City Center NC LLC (DE)
- REEP-MF Wallingford WA LLC (DE)
- REEP-MF STEWART AZ OLDER LLC (DE)
- REEP-MF STEWART AZ (DE)
- REEP-OFC Aspect OR LLC (DE)
- REEP-OFC Bellevue WA LLC (DE)
- REEP-OFC Financial Center FL LLC (DE)
- REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)
- REEP-OFC ONE WATER RIDGE NC LLC (DE)
- REEP-OFC TWO WATER RIDGE NC LLC (DE)
- REEP-OFC FOUR WATER RIDGE NC LLC (DE)
- REEP-OFC FIVE WATER RIDGE NC LLC (DE)
- REEP-OFC SIX WATER RIDGE NC LLC (DE)
- REEP-OFC SEVEN WATER RIDGE NC LLC (DE)
- REEP-OFC EIGHT WATER RIDGE NC LLC (DE)
- REEP-OFC NINE WATER RIDGE NC LLC (DE)
- REEP-OFC TEN WATER RIDGE NC LLC (DE)
- REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)
- REEP-MF FOUNTAIN PLACE MN LLC (DE)
  - REEP-MF FOUNTAIN PLACE LLC (DE)
- REEP-MF Park-Line FL LLC (DE)
- REEP-OFC 2300 Empire CA LLC (DE)
- REEP-IND 10 WEST II AZ LLC (DE)
- REEP-RTL Flemington NJ LLC (DE)
- REEP-RTL Mill Creek NJ LLC (DE)
- REEP-RTL NPM GA LLC (DE)
- REEP OFC 515 Post Oak TX LLC (DE)
- REEP-RTL DTC VA LLC (DE)
- REEP-RTL DTC-S VA LLC (DE)
- REEP-OFC 410 TOWNSEND CA LLC (DE)
- REEP-OFC 410 TOWNSEND (DE)
- Madison-LPP Kernersville GP LLC
- Madison-LPP Kernersville LP
- Madison-LPP Kernersville JV LP
- Madison-SS Kernersville QRS, Inc
- REEP-OFC 600 TOWNSEND CA LLC (DE)
- REEP-OFC 600 TOWNSEND LLC (DE)
- REEP-OFC 1341 G DC LLC (DE)
- REEP-OFC 1030 15NW DC LLC (DE)
- REEP-OFC 1111 19NW DC LLC (DE)
- REEP -OFC 30 WM IL LLC (DE)
- REEP-SS Marshfield LLC (DE)
  - REEP-LLC Marshfield JV LLC (DE)
- REEP-SS Vallejo LLC (DE)
- REKA 51M HOLDINGS, LLC (DE)
- NJIND Raritan Center LLC (DE)
- NJIND Talmadge Road LLC (DE)
- NJIND Melrich Road LLC (DE)
- FP Building 18, LLC (DE)
- FP Building 19, LLC (DE)
- Summitt Ridge Apartments, LLC (DE)
- PTC Acquisitions, LLC (DE)
- Martingale Road LLC (DE)
- New York Life Funding (CYM)
- New York Life Global Funding (DE)
- Government Energy Savings Trust 2003-A (NY)
- UFI-NOR Federal Receivables Trust, Series 2009B (NY)
- JREP Fund Holdings I, L.P. (CYM)
- Jaguar Real Estate Partners L.P. (CYM)
- REEP-NYL JAG ACQUISITION CO MEMBER LLC (DE)
- NYLIFE Office Holdings Member LLC (DE)
  - NYLIFE Office Holdings LLC (DE)
    - NYLIFE Office Holdings REIT LLC (DE)
      - REEP-OFC DRAKES LANDING CA LLC (DE)
      - REEP-OFC CORPORATE POINTE CA LLC (DE)
      - REEP-OFC VON KARMAN CA LLC (DE)
      - REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)
      - REEP-OFC 525 N Tryon NC LLC (DE)
        - 525 Charlotte Office LLC (DE)
      - REEP-IMPIC OFC PROMINENCE ATLANTA LLC (DE)
      - REEP-IMPIC OFC 24th CAMELBACK AZ LLC (DE)
    - NYLIFE Office Holdings Acquisition REIT LLC (DE)
      - REEP-OFC Westory DC LLC (DE)
- Skyhigh SPV Note Issuer 2020 Parent Trust (DE)
- Skyhigh SPV Note Issuer 2020 LLC (DE)
- Sol Invictus Note Issuer 2021-1 LLC (DE)
- Veritas Doctrina Note Issuer SPV LLC (DE)
- Fairview Capital Partners, LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

- AC 2023 NMTC Investor, LLC (LA)
  - USB NMTC FUND 20223-6, LLC (DE)
- NYLIC RLP II, LLC (DE)
- MSSIV NYL Investor Member LLC (DE)
- MSVEF II Investor LLC (DE)
- MSVEF Investor LLC (DE)
  - MSVEF Feeder LP (DE)
    - MSVEF REIT LLC (DE)
      - Madison Square Value Enhancement Fund LP (DE)
        - MSVEF-MF Evanston GP LLC (DE)
          - MSVEF-MF Evanston IL LP (DE)
        - MSVEF-IND Commerce 303 GP LLC (DE)
          - MSVEF-IND Commerce 303 AZ LP (DE)
            - MSVEF-SW Commerce 303 JV LP (DE)
        - MSVEF-MF Pennbrook Station GP LLC (DE)
          - MSVEF- Pennbrook Station PA LP (DE)
        - MSVEF-MF Burrough’s Mill GP LLC (DE)
          - MSVEF-MF Burrough’s Mill NJ LP (DE)
        - MSVEF-MF Gramercy JV GP LLC (DE)
          - MSVEF-MF Gramercy OH LP (DE)
            - MSVEF-CR Gramercy JV LP (DE)
              - MSVEF-CR Gramercy Owner GP LLC (DE)
                - MSVEF-CR Gramercy Owner LP (DE)

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

New York Life Enterprises LLC and NYLIFE LLC

New York Life Enterprises LLC

- SEAF Sichuan SME Investment Fund LLC (DE)
- New York Life International Holdings Limited (MUS)
  - Max Estates Limited. (IND)
    - Max I Limited (IND)
    - Max Assets Services Limited. (IND)
    - Max Square Limited (IND)
    - Pharmax Corporation Limited. (IND)
    - Max Towers Private. Limited. (IND)
    - Max Estates 128 Private. Limited. (IND)
    - Max Estates Gurgaon Limited. (IND)
    - Acreage Builders Private. Limited. (IND)
    - Astiki Realty Private Limited (IND)
    - Max Estates Guragon Two Limited (IND)
- NYL Cayman Holdings Ltd. (CYM)
  - NYL Worldwide Capital Investments LLC (DE)
- Seguros Monterrey New York Life, S.A. de C.V. (MEX)
  - Administradora de Conductos SMNYL, S.A. de C.V. (MEX)
  - Agencias de Distribucion SMNYL, S.A. de C.V. (MEX)
  - Inmobiliaria SMNYL, S.A. de C.V. (MEX)

NYLIFE LLC

- Eagle Strategies LLC (DE)
- New York Life Capital Corporation (DE)
- New York Life Trust Company (NY)
- NYLIFE Securities LLC (DE)
- NYLINK Insurance Agency Incorporated (DE)
- NYLUK I Company (GBR)
  - NYLUK II Company (GBR)
    - Gresham Mortgage (GBR)
    - W Construction Company (GBR)
    - WUT (GBR)
    - WIM (AIM) (GBR)

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

NYL Investors LLC

- NYL Investors U.K. Limited (GBR)
- NYL Investors REIT Manager LLC (DE)
- MSVEF II GP LLC (DE)
  - MSVEF RT Feeder II LP (DE)
    - MSVEF II RT LLC (DE)
  - MSVEF RH Feeder II LP (DE)
    - MSVEF RH II LP (DE)
      - Madison Square Value Enhancement Fund II LP (DE)
- NYL Investors NCVAD II GP, LLC (DE)
  - McMorgan Northern California Value Add/Development Fund II, LP (DE)
    - MNCVAD II-OFC 770 L Street CA LLC (DE)
    - MNCVAD II-MF UNION CA LLC (DE)
      - MNCVAD II- HOLLIDAY UNION JV LLC (DE)
    - MNCVAD II-OFC HARBORS CA LLC (DE)
      - MNCVAD II-SEAGATE HARBORS LLC (DE)
    - MNCVAD II-OFC 630 K Street CA LLC (DE)
    - MNCVAD II-IND SHILOH CA LLC (DE)
      - MNCVAD II-BIG SHILOH JV LLC (DE)
- MSSDF GP LLC (DE)
- MSSDF II LLC (DE)
- MSSDF II Member LLC (DE)
  - Madison Square Structured Debt Fund II LP (DE)
    - MSSDF REIT II (DE)
- MSSDF Member LLC (DE)
  - Madison Square Structured Debt Fund LP (DE)
    - MSSDF REIT LLC (DE)
      - MSSDF REIT Funding Sub I LLC (DE)
      - MSSDF REIT Funding Sub II LLC (DE)
      - MSSDF REIT Funding Sub III LLC (DE)
      - MSSDF REIT Funding Sub IV LLC (DE)
      - MSSDF REIT Funding Sub V LLC (DE)
      - MSSDF REIT Funding Sub VI LLC (DE)
      - MSSDF REIT Funding Sub VII LLC (DE)
    - MSSDF-OFCB Voss San Felipe LLC (DE)
    - MSSDF-OFCB Woodway LLC (DE)
    - MSSDF -OFCB Hanover LLC (DE)
    - MSSDF_OFCB El Segundo LLC (DE)
- MSSIV GP LLC (DE)
  - Madison Square Strategic Investments Venture LP (DE)
    - MSSIV REIT Manager LLC (DE)
    - Madison Square Strategic Investments Venture REIT LLC (DE)
    - MSSIV – MF Country Place MD LLC (DE)
    - MSSIV – IND Speedway SC LLC (DE)
      - NRL Speedway Venture LLC (DE)
        - SC Speedway Hwy 124, LLC (DE)
- MSVEF GP LLC (DE)
- MCPF GP LLC (DE)
- Madison Core Property Fund LP (DE)
- MCPF Holdings Manager LLC (DE)
- MCPF MA Holdings LLC (DE)
- MCPF Holdings LLC (DE)
  - MADISON-IND TAMARAC FL LLC (DE)
  - MADISON-OFC BRICKELL FL LLC (DE)
  - MADISION-IND POWAY CA LLC (DE)
    - MADISON-LPC POWAY JV LLC (DE)
  - MADISON-MF GRANARY FLATS TX LLC (DE)
    - MADISON-AO GRANARY FLATS JV LLC (DE)
      - MADISON-AO GRANARY FLATS OWNER LLC (DE)
  - MADISON-MF THE MEADOWS WA LLC (DE)
    - MADISON-ACG THE MEADOWS OWNER LLC (DE)
      - MADISON-ACG THE MEADOWS JV LLC (DE)
  - MADISON-MOB Lee Highway VA LLC (DE)
  - Madison-OFC 5161 CA LLC (DE)
  - MADISON – SS Kernersville QRS, Inc. (DE)
    - MADISON – LPP Kernersville JV GP LLC (DE)
    - MADISON – LPP Kernersville JV LP (DE)
      - MADISON- LPP Kernersville GP LLC (DE)
      - MADISON – LPP Kernersville LP (DE)
  - MADISON-IND 2080 ENTERPRISE CA LLC (DE)
  - MADISON-IND CLAWITER CA LLC (DE)
    - MADISON-REDCO CLAWITER JV LLC (DE)
  - MADISON-IND ENTERPRISE RIALTO CA LLC (DE)
  - MIREF Mill Creek, LLC (DE)
  - MIREF Gateway, LLC (DE)
  - MIREF Gateway Phases II and III, LLC (DE)
  - MIREF Delta Court, LLC (DE)
  - MIREF Fremont Distribution Center, LLC (DE)
  - MIREF Century, LLC (DE)
  - MIREF Newpoint Commons, LLC (DE)
  - MIREF Northsight, LLC (DE)
  - MIREF Riverside, LLC (DE)
  - Barton’s Lodge Apartments, LLC (DE)
  - MIREF 101 East Crossroads, LLC (DE)
    - 101 East Crossroads, LLC (DE)
  - MIREF Hawthorne, LLC (DE)
  - MIREF Auburn 277, LLC (DE)
  - MIREF Sumner North, LLC (DE)
  - MIREF Wellington, LLC (DE)
  - MIREF Warner Center, LLC (DE)
  - MADISON-MF Duluth GA LLC (DE)
  - MADISON-OFC Centerstone I CA LLC (DE)
  - MADISON-OFC Centerstone III CA LLC (DE)
  - MADISON-MOB Centerstone IV CA LLC (DE)
  - MADISON-OFC Centerpoint Plaza CA LLC (DE)
  - MADISON-OFC One Main Place OR LLC (DE)
  - MADISON-MF Hoyt OR LLC (DE)

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

NYL Investors LLC (continued)

MADISON-RTL Clifton Heights PA LLC (DE)
MADISON-IND Locust CA LLC (DE)
MADISON-OFC Weston Pointe FL LLC (DE)
MADISON-MF MCCADDEN CA LLC (DE)
MADISON-OFC 1201 WEST IL LLC (DE)
- MADISON-MCCAFFERY 1201 WEST IL LLC (DE)

MADISON-MF TECH RIDGE TX LLC (DE)
MADISON-RTL SARASOTA FL, LLC (DE)
MADISON-MOB CITRACADO CA LLC (DE)
Madison-MF Osprey QRS Inc. (DE)
- Madison-MF Osprey NC GP LLC (DE)
- Madison-MF Osprey NC LP (DE)

Madison -IND LNDR Tabor Road NJ LLC (DE)
MADISON -SS Crozet VA LLC (DE)
MADISON-LPP Crozet JV LLC (DE)
Madison-MF Apex Newbury PA LLC (DE)

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

New York Life Investment Management Holdings LLC

- Bow River Advisers, LLC (DE)
  - NYL Investments Europe Limited (IRL)
  - NYL Investments (International) Ltd. (UK)
  - NYL Investments (Services) Ltd. (UK)
    - NYL Investments UK LLP (UK)
- New York Life Investment Management Asia Limited (Cayman Islands)
  - Japan Branch
- MacKay Shields LLC (DE)
  - MacKay Shields Emerging Markets Debt Portfolio (DE)
  - MacKay Shields Core Plus Opportunities Fund GP LLC (DE)
    - MacKay Shields Core Plus / Opportunities Fund LP (DE)
  - MacKay Municipal Managers Opportunities GP LLC (DE)
    - MacKay Municipal Opportunities Master Fund, L.P. (DE)
    - MacKay Municipal Opportunities Fund, L.P. (DE)
  - MacKay Municipal Managers Credit Opportunities GP, LLC (DE)
    - MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)
    - MacKay Municipal Credit Opportunities Fund, L.P. (DE)
    - MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)
  - MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (CYM)
    - MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP (CYM)
  - MacKay Municipal Short Term Opportunities Fund GP LLC (DE)
    - MacKay Municipal Short Term Opportunities Fund LP (DE)
  - Plainview Funds plc (IRL)
    - Plainview Funds plc – MacKay Shields Strategic Bonds Portfolio (IRL)
    - Plainview Funds plc-MacKay Shields Structured Products Opportunities Portfolio (IRL)
    - Plainview Funds plc – MacKay Shields Emerging Markets Debt Portfolio (IRL)
  - MacKay Shields High Yield Active Core Fund GP LLC (DE)
    - MacKay Shields High Yield Active Core Fund LP (DE)
  - Mackay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)
  - MacKay Shields Core Fixed Income Fund GP LLC (DE)
    - MacKay Shields Core Fixed Income Fund LP (DE)
  - MacKay Shields Select Credit Opportunities Fund GP LLC (DE)
    - MacKay Shields Select Credit Opportunities Fund LP (DE)
  - MacKay Municipal Managers California Opportunities GP LLC (DE)
    - MacKay Municipal California Opportunities Fund, L.P. (DE)
  - MacKay Municipal New York Opportunities GP LLC (DE)
    - MacKay Municipal New York Opportunities Fund, L.P. (DE)
    - MacKay Municipal Opportunity HL Fund, L.P. (DE)
  - MacKay Municipal Capital Trading GP LLC (DE)
    - MacKay Municipal Capital Trading Master Fund, L.P (DE)
    - MacKay Municipal Capital Trading Fund, L.P. (DE)
  - MacKay Municipal Managers Strategic Opportunities GP LLC (DE)
    - MacKay Municipal Strategic Opportunities Fund, L.P. (DE)
  - MacKay Shields Intermediate Bond Fund GP LLC (DE)
    - MacKay Shields Intermediate Bond Fund LP (DE)
  - MacKay Municipal Managers Opportunities Allocation GP LLC (DE)
    - MacKay Municipal Opportunities Allocation Master Fund LP (DE)
    - MacKay Municipal Opportunities Allocation Fund A LP (DE)
    - MacKay Municipal Opportunities Allocation Fund B LP (DE)
  - Mackay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE)
    - MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)
  - MacKay Municipal Managers High Yield Select GP LLC (DE)
    - MacKay Municipal High Yield Select Fund LP (DE)
  - MacKay Municipal Managers High Income Opportunities GP LLC (DE)
    - MacKay Municipal High Income Opportunities Fund LP (DE)
    - MKS CLO Holdings GP LLC (DE)
      - MKS CLO Holdings, LP (CYM)
  - MKS CLO Advisors, LLC (DE)
  - MKS Global Sustainable Emerging Markets Equities Fund GP LLC (DE)
    - Candriam Global Sustainable Emerging Markets Equities Fund LP (DE)
  - MKS Global Emerging Markets Equities Fund GP LLC (DE)
    - Candriam Global Emerging Markets Equities Fund LP (DE)
  - MacKay Shields Series Fund Managing Member LLC (DE)
    - Mackay Shield Series Fund (DE)
      - Securities Credit Opportunities Series (DE)
      - High Yield Corporate Bond Series
  - MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)
      - MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)
- Apogem Capital LLC fka New York Life Investments Alternatives LLC (DE)
  - Apogem SRL 2 LLC (DE)
  - Apogem SRL 3 LLC (DE)
  - Madison Capital Funding LLC (DE)
    - MCF Co-Investment GP LLC (DE)
      - MCF Co-Investment GP LP (DE)
        - Madison Capital Funding Co-Investment Fund LP (DE)
    - Madison Avenue Loan Fund GP LLC (DE)
      - Madison Avenue Loan Fund LP (DE)
      - MCF Fund I LLC (DE)
    - MCF Hanwha Fund LLC (DE)
    - Ironshore Investment BL I Ltd. (BMU)
    - MCF CLO IV LLC (DE)
    - MCF CLO V LLC (DE)
    - MCF CLO VI LLC (DE)
    - MCF CLO VII LLC (DE) (f/k/a LMF WF Portfolio III, LLC)
    - MCF CLO VIII Ltd. (DE)
      - MCF CLO VIII LLC (DE)
      - MCF CLO VIII Blocker LLC (DE)
    - MCF CLO IX Ltd. (CYM)
      - MCF CLO IX LLC (DE)
    - MCF CLO 10 Ltd. (NJ)
      - MCF CLO 10 LLC (DE)
    - MCF CLO IX Blocker LLC (DE)
    - MCF CLO 10 Blocker LLC (DE)
    - MCF KB Fund LLC (DE)
    - MCF KB Fund II LLC (DE)
    - MC KB Fund III LLC (DE)
    - MCF Hyundai Fund LLC (DE)
    - Apogem Direct Lending Hyundai Fund 2 LLC (DE)

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

New York Life Investment Management Holdings LLC (continued)

  - Apogem Direct Lending Levered Fund 2023-1 LLC (DE)
  - Apogem Direct Lending Loan Portfolio 2023 LLC (DE)
  - Apogem DL Levered Fund 2023-1 LLC (DE)
  - Apogem DL Levered Fund SPV 2023-1 LLC (DE)
  - Apogem Umbrella (CYM)
  - Apogem US Direct Lending Limited I (CYM)
  - MCF Senior Debt Fund 2020 GP LLC (DE)
    - MCF Senior Debt Fund – 2020 LP (CYM)
  - MCF Mezzanine Carry I LLC (DE)
  - MCF Mezzanine Fund I LLC (DE)
  - MCF PD Fund GP LLC (DE)
    - MCF PD Fund LP (DE)
  - MCF Senior Debt Funds 2019-I GP LLC (DE)
    - MCF Senior Debt Fund 2019-I LP (DE)
- Apogem Direct Lending Nighthawk Fund (CYM)
- New York Life Capital Partners III GenPar GP, LLC (DE)
- New York Life Capital Partners IV GenPar GP, LLC (DE)
  - New York Life Capital Partners IV GenPar, L.P. (DE)
    - New York Life Capital Partners IV, L.P. (DE)
- GoldPoint Core Opportunities Fund, L.P. (DE)
- GoldPoint Core Opportunities Fund II L.P. (DE)
- GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE)
  - GoldPoint Mezzanine Partners IV GenPar, LP (DE)
    - GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE)
    - GoldPoint Mezzanine Partners IV, LP (DE) (“GPPIVLP”)
      - GPP Mezz IV A Blocker LP (DE) (“GPPMBA”)
      - GPP Mezz IV A Preferred Blocker LP (DE)
      - GPP Mezz IV B Blocker LP (DE) (“GPPMBB”)
      - GPP Mezz IV C Blocker LP (DE) (“GPPMBC”)
      - GPP Mezz IV D Blocker LP (DE) (“GPPMBD”)
      - GPP Mezz IV ECI Aggregator, LP (DE)
      - GPP Mezz IV F Blocker LP (DE)
      - GPP Mezz IV G Blocker LP (DE)
      - GPP Mezz IV H Blocker LP (DE)
      - GPP Mezz IV I Blocker LP (DE)
  - GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM)
- GoldPoint Partners Co-Investment V GenPar GP LLC (DE)
  - GoldPoint Partners Co-Investment V GenPar, L.P. (DE)
    - GoldPoint Partners Co-Investment Fund A, LP (DE)
    - GoldPoint Partners Co-Investment V, LP (DE)
    - GPP V - ECI Aggregator LP (DE)
    - GPP V G Blocker Holdco LP (DE)
- GoldPoint Partners Private Debt V GenPar GP, LLC (DE)
  - GoldPoint Partners Private Debt Offshore V, LP (CYM)
  - GPP Private Debt V RS LP (DE)
  - GoldPoint Partners Private Debt V GenPar, LP (DE)
    - GoldPoint Partners Private Debt V, LP (DE)
      - GPP PD V A Blocker LLC (DE)
      - GPP Private Debt V-ECI Aggregator LP (DE)
      - GPP PD V B Blocker LLC (DE)
      - GPP PD V D Blocker LLC (DE)
    - GPP LuxCo V GP Sarl (LUX)
- GoldPoint Partners Select Manager III GenPar GP, LLC (DE)
  - GoldPoint Partners Select Manager III GenPar, L.P. (CYM)
    - GoldPoint Partners Select Manager Fund III, L.P. (CYM)
    - GoldPoint Partners Select Manager Fund III AIV, L.P. (DE)
- GoldPoint Partners Select Manager IV GenPar GP, LLC (DE)
  - GoldPoint Partners Select Manager IV GenPar, L.P. (DE)
    - GoldPoint Partners Select Manager Fund IV, L.P. (DE)
- GoldPoint Partners Select Manager V GenPar GP, LLC (DE)
  - GoldPoint Partners Select Manager V GenPar, L.P. (DE)
    - GoldPoint Partners Select Manager Fund V, L.P. (DE)
- GoldPoint Partners Canada V GenPar Inc. (CAN)
  - GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN)
- GoldPoint Partners Canada III GenPar Inc (CAN)
  - GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN)
- GoldPoint Partners Canada IV GenPar Inc. (CAN)
  - GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN)
- GoldPoint Partners Co-Investment VI GenPar GP LLC (DE)
  - GoldPoint Partners Co-Investment VI GenPar, LP (DE)
    - GoldPoint Partners Co-Investment VI, LP (DE)
    - GPP VI – ECI Aggregator LP (DE)
    - GPP VI Blocker A LLC (DE)
    - GPP VI Blocker B LLC (DE)
    - GPP VI Blocker C LLC (DE)
    - GPP VI Blocker D LLC (DE)
    - GPP VI Blocker E LLC (DE)
    - GPP VI Blocker F LLC (DE)
    - GPP VI Blocker G LLC (DE)
    - GPP VI Blocker H LLC (DE)
    - GPP VI Blocker I LLC (DE)
- Apogem Co-Invest VII GenPar, GP LLC (DE)
  - Apogem Co-Invest VII GenPar, LP (DE)
    - Apogem Co-Investment VII, LP (DE)
- GoldPoint Private Credit GenPar GP, LLC (DE)
  - GoldPoint Private Credit Fund, LP (DE)
- GoldPoint Partners Canada GenPar, Inc. (CAN)
- NYLCAP Canada II GenPar, Inc. (CAN)
  - NYLCAP Select Manager Canada Fund II, L.P. (CAN)
- NYLIM Mezzanine Partners II GenPar GP, LLC (DE)
  - NYLIM Mezzanine Partners II GenPar, LP (DE)
- NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)
  - NYLCAP Mezzanine Partners III GenPar, LP (DE)
    - NYLCAP Mezzanine Partners III, LP (DE)
  - NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)
- NYLCAP Select Manager GenPar, LP (DE)
- NYLCAP Select Manager II GenPar GP, LLC (DE)
  - NYLCAP Select Manager II GenPar, L.P. (CYM)

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

New York Life Investment Management Holdings LLC (continued)

        - NYLCAP Select Manager Fund II, L.P. (CYM)
- NYLCAP India Funding LLC (DE)
    - NYLIM-JB Asset Management Co. (Mauritius) LLC (MUS)
        - New York Life Investment Management India Fund II, LLC (MUS)
            - New York Life Investment Management India Fund (FVCI) II, LLC (MUS)
- NYLCAP India Funding III LLC (DE)
    - NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)
        - NYLIM Jacob Ballas India Fund III, LLC (MUS)
            - NYLIM Jacob Ballas I India (FVCI) III, LLC (MUS)
            - NYLIM Jacob Ballas India (FII) III, LLC (MUS)
- Evolvence Asset Management, Ltd. (CYM)
    - EIF Managers Limited (MUS)
    - EIF Managers II Limited (MUS)
- AHF V (S) GenPar LP (DE)
- AHF V ECI Aggregator LP (DE)
- AHF V GenPar GP LLC (DE)
- AHF V GenPar LP (DE)
- AHF VI (S) GenPar LP (DE)
- AHF VI ECI Aggregator LP (DE)
- AHF VI GenPar GP LLC (DE)
- AHF VI GenPar LP (DE)
- Apogem Heritage Fund V (S) LP (DE)
- Apogem Heritage Fund V LP (DE)
- Apogem Heritage Fund VI (S) LP (DE)
- Apogem Heritage Fund VI LP (DE)
- Apogem Cardinal Co-Investment GP LLC (DE)
    - Apogem Cardinal Co-Investment Fund, LP (DE)
- AFRA IV GP, LLC (DE)
    - Apogem Real Assets Fund IV, LP (DE)
- ASF VII GP, LLC (DE)
    - Apogem Secondary Fund VII, LP (DE)
    - Apogem Secondary Fund VII Coinvestments, LP (DE)
- BFO GP, LLC (DE)
    - BFO Apogem Private Markets (DE) LP
- Tetra Opportunities Partners (DE)
- BMG PAPM GP, LLC (DE)
    - BMG PA Private Markets LP (DE)
    - BMG Private Markets (Cayman) LP (CYM)
- Private Advisors Special Situations LLC (DE)
- PACD MM, LLC (DE)
    - PA Capital Direct, LLC (DE)
    - ApCap Strategic Partnership I LLC (DE)
- PA Credit Program Carry Parent, LLC (DE)
    - PA Credit Program Carry, LLC (DE)
- PACIF GP, LLC (DE)
    - Private Advisors Coinvestment Fund, LP (DE)
- PACIF II GP, LLC (DE)
    - Private Advisors Coinvestment Fund II, LP (DE)
- PACIF II Carry Parent, LLC (DE)
    - PACIF II Carry, LLC (DE)
- PACIF III GP, LLC (DE)
    - Private Advisors Coinvestment Fund III, LP (DE)
- PACIF III Carry Parent, LLC (DE)
    - PACIF III Carry, LLC (DE)
- PACIF IV GP, LLC (DE)
    - Private Advisors Coinvestment Fund IV, LP (DE)
- PACIF IV Carry Parent, LLC (DE)
    - PACIF IV Carry, LLC (DE)
- PAMMF GP, LLC (DE)
    - PA Middle Market Fund, LP (DE)
- PASCBF IV GP, LLC (DE)
    - Private Advisors Small Company Buyout Fund IV, LP (DE)
- PASCBF IV Carry Parent, LLC (DE)
    - PASCBF IV Carry, LLC (DE)
- PASCBF V GP, LLC (DE)
    - Private Advisors Small Company Buyout Fund V, LP (DE)
    - Private Advisors Small Company Buyout V-ERISA Fund, LP (DE)
- PASCBF V Carry Parent, LLC (DE)
    - PASCBF V Carry, LLC (DE)
- PASCPEF VI Carry Parent, LLC (DE)
    - PASCPEF VI Carry, LLC (DE)
- PASCPEF VI GP, LLC (DE)
    - Private Advisors Small Company Private Equity Fund VI, LP (DE)
    - Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)
- PASCPEF VII GP, LLC (DE)
    - Private Advisors Small Company Private Equity Fund VII, LP (DE)
    - Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)
- PASCPEF VII Carry Parent, LLC (DE)
    - PASCPEF VII Carry, LLC (DE)
- PASCPEF VIII GP, LLC (DE)
    - Private Advisors Small Company Private Equity Fund VIII, LP (DE)
    - Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (CYM)
- PASCPEF IX GP, LLC (DE)
    - PA Small Company Private Equity Fund IX, LP (DE)
    - PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
- APEF X GP, LLC (DE)
    - Apogem Private Equity Fund X, LP (DE)
- APEF XI GP, LLC (DE)
    - Apogem Private Equity Fund XI, LP (DE)
        - APEF XI Multi-Asset, LP (DE)
        - APEF XI Directs, LP (DE)
- Cuyahoga Capital Partners IV Management Group LLC (DE)
    - Cuyahoga Capital Partners IV LP(DE)
- Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)
    - Cuyahoga Capital Emerging Buyout Partners LP (DE)
- PA Real Assets Carry Parent, LLC (DE)
    - PA Real Assets Carry, LLC (DE)
- PA Real Assets Carry Parent II, LLC (DE)

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

New York Life Investment Management Holdings LLC (continued)

  - PA Real Assets Carry II, LLC (DE)
- PA Emerging Manager Carry Parent, LLC (DE)
  - PA Emerging Manager Carry, LLC (DE)
- PA Emerging Manager Carry Parent II, LLC (DE)
  - PA Emerging Manager Carry II, LLC (DE)
- RIC I GP, LLC (DE)
  - Richmond Coinvestment Partners I, LP (DE)
- RIC I Carry Parent, LLC (DE)
  - RIC I Carry, LLC (DE)
- PASF V GP, LLC (DE)
  - Private Advisors Secondary Fund V, LP (DE)
    - ABC Burgers LLC (DE)
  - PASF V Carry, LLC (DE)
- PASF V Carry Parent, LLC (DE)
- PASF VI GP, LLC (DE)
  - PA Secondary Fund VI, LP (DE)
  - PA Secondary Fund VI Coinvestments, LP (DE)
  - PA Secondary Fund VI (Cayman), LP (CYM)
- PARAF GP, LLC (DE)
  - Private Advisors Real Assets Fund, LP (DE)
- PARAF Carry Parent, LLC (DE)
  - PARAF Carry, LLC (DE)
- PASCCIF GP, LLC (DE)
  - Private Advisors Small Company Coinvestment Fund, LP (DE)
  - Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)
- PASCCIF II GP, LLC (DE)
  - PA Small Company Coinvestment Fund II, LP (DE)
  - PA Small Company Coinvestment Fund II (Cayman), LP (CYM)
- PASCCIF Carry Parent, LLC (DE)
  - PASCCIF Carry, LLC (DE)
- PARAF II GP LLC (DE)
  - Private Advisors Real Assets Fund II, LP (DE)
    - PA Contract Resources, LLC (DE)
- PARAF III GP, LLC (DE)
  - PA Real Assets Fund III, LP (DE)
- SAF GP LLC (DE)
  - Social Advancement Fund, LP (DE)
- Washington Pike GP, LLC (DE)
  - Washington Pike LP (DE)
- RidgeLake Partners GP, LLC (DE)
  - RidgeLake Partners, LP (“RLPLP”) (DE)
  - RidgeLake Co-Investment Partners, LP (“RLPCOLP”)(DE)
    - RLP Glacier Manager Investor LLC (DE)
    - RLP Glacier GP Investor LLC (DE)
    - RLP Evergreen LLC (DE)
    - RLP Gemini LLC (DE)
    - RLP Navigator LLC (DE)
    - RLP Sigma LLC (DE)
    - RLP Sunrise GP Investor LLC (DE)
      - RLP Sunrise Manager Investor LLC (DE)
      - RLP Triple GP Investor LLC (DE)
      - RLP Triple Manager Investor LLC (DE)
      - RLP Fund II GP LLC (DE)
        - RLP Fund II LP (DE)
  - RLP Profit Share (PA), LLC (DE)
  - RLP Profit Share (OAPC), LLC (DE)
  - The Hedged Strategies Fund LLC (DE)
- NYLCAP Holdings (Mauritius) (MUS)
  - Jacob Ballas India Private Limited (MUS)
  - Industrial Assets Holdings Limited (MUS)
  - JB Cerestra Investment Management LLP (MUS)
- NYLIM Service Company LLC (DE)
- NYL Workforce GP LLC (DE)
- New York Life Investment Management LLC (DE)
  - NYLIM Fund II GP, LLC (DE)
    - NYLIM-TND, LLC (DE)
  - WFHG, GP LLC (DE)
    - Workforce Housing Fund I-2007, LP (DE)
- Index IQ Holdings LLC. (DE)
- IndexIQ LLC (DE)
  - IndexIQ Trust (DE)
  - IndexIQ Advisors LLC (DE)
  - New York Life Investments Active ETF Trust (DE)
    - NYLI CBRE Real Assets ETF
    - NYLI MacKay Core Plus Bond ETF (DE)
    - NYLI MacKay California Muni Intermediate ETF (DE)
    - NYLI MacKay ESG High Income ETF
    - NYLI Winslow Focused Large Cap Growth ETF
    - NYLI Winslow Large Cap Growth ETF
    - NYLI MacKay Securitized Income ETF
  - New York Life Investments ETF Trust (DE)
    - NYLI 500 International ETF (DE)
    - NYLI Clean Oceans ETF (DE)
    - NYLI Cleaner Transport ETF (DE)
    - NYLI Engender Equality ETF (DE)
    - NYLI FTSE International Equity Currency Neutral ETF
    - NYLI Global Equity R&D Leaders ETF (DE)
    - NYLI Healthy Hearts ETF (DE)
    - NYLI CRBE NexGen Real Estate ETF
    - NYLI Candriam International Equity ETF (DE)
    - NYLI Candriam U.S. Mid Cap Equity ETF
    - NYLI Candriam US Large Cap Equity ETF (DE)
    - NYLI U.S. Large Cap R&D Leaders ETF (DE)
- New York Life Investment Management Holdings International (LUX)
  - New York Life Investment Management Holdings II International (LUX)
    - Candriam Group (LUX)
      - KTA Holdco (LUX)
        - Kartesia Management SA (LUX)

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

New York Life Investment Management Holdings LLC (continued)

      - Kartesia UK Ltd. (GBR)
      - Kartesia Belgium (BEL)
      - Kartesia Credit FFS (FRA)
      - Kartesia GP III (LUX)
        - Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX)
          - Kartesia Securities (LUX)
          - Kartesia III Topco S.à.r.l. (LUX)
      - Kartesia GP IV (LUX)
        - Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX)
          - Kartesia Securities IV (LUX)
          - Kartesia Securities IV Topco S.à.r.l. (LUX)
      - Kartesia Master GP (LUX)
        - Kartesia Credit Opportunities V Feeder SCS (LUX)
        - Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX)
          - KASS Unleveled S.à.r.l. (LUX)
            - KSO I Topco S.à.r.l. (LUX)
        - Kartesia Credit Opportunities V SCS (LUX)
          - Kartesia Securities V S.à.r.l. (LUX)
- Candriam Luxco S.á.r.l. (LUX)
- Candriam Luxembourg (LUX)
    - Candriam Belgian (BEL)
    - Candriam France (FRA)
    - Candriam Italy Branch
    - Candriam UK Establishment
    - Candriam Germany Branch
    - Candriam US Branch
    - Candriam Spain Branch
    - Candriam Netherlands Branch
    - Candriam MENA Branch (Dubai, UAE)
    - Candriam Monétaire SICAV (FRA)
  - Candriam Switzerland LLC (CHE)
  - Candriam GP (LUX)
  - ATA Holdco Luxembourg S.à.r.l. (LUX)
  - Belfius Fund (Luxembourg) (SICAV with Board controlled by Candriam)
    - Belfius Fund Target Income 2032
  - Belfius Equities (BEL)
  - Cordius (LUX)
    - Cordius CIG (LUX)
  - Candriam Absolute Return (LUX)
    - Candriam Absolute Return Equity Market Neutral (LUX)
  - Candriam Bonds (LUX)
    - Candriam Bonds Capital Securities
    - Candriam Bonds Convertible Defensive
    - Candriam Bonds Convertible Opportunities
    - Candriam Bonds Credit Alpha
    - Candriam Bonds Credit Opportunities
    - Candriam Bonds Emerging Debt Local Currencies
    - Candriam Bonds Emerging Markets
    - Candriam Bonds Emerging Markets Corporate
    - Candriam Bonds Emerging Markets Total Return
    - Candriam Bonds Euro
    - Candriam Bonds Euro Corporate
    - Candriam Bonds Euro Corporate Financials
    - Candriam Bonds Euro Diversified
    - Candriam Bonds Euro Government
    - Candriam Bonds Euro High Yield
    - Candriam Bonds Euro Short Term
    - Candriam Bonds Euro Long Term
    - Candriam Bonds Floating Rate Notes
    - Candriam Bonds Global Government
    - Candriam Bonds Global High Yield
    - Candriam Bonds Global Inflation Short Duration
    - Candriam Bonds Global Sovereign Quality
    - Candriam Bonds International
    - Candriam Bonds Total Return
    - Candriam Bonds U.S Corporate
  - Candriam Business Equities (Belgium)
    - Candriam Business Equities EMU
    - Candriam Business Equities Global Income
  - Candriam Diversified Futures (BEL)
  - Candriam Equities L (LUX)
    - Candriam Equities L Australia
    - Candriam Equities L Biotechnology
    - Candriam Equities L Emerging Markets
    - Candriam Equities L EMU
    - Candriam Equities L ESG Market Neutral
    - Candriam Equities L Europe
    - Candriam Equities L Europe Edge
    - Candriam Equities L Europe Innovation
    - Candriam Equities L Europe Optimum Quality
    - Candriam Equities L Global Demography
    - Candriam Equities L Global Income
    - Candriam Equities L Life Care
    - Candriam Equities L Meta Globe
    - Candriam Equities L Oncology Impact
    - Candriam Equities L Risk Arbitrage Opportunities
    - Candriam Equities L Robotics & Innovation Technology
    - Candriam Equities L US Edge
    - Candriam Equities L World Edge
  - Candriam Fund (LUX)
    - Candriam Fund Sustainable Euro Corporate Bonds Fossil Free
    - Candriam Fund Sustainable European Equities Fossil Free
  - Candriam Impact One (LUX)
  - Candriam Index Arbitrage (LUX)
  - Candriam L (LUX)
    - Candriam L Balanced Asset Allocation
    - Candriam L Conservative Asset Allocation
    - Candriam L Dynamic Asset Allocation

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

New York Life Investment Management Holdings LLC (continued)

  - Candriam L Multi-Asset Income
  - Candriam L Multi-Asset Income & Growth
  - Candriam L Multi-Asset Premia
- Candriam Long Short Credit
- Candriam M (LUX)
  - Candriam M Global Trading
  - Candriam M Impact Finance
  - Candriam M Multi Strategies
- Candriam Money Market (LUX)
  - Candriam Money Market Euro
  - Candriam Money Market Euro AAA
  - Candriam Money Market Usd Sustainable
- Candriam Multi-Strategies (FRA)
- Candriam Patrimoine Obli-Inter (FRA)
- Candriam Risk Arbitrage (LUX)
- Candriam Sustainable (LUX)
  - Candriam Sustainable Bond Emerging Markets
  - Candriam Sustainable Bond Euro
  - Candriam Sustainable Bond Euro Corporate
  - Candriam Sustainable Bond Euro Short Term
  - Candriam Sustainable Bond Global
  - Candriam Sustainable Bond Global Convertible
  - Candriam Sustainable Bond Global High Yield
  - Candriam Sustainable Bond Impact
  - Candriam Sustainable Defensive Asset Allocation
  - Candriam Sustainable Equity Children
  - Candriam Sustainable Equity Circular Economy
  - Candriam Sustainable Equity Climate Action
  - Candriam Sustainable Equity Emerging Markets
  - Candriam Sustainable Equity Emerging Markets Ex-China
  - Candriam Sustainable Equity EMU
  - Candriam Sustainable Equity Europe
  - Candriam Sustainable Equity Europe Small & Mid Caps
  - Candriam Sustainable Equity Future Mobility
  - Candriam Sustainable Equity Japan
  - Candriam Sustainable Equity Quant Europe
  - Candriam Sustainable Equity US
  - Candriam Sustainable Equity Water
  - Candriam Sustainable Equity World
  - Candriam Sustainable Money Market Euro
- Candriam World Alternative (LUX)
  - Candriam World Alternative Alphamax (LUX)
- Cleome Index (LUX)
  - Cleome Index EMU Equities
  - Cleome Index Euro Corporate Bonds
  - Cleome Index Euro Government Bonds
  - Cleome Index Euro Long Term Bonds
  - Cleome Index Euro Short Term Bonds
  - Cleome Index Europe Equities
  - Cleome Index USA Equities
  - Cleome Index World Equities
- NYLIM GF (Luxembourg)
    - NYLIM GF AUSBIL Global Essential Infrastructure
    - NYLIM GF AUSBIL Global Small Cap
    - NYLIM GF US High Yield Corporate Bonds
- Paricor (BEL)
  - Paricor Patrimonium (BEL)
- IndexIQ (LUX)
  - IndexIQ Factors Sustainable Corporate Euro Bond (LUX)
  - IndexIQ Factors Sustainable Europe Equity (LUX)
  - IndexIQ Factors Sustainable Japan Equity (LUX)
  - IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)

- CGH UK Acquisition Company Limited (GBR)
  - Tristan Equity Partners (GP) Limited (UK)
    - Tristan Equity Partners LP (UK)
      - Tristan Equity Pool Partners (GP) Limited (UK)
        - Tristan Equity Pool Partners LP (UK)
      - Tristan Capital Partners Holdings Limited (GBR)
        - EPISO 3 Co- Investment (GP) Limited (SCOT)
          - EPISO 3 Co-Investments LP (SCOT)
        - TIPS One Co-Investment GP Sarl (LUX)
          - TIPS Co-Investment SCSp (LUX)
        - TCP Incentive Partners (GP) Sarl (LUX)
          - TCP Incentive Partners SCSp (LUX)
        - TCP Co-Investment GP Sarl (LUX)
          - TCP Co-Investment SCSp (LUX)
            - CCP III Co-Investment (GP) Limited (SCOT)
              - CCP III Co-Investment LP (GBR)
              - CCP IV Co-Investment LP (SCOT)
              - EPISO 4 Co-Investment LLP (GBR)
                - EPISO 4 (GP) LLP (UK)
        - EPISO 4 Incentive Partners LLP (GBR)
        - CCP 5 Co-Investment LLP (GBR)
        - Tristan (Holdings) Limited UK
          - EPISO 3 Feeder (GP) Limited (SCOT)
                - EPISO 3 Feeder LP (SCOT) Tristan Capital Limited (GBR)
          - Tristan Capital Partners LLP (GBR)
            - CCP III (GP) LLP (GBR)
            - CCP III Incentive Partners (GP) Limited (SCOT)
              - CCP III Incentive Partners LP (SCOT)
            - Curzon Capital Partners III (GP) Limited (GBR)
              - CCP III (GP) LLP (GBR)
                - Curzon Capital Partners III LP (LUX
                  - Curzon Capital Partners III Sarl (LUX)
                    - CCP III Netherlands Holding BV (NLD)
                      - Nova Investment Sp. z.o.o. Sarl (POL)
                    - CCP III Falcon Holding Sarl (LUX)
                      - Stadtgalerie Written GmbH (DEU)
                    - CCP III Dartford JV Sarl (LUX)

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

New York Life Investment Management Holdings LLC (continued)

- CCP III Dartford I Sarl (LUX)
- Curzon Capital Partners IV GP (GBR)
  - CCP IV (GP) LLP (GBR)
    - Curzon Capital Partners IV LP (GBR)
      - Curzon Capital Partners IV S.a.rl. (LUX)
        - CCP IV Bolt Finco S.a.r.l (LUX)
      - CCP IV IREF 1 Holding Sarl (LUX)
        - CCP IV IREF 1 (ITA)
      - CCP IV Bolt 1 Sarl (LUX)
        - Stratford City Offices Jersey Unit (NJ)
          - Bolt Nominee 1 Limited (UK)
          - Bolt Nominee 2 Limited (UK)
      - CCP IV Bolt 2 Sarl (LUX)
      - CCP IV Erneside Holding Sarl (ITA)
      - CCP IV France Investments Sarl (LUX)
        - OPPCI CCP IV France Investments (FRA)
          - SCI Escape Cordeliers (FRA)
        - The Forum, Solent, Management Company Limited (UK)
        - SBP Management Limited (UK)
      - CCP IB (GP) Sarl
      - CCP IV Keirin Luxembourg Sarl (LUX)
        - CCP IV SCSp (LUX)
          - Kerin Holding Sarl (LUX)
            - CCP IV UK Holding Sarl (Lux)
              - Cardiff Gate RP Limited Sarl (LUX)
              - Rotherham Foundry RP Limited Sarl (LUX)
              - Warrrington Riverside RP Limited Sarl (LUX)
              - Birmingham Ravenside RP Limited RP Limited Sarl (LUX)
              - Walsall Bescot RP Limited Sarl (LUX)
              - RW Sofas Limited Sarl (LUX)
              - Bangor Springhill RP Limited Sar l (LUX)
- EPISO 3 Incentive Partners (GP) Limited (GBR)
  - EPISO 3 Incentive Partners LP (GBR)
- EPISO 3 (GP) LLP (GBR)
  - European Property Investors Special Opportunities 3 LP (GBR)
    - EPISO 3 LP (UK)
      - EPISO 3 Luxembourg Holding S.a.r.l (LUX)
        - EPISO 3 Wave Holding S.a.r.l (LUX)
- EPISO 4 (GP) II Sarl (LUX)
  - EPISO 4 Student Housing SCSp (LUX)
- EPISO 4 (GP) LLP (GBR)
  - European Property Investors Special Opportunities 4 LP (UK)
    - EPISO 4 Caeser Holding Sarl (LUX)
      - Trophy Value Added Fund
  - EPISO 4 Luxembourg Holding Sarl (LUX)
    - EP Office 1 Spzoo (POL)
    - EP Office 2 Spzoo (POL
    - EP Retail Spzoo (POL)
    - EP Apartments Spzoo (POL)
    - EP Hotel Spzoo (POL)
  - EPISO 4 Seed Holding Sarl (LUX)
      - EPISO 4 Seed Sarl (LUX)
    - EPISO 4 Flower Holding Sarl (LUX)
      - EPISO 4 Flower Sarl (LUX)
    - EPISO 4 Twilight GP Limited (UK)
      - EPISO 4 Twilight LP (UK)
        - Twilight Ireland PRS Properties Eclipse DAC (IRL)
      - EPISO 4 West Holding Sarl (LUX)
        - EPISO 4 Antrim Sarl (LUX)
        - EPISO 4 Banbridge Sarl (LUX)
      - EPISO 4 France Investments Sarl (LUX)
        - OPPCI EPISO 4 France Investments (FRA)
          - SAS VDF (FRA)
            - SCI VDF (FRA)
      - EPISO 4 Switch Holding S.a.r.l
        - E4 Switch Norway AS (NO)
      - EPISO 4 Pilgrim Holding S.a.r.l. (LUX)
        - TP Property S,a,r,l. (LUX)
          - TB Property (Plymouth) Limited (UK)
          - TB Property Developments (Plymouth) Limited (UK)
      - EPISO 4 Lynx Holding S.a.r.l. (LUX)
        - EPISO 4 Lynx S.a.r.l (LUX)
        - EPISO 4 Lynx Marketing S.a.r.l (LUX)
- CCP 5 Pool Partnership GP Limited (NJ)
  - CCP 5 Pool Partnership SLP (NJ)
- CCP 5 GP LLP (GBR)
  - Curzon Capital Partners 5 Long-Life LP (GBR)
    - CCP 5 (GP) S.a.r.l (LUX)
      - Curzon Capital Partners 5 Long-Life SCA SICAV-SIF (GBR)
        - CCP 5 Jersey Fragco 1 Limited (NJ)
        - CCP 5 Jersey Fragco 2 Limited (NJ)
        - CCP 5 Jersey Fragco 3 Limited (NJ)
        - CCP 5 Jersey Fragco 4 Limited (NJ)
        - CCP 5 Jersey Fragco 5 Limited (NJ)
        - CCP 5 Jersey Fragco 6 Limited (NJ)
        - CCP 5 Jersey Fragcp 7 Limited (NJ)
        - CCP 5 Jersey Fragco 8 Limited (NJ)
        - CCP 5 Jersey Fragco 9 Limited (NJ)
        - CCP 5 Jersey Fragco 10 Limited (NJ)
        - CCP 5 Jersey Fragco 11 Limited (NJ)
        - CCP 5 Long-Life Luxembourg S.á.r.l (LUX)
- CCP 5 LL GP Sarl (LUX)
  - Curzon Capital Partners 5 Long Life SCSp (LUX)
- EPISO 5 Incentive Partners GP Limited (NJ)
  - EPISO 5 Incentive Partners SLP (NJ)
- EPISO 5 (GP) Sarl (LUX)
  - European Property Investors Special Opportunities 5 LP (LUX)
    - EPISO 5 Luxembourg Holding S.a.r.l. (LUX)
      - EPISO 5 Portfolio GP S.a.r.l. (LUX)
        - EPISO 5 Silver JV SCSp (LUX)
          - Sterling Square Holdings S.a.r.l. (LUX)
  - European Property Investors Special Opportunities 5 SCSp-SICAV-SIF (LUX)

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

New York Life Investment Management Holdings LLC (continued)

EPISO 5 Co-Investment SCSp (LUX)
EPISO 6 (GP) S.a.r.l. (LUX)
EPISO 6 Co-Investment SCSp (LUX)
European Property Investors Special Opportunities 6 SCSP SICAV-SIF (LUX)
EPISO 6 UK Investment Holding Limited (UK)
EPISO 6 Pegasus Holding Limited (UK)
Pegasus Affordable Housing LLP (UK)
Pegasus Affordable Limited (UK)
Zen Housing Limited (UK)
EPISO 6 Waterfall Top Holdings Limited (UK)
Waterlfall HoldCo Limited (UK)
Waterfall PropCo Limited (UK)
EPISO 6 Phoenix JV LLP (UK)
Phoenix Core Holdco Limited
Phoenix Core Propco Limited (UK)
Cody TP Management Company Limited
EPISO 6 Luxembourg Holding S.a.r.l. (LUX)
Phoenix Development Holding S.a.r.l. (LUX)
Phoenix DevCo S.a.r.l. (LUX)
EPISO 6 Spectre JV S.a.r.l. (LUX)
EPISO 6 Spectre 1 Holding S.a.r.l. (LUX)
EPISO 6 Spectre 2 Holding S.a.r.l. (LUX)
EPISO 6 Spectre 3 Holding S.a.r.l. (LUX)
EPISO 6 Curado Holding S.a.r.l. (LUX)
Claybrook S.L. (ESP)
Barnfield Spain, S.L. (ESP)
EPISO 6 Macbeth Holding S.a.r.l. (LUX)
Macbeth 4 SRL (BEL)
Montague 1 Sarl (LUX)
EPISO 6 Moomin Holding Sarl (LUX)
EPISO 6 Siem Holding Sarl (LUX)
EPISO 6 Siem Sarl (LUX)
EPISO 6 Emerald Holdings S.a.r.l. (LUX) (96%)
BCRE Leipzig Wohnen Nord B.V.
BCRE Leipzig Wohnen Ost B.V.
BCRE Leipzig West Ost B.V.
TAG Leipzig-Immobilien GmbH
Hella Acquico GP S.a.r.l (LUX)
Hella Acquico GP SCSp (LUX)
Hella Holding S.a.r.l (LUX)
H Main Holding S.a.r.l (LUX)
Main 1 S.a.r.l (LUX)
H Main 2 S.a.r.l (LUX)
H Main 3 S.a.r.l (LUX)
H Main 4 S.a.r.l (LUX)
H Main 5 S.a.r.l (LUX)
H Main 6 S.a.r.l (LUX)
H Main 7 S.a.r.l (LUX)
EPISO 6 Panther Co-Investment SCSp (NJ)
EPISO 6 Panther (NJ) GP Limited
EPISO 6 Panther (NJ) JV SLP
EPISO 6 Panther (NJ) Holdco Limited
EPISO 6 Panther Property Limited (NJ)
Raag St, Andrews Hotel Limited (UK)
RaagG Hotels Limited (NJ)
QMK Pub Westminster Limited (UK)
RAAG OBS Limited (NJ)
QMK OBS Limited (IRL)
Raag Dublin Limited (NJ)
QMK Dublin Limited (IRE)
Raag Kensington Holdings Limited (NJ)
Raag Kensington Hotel Limited (NJ)
QMK Kensington Limited (UK)
Raag Westminster Holdings Limited (NJ)
Raag Westminster Hotel Limited (NJ)
QMK Westminster Limited (UK)
Raag Liverpool Street Holdings Limited (NJ)
Raag Liverpool Street Hotel Limited (NJ)
QMK Liverpool Street Limited (UK)
Raag Kings Cross Holdings Limited (NJ)
Raag Kings Cross Hotel Limited (NJ)
QMK KX Limited (UK)
Raaq Paddington Holdings Limited (NJ)
Raag Paddington Hotel Limited (NJ)
QMK Paddington Limited (UK)
Raag Canary Wharf Limited (NJ)
QMK Canary Wharf Limited (UK)
Raag Shoreditch Limited (NJ)
QMK Shoreditch Limited (UK)
Raag Aberdeen (NJ)
QMK Management Limited (UK)
Raag P2 Limited (NJ)
TIPS One Incentive Partners GP Limited (NJ)
TIPS One Incentive Partners SLP (NJ)
TIPS One GP Sarl (LUX)
Tristan Income Plus Strategy One SCSp (LUX)
TIPS One Alpha Holdings Sarl (LUX)
TIPS One Alpha PV I Sarl (LUX)
TIPS One Co-Investment GP Sarl (LUX)
TIPS One Co-Investment SCSp (LUX)
CCP IV (GP) LLP (GBR)
Curzon Capital Partners IV (GP) Limited (GBR)
CCP 5 GP LLP (GBR)
CCP 5 Pool Partnership GP Limited (NJ)
CCP 5 Pool Partnership SLP (NJ)
Tristan Capital Partners Asset Management Limited (GBR)
TCP SPAIN, SL
TCP France (FRA)
TCP NL BV (NLD)

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

New York Life Investment Management Holdings LLC (continued)

TCP Poland Spolka z ograniczoną odpowiedzialnoscią(POL)
TCP Co-Investment (GP) S.à.r.l. (LUX)
TCP Co-Investment SCSp (LUX)
German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU)
EPISO 4 (GP) S.à.r.l. (LUX)
EPISO 4 SCSp (LUX)
EPISO 4 (GP) II S.à.r.l. (LUX)
EPISO 4 Student Housing SCSp (LUX)
Ausbil Investment Management Limited (AUS)
Ausbil Australia Pty. Ltd. (AUS)
Ausbil Asset Management Pty. Ltd. (AUS)
Ausbil Global Infrastructure Pty. Limited (AUS)
Ausbil Investment Management Limited Employee Share Trust (AUS)
Ausbil Global SmallCap Fund (AUS)
Ausbil Long Short Focus Fund (AUS)
NYLIFE Distributors LLC (DE)

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

NYLife Real Estate Holdings LLC

- Huntsville NYL LLC (DE)
- REEP-IND Forest Park NJ LLC (DE)
  - FP Building 4 LLC (DE)
  - FP Building 1-2-3 LLC (DE)
  - FP Building 17, LLC (DE)
  - FP Building 20, LLC (DE)
  - FP Mantua Grove LLC (DE)
  - FP Lot 1.01 LLC (DE)
- REEP-IND NJ LLC (DE)
  - NJIND JV LLC (DE)
    - NJIND Hook Road LLC (DE)
    - NJIND Bay Avenue LLC (DE)
    - NJIND Bay Avenue Urban Renewal LLC (DE)
    - NJIND Corbin Street LLC (DE)
- REEP-MF Cumberland TN LLC (DE)
  - Cumberland Apartments, LLC (TN)
- REEP-MF Marina Landing WA LLC (DE)
  - REEP-SP Marina Landing LLC (DE)
- REEP-MF Woodridge IL LLC (DE)
- REEP-RTL SASI GA LLC (DE)
- REEP-RTL Bradford PA LLC (DE)
- REEP-RTL CTC NY LLC (DE)
  - 5005 LBJ Tower LLC (DE)
- REEP-OFC/RTL MARKET ROSS TX LLC (DE)
  - MARKET ROSS TX JV LLC (DE)
    - MARKET ROSS TX GARAGE OWNER LC (DE)
    - MARKET ROSS TX OFFICE OWNER LLC (DE)
    - MARKET ROSS TX RETAIL OWNER LLC (DE)
- REEP-OFC Mallory TN LLC (DE)
  - 3665 Mallory JV LLC (DE)
- REEP-OFC WATER RIDGE NC LLC (DE)
- REEP-OFC 2300 Empire LLC (DE)
- REEP-MF Wynnewood PA LLC (DE)
  - Wynnewood JV LLC (DE)
- REEP-MU Fayetteville NC LLC (DE)
  - 501 Fayetteville JV LLC (DE)
    - 501 Fayetteville Owner LLC (DE)
- REEP-MU SOUTH GRAHAM NC LLC (DE)
  - 401 SOUTH GRAHAM JV LLC (DE)
    - 401 SOUTH GRAHAM OWNER LLC (DE)
- REEP-IND COMMERCE CITY CO LLC (DE)
  - REEP-BRENNAN COMMERCE CITY JV LLC (DE)
- REEP-OFC Mass Ave MA LLC (DE)
- REEP-MF FARMINGTON IL LLC (DE)
  - REEP-MARQUETTE FARMINGTON JV LLC (DE)
    - REEP-MARQUETTE FARMINGTON OWNER LLC (DE)
- REEP-MF BELLEVUE STATION WA LLC (DE)
  - REEP-LP BELLEVUE STATION JV LLC (DE)
- REEP-HINE ENCLAVE POINT AZ LLC (DE)
  - REEP-HINES ENCLAVE POINT JV LLC (DE)
- REEP-MF WILDHORSE RANCH TX LLC (DE)
  - REEP-WP WILDHORSE RANCH JV LLC (DE)
- REEP-IND ROMULUS MI LLC (DE)
  - REEP-NPD ROMULUS JV LLC
- REEP-MF SOUTH MAIN TX LLC (DE)
  - REEP-AO SOUTH MAIN JV LLC (DE)
  - REEP-AO SOUTH MAIN OWNER LLC (DE)

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	UDP						
0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity Corporation	DE	RE	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	81353	52-1530175				NYLIFE Insurance Company of Arizona	AZ	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4199614				New York Life Enterprises LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4081725	2928649	0001270096	0001502131	NYLIFE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			46-4293486		0001606720		NYL Investors LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206682		0001513831	0001432467	New York Life Investment Management Holdings LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			27-0166422			0001432468	NYLife Real Estate Holdings, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	64548	13-2556568				New York Life Group Insurance Company of NY	NY	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	65498	23-1503749			0001460030	Life Insurance Company of North America	PA	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			06-1252418			0001460023	LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	NO	
						0001700102	New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2379075				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2530753			0001710885	NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						0001532022	NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	32.026	New York Life Insurance Company	NO	
							NYLIC HKP Venture LLC	DE	NIA	NYLIC HKP Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIC HKP REIT LLC	DE	NIA	NYLIC HKP Venture LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1180305				Flatiron CLO 2015-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1330289				Flatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
						0001502130	Flatiron CLO 19 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
						0001502133	Flatiron CLO 20 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 21 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
						0001529525	Flatiron RR CLO 22 LLC	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	12
							Flatiron CLO 25 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
						0001703194	Flatiron CLO 26 Ltd.	NJ	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 23 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 27 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 28 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
						0001685030	Flatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
						0001700100	Flatiron RR LLC, Retention Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Stratford CDO 2001-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	8
							Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						0001701742	SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						0001715261	SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							SCP 2005-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						0001783642	SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport, L.P.	TX	NIA	NYMH-Freeport GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						0001538585	NYMH-Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						0001538584	NYLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			88-1158147			0001577927	Country Place LP	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
			88-1150098				Country Place JV LLC	DE	NIA	Country Place LP	Ownership	0.000	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance Company	Ownership	95.500	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.500	New York Life Insurance Company	NO	
			88-1049453				REEP-DRP Salisbury Square Tower One TAB JV LLC	DE	NIA	REEP-MF Salisbury Square Tower One TAF LLC	Ownership	80.000	New York Life Insurance Company	NO	
							Salisbury Square Tower One LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							CUMBERLAND PROPERTIES LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3444658				PA 180 KOST RD LLC	DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-0765152				REEP-WP ART TOWER JV LLC	DE	NIA	New York Life Insurance Company	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-1250 Forest LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HZ SPENCER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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 *
							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 4700 Nall TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-2598877				REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND FRANKLIN MA HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			61-1738919				REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Fridley MN LLC	MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT CA LLC	DE		REEP-IND STANFORD COURT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			82-1945938				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4102691				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
							REEP-MF Mount Vernon GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Mount Laurel NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP 220 NW Owner LLC	DE	NIA	REEP-MF Mount Laurel NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AVERY OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						0001670568	REEP-MF One City Center NC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						0001652367	REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			87-1661026				REEP-MF STEWART AZ HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Financial Center FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						0001670563	REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						0001562188	REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3514927				REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST II AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC 515 Post Oak TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership	39.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	61.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
			87-2706041			0001644721	REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville GP LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						0001725867	Madison-LPP Kernersville LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville JV LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-SS Kernersville QRS, Inc	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	63.826	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	36.174	New York Life Insurance Company	NO	
							REEP-OFC 30 WM IL LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						0001712763	REEP-SS Marshfield LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP- LLC Marshfield JV LLC	DE		REEP-SS Marshfield LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SS Vallejo LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REKA 51M HOLDINGS, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Funding	CYM	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
						0001718352	UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							JREP Fund Holdings I, L.P.	CYM	NIA	New York Life Insurance Company	Ownership	12.500	New York Life Insurance Company	NO	
							Jaguar Real Estate Partners L.P.	CYM	NIA	New York Life Insurance Company	Ownership	30.300	New York Life Insurance Company	NO	
							REEP-NYL JAG ACQUISITION CO MEMBER LLC	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							NYLIFE Office Holdings Member LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001711406		NYLIFE Office Holdings LLC	DE	NIA	NYLIFE Office Holdings Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
					0001728620		NYLIFE Office Holdings REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC DRAKES LANDING LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
						0001483925	REEP-OFC VON KARMAN CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 525 N Tryon NC LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2591038				525 Charlotte Office LLC	DE	NIA	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company	NO	
						0001520743	REEP-IMPIC OFC PROMINENCE ATLANTA LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC 24th CAMELBACK AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001728621		NYLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
						0001356865	REEP OFC Westory DC LLC	DE	NIA	NYLIFE Office Holdings Acquisition REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Skyhigh SPV Note Issuer 2020 Parent Trust	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							Skyhigh SPV Note Issuer 2020 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							Sol Invictus Note Issuer 2021-1 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
						0001435025	Veritas Doctrina Note Issuer SPV LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Fairview Capital Partners,LLC	DE	NIA	New York Life Insurance Company	Other	49.000	New York Life Insurance Company	NO	
							AC 2023 NMTC Investor, LLC		NIA	New York Life Insurance Company	Ownership	79.200	New York Life Insurance Company	NO	
							AC 2023 NMTC Investor, LLC		NIA	New York Life Insurance and Annuity Corporation	Ownership	19.800	New York Life Insurance Company	NO	
							USB NMTC FUND 2023-6, LLC	DE	NIA	AC 2023 NMTC Investor, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIAC RLP II, LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIC RLP II, LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	10.000	New York Life Insurance Company	NO	
							MSVEF II Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
					0001742549		MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	NO	
							MSVEF REIT LLC	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	NO	
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston II LP	DE	NIA	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-SW Commerce 303 JV LP	DE	NIA	MSVEF-IND Commerce 303 AZ LP	Ownership	95.000	New York Life Insurance Company	NO	
			88-2404158				MSVEF-MF Pennbrook Station GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	

SCHEDULE Y

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			88-2389603				MSVEF-MF Pennbrook Station PA LP	DE	NIA	MSVEF-MF Pennbrook Station GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
			92-0292003				MSVEF-MF Burroughs Mill GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Burroughs Mill NJ LP	DE	NIA	MSVEF-MF Burroughs Mill GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy JV GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy OH LP	DE	NIA	MSVEF-MF Gramercy JV GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-CR Gramercy JV LP	DE	NIA	MSVEF-MF Gramercy OH LP	Ownership	75.000	New York Life Insurance Company	NO	
			93-2307803				MSVEF-CR Gramercy Owner GP LLC	DE	NIA	MSVEF-CR Gramercy JV LP (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			93-2308168				MSVEF-CR Gramercy Owner LP	DE	NIA	MSVEF-CR Gramercy JV LP (Delaware)	Ownership	99.900	New York Life Insurance Company	NO	
			93-2308168				MSVEF-CR Gramercy Owner LP	DE	NIA	MSVEF-CR Gramercy Owner GP LLC (Delaware)	Ownership	0.100	New York Life Insurance Company	NO	
							SEAF Sichuan SME Investment Fund LLC	DE	NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	New York Life Enterprises LLC	Ownership	84.380	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	NO	
							Max Estates Limted. Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	19.450	New York Life Insurance Company	NO	
							Max Estates Limted.Max Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.290	New York Life Insurance Company	NO	
							Max I Limited	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Assets Services Limted.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
						0001368975	Pharmax Corporation Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Towers Private. Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
						0001489910	Max Towers Private. Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Max Estates 128 Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Acreage Builders Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Acreage Builders Private. Limited.	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Astiki Realty Private Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
						0001646588	Max Estates Gurgaon Two Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Cayman Holdings Ltd.	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	New York Life Enterprises LLC	Ownership	99.998	New York Life Insurance Company	NO	
						0001762448	Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	NO	
							Administradora de Conductos SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
						0001374891	Agencias de Distribucion SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
						0001442524	Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company	NO	
			26-1483563				Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3853547				New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3808042		0001033244		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0145686		0000071637	0001537995	NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3929029			0001576987	NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							NYLUK I Company	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLUK II Company	GBR	NIA	NYLUK I Company	Ownership	100.000	New York Life Insurance Company	NO	
							Gresham Mortgage	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							W Construction Company	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							WUT	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
						0001595889	WIM (AIM)	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
						0001635254	NYL Investors (U.K.) Limited	GBR	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors REIT Manager LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-2215510			0001657189	MSVEF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
						0001711424	MSVEF RT Feeder II LP	DE	NIA	MSVEF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-2273403				MSVEF II RT LLC	DE	NIA	MSVEF RT Feeder II LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF RH Feeder II LP	DE	NIA	MSVEF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF RH II LP	DE	NIA	MSVEF RH Feeder II LP	Ownership	100.000	New York Life Insurance Company	NO	
			33-2175484				Madison Square Value Enhancement Fund II LP	DE	NIA	MSVEF RH II LP	Ownership	100.000	New York Life Insurance Company	NO	
						0001711426	NYL Investors NCVAD II GP, LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							McMorgan Northern California Value Add/Development Fund II, LP (MNCVAD II)	DE	NIA	NYL Investors NCVAD II GP, LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 770 L Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-MF UNION CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD II-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC HARBORS CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-SEAGATE HARBORS LLC	DE	NIA	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 630 K Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-IND SHILOH CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-BIG SHILOH JC LLC	DE	NIA	MNCVAD II-IND SHILOH CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2306247			0001514824	MSSDF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company		
			93-2399069		3835342		MSSDF II Member LLC	DE	NIA	New York Life Insurance Companies	Ownership	35.000	New York Life Insurance Company	NO	
			93-2399069		3835351		MSSDF II Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Annuity Corporation	NO	
			93-2469180				Madison Square Structured Debt Fund II LP	DE	NIA	MSSDF II Member LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-2421807				MSSDF REIT II LLC	DE	NIA	Madisson Square Structured Debt Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	MSSDF Member LLC	Ownership	40.400	New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-3760197				MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VI LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VII LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			93-1441293			0001646590	MSSDF-OFCB Voss San Felipe LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-1429937				MSSDF-OFCB Woodway LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-2600376				MSSDF-OFCB Hanover LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-4382159				MSSDF-OFCB El Segundo LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV GP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV REIT Manager LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture REIT LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV-MF Country Place MD LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	0.000	New York Life Insurance Company	NO	
			33-1407777			0001656546	MSSIV-IND Speedway SC LLC	DE	NIA	New York Life Insurance Company	Ownership	45.900	New York Life Insurance Company	NO	
			33-1407777				MSSIV-IND Speedway SC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	5.100	New York Life Insurance Company	NO	
			33-1958036				NRL Speedway Venture LLC	DE	NIA	MSSIV-IND Speedway SC LLC	Ownership	39.530	New York Life Insurance Company	NO	
			33-1958036				NRL Speedway Venture LLC	DE	NIA	MSSIV-IND Speedway SC LLC	Ownership	60.470	New York Life Insurance Company	NO	
						0001660017	SC Speedway Hwy 124, LLC	DE		NRL Speedway Venture LLC	Ownership	100.000	New York Life Insurance Company	NO	
						0001691962	MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			94-3390961				Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	NO	9
			83-4025228				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND TAMARAC FL	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
						0001721164	MADISON-OFC BRICKELL FL LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISION-IND POWAY CA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPC POWAY JV LLC	DE	NIA	MADISION-IND POWAY CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF GRANARY FLATS TX LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS JV LLC	DE	NIA	MADISON-MF GRANARY FLATS TX LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS OWNER LLC	DE	NIA	MADISON-AO GRANARY FLATS JV LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			87-3125674				MADISON-MF THE MEADOWS WA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS OWNER LLC	DE	NIA	MADISON-MF THE MEADOWS WA LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS JV LLC	DE	NIA	MADISON-ACG THE MEADOWS OWNER LLC (Delaware)	Ownership	90.000	New York Life Insurance Company	NO	
							MADISON-MOB Lee Highway VA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-OFC 5161 CA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON - SS Kernersville QRS, Inc.	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV GP LLC	DE		MADISON - SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV GP LLC	DE		Third Party	Ownership	10.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV LP	DE		MADISON - SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV LP	DE		Third Party	Ownership	10.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville GP LLC	DE		MADISON - LPP Kernersville JV LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON -LPP Kernersville LP	DE		MADISON - LPP Kernersville JV LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-IND 2080 ENTERPRISE CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND CLAWITER CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-REDCO CLAWITER JV LLC	DE	NIA	MADISON-IND CLAWITER CA LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							MADISON-IND ENTERPRISE RIALTO CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Newpoint Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
						0001103598	MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
						0001133639	MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC One Main Place OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Hoyt OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5172577		4643807	0001406803	MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND Locust CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5640009			0001483922	MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
						0001483922	MADISON-MF MCCADDEN CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
						0001415996	MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	NO	
			83-4019048				MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB CITRACADO CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Osprey QRS Inc	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4097153				Madison-MF Osprey NC GP LLC	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	100.000	New York Life Insurance Company	NO	
			87-4075458				Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	99.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey NC LP	Ownership	1.000	New York Life Insurance Company	NO	
							MADISON-IND LNDR TABOR ROAD NJ LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-SS Crozet VA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Croze JV LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Apex Newbury PA LLC	DE		Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							Bow River Advisers, LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	49.000	New York Life Insurance Company	NO	
							NYL Investments Europe Limited		NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108933				NYL Investments (International) Ltd.		NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108959				NYL Investments (Services) Ltd.		NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			98-1108940				NYL Investments UK LLP		NIA	NYL Investments (International) Ltd.	Ownership	99.000	New York Life Insurance Company	NO	
			98-1108940				NYL Investments UK LLP		NIA	NYL Investments (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	NO	
							New York Life Investment Management Asia Limited	JPN	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466		0000061227	0000061227	MacKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Shields Emerging Markets Debt Portfolio	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2850988				MacKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2851036		0001502131		MacKay Shields Core Plus / Opportunities Fund LP	DE	NIA	MacKay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676586				MacKay Municipal Managers Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2332835		0001432467		MacKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			22-2267512		0001432468		MacKay Municipal Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676650				MacKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523736		0001460030		MacKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523739		0001460023		MacKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4019880		0001700102		MacKay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1374021				MacKay Municipal Managers Credit Opportunities HL GP LLC	CYM	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1370729		0001710885		MacKay Municipal Credit Opportunities HL Fund, LP	CYM	NIA	MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3040968				MacKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3041041		0001532022		MacKay Municipal Short Term Opportunities Fund LP	DE	NIA	MacKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Board of Directors	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Strategic Bond Portfolio	IRL		New York Life Insurnace Company	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Strategic Bond Portfolio	IRL		MacKay Shields LLC	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	0.640	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.360	New York Life Insurance Company	NO	
			27-3064248				MacKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4248749		0001502130		MacKay Shields High Yield Active Core Fund LP	DE	NIA	MacKay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	

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					0001502133		MacKay Shields Defensive Bond Arbitrage Fund Ltd.	BMU	NIA	MacKay Shields LLC	Ownership	0.180	New York Life Insurance Company	NO	
			45-2732939				MacKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2733007		0001529525		MacKay Shields Core Fixed Income Fund LP	DE	NIA	MacKay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1760156				MacKay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4553436		0001703194		MacKay Shields Select Credit Opportunities Fund LP	DE	NIA	MacKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-3358622				MacKay Municipal Managers California Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal California Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2401724				MacKay Municipal New York Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4002797		0001685030		MacKay Municipal New York Opportunities Fund, L.P.	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001700100		MacKay Municipal Opportunity HL Fund LP	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2575585				MacKay Municipal Capital Trading GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4846547				MacKay Municipal Capital Trading Master Fund, L.P	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1836504				MacKay Municipal Capital Trading Fund, L.P.	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4932734				MacKay Municipal Managers Strategic Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1846456		0001701742		MacKay Municipal Strategic Opportunities Fund LP	DE	NIA	MacKay Municipal Managers Strategic Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1715543				MacKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1716026		0001715261		MacKay Shields Intermediate Bond Fund LP	DE	NIA	MacKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3051488				MacKay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3085547				MacKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MacKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3010096				MacKay Municipal U.S. Infrastructure Opportunities Fund LP	DE	NIA	MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				MacKay Municipal Managers High Yield Select GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2046842		0001783642		MacKay Municipal High Yield Select Fund LP	DE	NIA	MacKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal High Income Opportunities Fund LP	DE	NIA	MacKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							MKS CLO Holdings GP LLC	DE	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Advisors, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1580419				MKS Global Sustainable Emerging Markets Equities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainanble Emerging Markets Equities Fund LP	DE	NIA	MKS Global Sustainable Emerging Markets Equities Fund GP LLC	Ownership	0.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainanble Emerging Markets Equities Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
			87-1598388				MKS Global Emerging Markets Equities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	MKS Global Emerging Markets Equities Fund GP LLC	Ownership	0.050	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.950	New York Life Insurance Company	NO	
			92-3561816				MacKay Shields Series Fund Managing Member LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3539309				MacKay Shields Series Fund	DE	NIA	MacKay Shields Series Fund Managing Member LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			92-3559458				Securitized Credit Opportunities Series	DE	NIA	MacKay Shields Series Fund Managing Member LLC	Ownership	3.560	New York Life Insurance Company	NO	
			92-3559459				Securitized Credit Opportunities Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	96.440	New York Life Insurance Company	NO	
			99-5102668				High Yield Corporate Bond Series	DE	NIA	MacKay Shields Series Fund Managing Member LLC	Ownership	0.000	New York Life Insurance Company	NO	
			99-5102669				High Yield Corporate Bond Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
			92-3540205				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561393				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP	DE	NIA	MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.640	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	Life Insurance Company of North America	Ownership	12.460	New York Life Insurance Company	NO	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Ironshore Investment BL I Ltd.	BMU	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	
			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	NO	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1

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							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
			99-1698517				MCF CLO VIII Blocker LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Ltd	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Ltd.	NJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO 10 LLC	DE	NIA	MCF CLO 10 Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4883128				MCF KB Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			61-1907486				MCF KB Fund II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MC KB Fund III LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			84-3329380				MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Hyundai Fund 2 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	2
							Apogem Direct Lending Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund SPV 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Loan Portfolio 2023 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Umbrella	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem US Direct Lending Limited I	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							MCF Senior Debt Fund 2020 GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NIA	MCF Senior Debt Fund 2020 LP	Other	0.000	New York Life Insurance Company	NO	1
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	NO	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			98-1450997				MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			83-4242231				MCF Senior Debt Fund 2019-I LP	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Nighthawk Fund	CYM	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV, LP	DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670568		GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	

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							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV B Blocker LP (GPPMBB)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670563		GoldPoint Partners Co-Investment Fund-A, LP	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
					0001562188		GoldPoint Partners Co-Investment V, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V G Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt Offshore V, LP	CYM	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar GP, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V A Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V B Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V D Blocker LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001644721		GoldPoint Partners Select Manager Fund III, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund III AIV, L.P.	DE	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar, L.P	DE	NIA	GoldPoint Partners Select Manager IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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					0001725867		GoldPoint Partners Select Manager Fund IV, L.P.	DE	NIA	GoldPoint Partners Select Manager IV GenPar, L.P	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund V, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada V GenPar Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund V, L.P.	CAN	NIA	GoldPoint Partners Canada V GenPar Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada III GenPar, Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	CAN	NIA	GoldPoint Parners Canada III GenPar, Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Parners Canada IV GenPar Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund IV, L.P.	CAN	NIA	GoldPoint Parners Canada IV GenPar Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment VI GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment VI GenPar, LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001712763		GoldPoint Partners Co-Investment VI LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI - ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker A LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker B LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker C LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker D LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker E LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker F LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker G LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker H LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker I LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII GenPar, GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII, GenPar LP	DE	NIA	Apogem Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Partners Co-Investment VII, LP	DE	NIA	Apogem Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Private Credit GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001718352		GoldPoint Private Credit Fund, LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Goldpoint Partners Canada GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Canada II GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager Canada Fund II, L.P.	CAN	NIA	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	NO	

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							NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001483925		NYLCAP Mezzanine Offshore Partners III, LP	CYM	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar GP, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001520743		NYLCAP Select Manager Fund II, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-JB Asset Management Co. LLC	MUS	NIA	NYLCAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	NO	2
					0001356865		New York Life Investment Management India Fund II, LLC	MUS	NIA	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management India Fund (FVCI) II, LLC	MUS	NIA	New York Life Investment Management India Fund II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding III LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC	MUS	NIA	NYLCAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	NO	3
					0001435025		NYLIM Jacob Ballas India Fund III, LLC	MUS	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas Capital India (FVCI) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India (FII) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Evolvence Asset Management, Ltd.	CYM	NIA	Apogem Capital LLC	Ownership	24.500	New York Life Insurance Company	NO	
							EIF Managers Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	NO	
							EIF Managers II Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	NO	
							AHF V (S) GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							AHF VI (S) GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund VI (S)	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund VI (S)	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment Fund, LP	DE	NIA	Apogem Cardinal Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ARAF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Real Assets Fund IV, LP	DE	NIA	ARAF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ASF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII, LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							Apogem Secondary Fund VII Coinvestments LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							BFO GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							BFO Apogem Private Markets LP	DE	NIA	BFO GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Tetra Opportunities Partners	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2631913				BMG PAPM GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2611868				BMG PA Private Markets LP	DE	NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1503475				BMG Private Markets LP	CYM	NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Special Situations LLC	CYM	NIA	BMG Private Markets (Cayman) LP	Ownership	100.000	New York Life Insurance Company	NO	7
			84-2641258				PACD MM, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							ApCap Strategic Partnership I LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Credit Program Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1396530				PA Credit Program Carry, LLC	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4877177		0001368975		Private Advisors Coinvestment Fund, LP	DE	NIA	PACIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	DE	NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591588				PACIF II Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591860				PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			80-0916710				PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PAMMF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4838202		0001374891		Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662399		0001442524		Private Advisors Small Company Buyout Fund IV, LP	DE	NIA	PASCBF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2573409				PASCBF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591925				PASCBF IV Carry, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-4078336		0001537995		Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1799496		0001576987		Private Advisors Small Company Buyout V - ERISA Fund, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2714292				PASCBF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			35-2476750				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VI Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581				PASCPEF VI Carry, LLC	DE	NIA	PASCPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1223903		0001635254		Private Advisors Small Company Private Equity Fund VI, LP	CYM	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							PASCPEF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1286549		0001711424		Private Advisors Small Company Private Equity Fund VII, LP	CYM	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCPEF VII Carry, LLC	DE	NIA	PASCPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VIII GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728		0001711426		Private Advisors Small Company Private Equity Fund VIII, LP	CYM	NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1939809				PASCPEF IX GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1800282				PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1516465				PA Small Company Private Equity Fund IX, LP	CYM	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF X GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X, LP	DE	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-2155868				APEF XI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-2217155				Apogem Private Equity Fund XI, LP	DE	NIA	APEF XI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Multi-Asset, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Directs, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331219		0001514824		Cuyahoga Capital Partners IV LP	DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
			26-3698069	3835342			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-3698209	3835351			Cuyahoga Capital Emerging Buyout Partners LP	DE	NIA	Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Real Assets Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4479441				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Real Assets Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2582122				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4468334				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ABC Burgers LLC	DE	NIA	Private Advisors Secondary Fund V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry, LLC	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3310049				PASF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3090059				PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PA Secondary Fund VI, LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	

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							PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4614299		0001691962		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209				PA Contract Resources, LLC	DE	NIA	Private Advisors Real Assets Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2670366				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2634832				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706				RidgeLake Partners GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5053710				RidgeLake Partners, LP (RLPLP)	DE	NIA	New York Life Insurance Company	Ownership	30.000	New York Life Insurance Company	NO	
			84-5053710				RidgeLake Partners, LP (RLPLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	70.000	New York Life Insurance Company	NO	
			88-2116464				RidgeLake Co-Investment Partners, LP (RLPCOLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Gemini LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Navigator LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sigma LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	

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							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Fund II GP LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	0.000	New York Life Insurance Company	NO	
							RLP Fund II LP	DE	NIA	RLP Fund II GP LLC	Ownership	0.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE		Employees	Ownership	49.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE		New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							RLP Profit Share (OAPC), LLC	DE		Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE		Ex-Employees (3 Non-Managing Memebers)	Ownership	98.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE		Apogem	Ownership	2.000	New York Life Insurance Company	NO	
							NYLCAP Holdings	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Jacob Ballas Capital India Private Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	
							Industrial Assets Holdings Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Cerestra Investment Management LLP	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639		New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-TND, LLC	DE	NIA	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							WFHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							IndexIQ Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	74.370	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	
							IndexIQ Trust	DE	NIA	IndexIQ LLC	Other	0.000	New York Life Insurance Company	NO	
			02-0811753		0001415996	0000914898	IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	
					3663273		New York Life Investments Active ETF Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	NO	
							NYLI CBRE Real Assets ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.110	New York Life Insurance Company	NO	
							NYLI MacKay Core Plus Bond ETF	DE	NIA	New York Life Investment Management LLC	Ownership	94.540	New York Life Insurance Company	NO	
							NYLI MacKay California Muni Intermediate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	40.420	New York Life Insurance Company	NO	
							NYLI MacKay ESG High Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	94.860	New York Life Insurance Company	NO	
							NYLI Winslow Focused Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	90.860	New York Life Insurance Company	NO	
							NYLI Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	90.730	New York Life Insurance Company	NO	
							NYLI MacKay Securitized Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	82.750	New York Life Insurance Company	NO	
							NYLI MacKay Securitized Income ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	16.440	New York Life Insurance Company	NO	
							New York Life Investments ETF Trust	DE	NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company	NO	
							NYLI 500 International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	53.620	New York Life Insurance Company	NO	
							NYLI Clean Oceans ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	84.130	New York Life Insurance Company	NO	
							NYLI Cleaner Transport ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	84.560	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							NYLI Engender Equality ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	72.810	New York Life Insurance Company	NO	
							NYLI FTSE International Equity Currency Neutral ETF	DE	NIA	New York Life Investment Management LLC	Ownership	13.230	New York Life Insurance Company	NO	
							NYLI Global Equity R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	85.220	New York Life Insurance Company	NO	
							NYLI Healthy Hearts ETF	DE	NIA	New York Life Investment Management LLC	Ownership	66.180	New York Life Insurance Company	NO	
							NYLI CRBE NexGen Real Estate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	56.520	New York Life Insurance Company		
							NYLI Candriam International Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	84.190	New York Life Insurance Company	NO	
							NYLI Candriam U.S. Mid Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	98.630	New York Life Insurance Company	NO	
							NYLI Candriam U.S. Large Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	69.290	New York Life Insurance Company	NO	
							NYLI U.S. Large Cap R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	76.060	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings International	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings II International	LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Group	LUX	NIA	New York Life Investment Management Holdings II International	Ownership	100.000	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							Kartesia Management SA	LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company	NO	
							Kartesia UK Ltd.	GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Belgium	BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit FFS	FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP III	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	LUX	NIA	Kartesia GP III	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia III Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP IV	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities IV SCS SICAV-SIF	LUX	NIA	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Master GP	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Opportunities I SCS, SICAV-RAIF	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							KASS Unleveled S.á.r.l.	LUX	NIA	Kartesia Senior Opportunities I SCS, SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KSO I Topco S.á.r.l.	LUX	NIA	KASS Unleveled S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities V S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxco S.á.r.l.	LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxembourg (CANLUX)	LUX	NIA	Candriam Group	Ownership	96.000	New York Life Insurance Company	NO	
							Candriam Belgium	BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam France	FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Candriam Monétaire SICAV	FRA	NIA	Candriam Belgium	Ownership	2.210	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Candriam France	Ownership	1.840	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Switzerland LLC	CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP	LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							ATA Holdco Luxembourg S.?.r.l	LUX		Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	14.200	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Belgium	Ownership	4.460	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	23.910	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Belgium	Ownership	76.090	New York Life Insurance Company	NO	
							Candriam Absolute Return	LUX	NIA	Cordius CIG	Ownership	0.350	New York Life Insurance Company	NO	
							Candriam Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.140	New York Life Insurance Company	NO	
							Candriam Bonds	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Capital Securities	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	5.570	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Debt Local Currencies	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Corporate	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Euro High Yield	LUX	NIA	Cordius CIG	Ownership	0.080	New York Life Insurance Company	NO	
							Candriam Bonds Euro Long Term	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds International	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds US Corporate	LUX		Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Diversified Futures	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.360	New York Life Insurance Company	NO	
							Candriam Equities L Australia	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L EMU	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.970	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L Europe	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L Europe Edge			Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Europe Optimum Quality	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Global Income			Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam Equities L Meta Globe	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L US Edge			Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L World Edge			Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam Equities L World Edge			New York Life Insurance and Annuity Corporation	Ownership	99.960	New York Life Insurance Company	NO	
							Candriam Impact One	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	30.620	New York Life Insurance Company	NO	
							Candriam L	LUX	NIA	Cordius CIG	Ownership	0.080	New York Life Insurance Company	NO	
							Candriam L Dynamic Asset Allocation	LUX	NIA	Cordius CIG	Ownership	7.320	New York Life Insurance Company	NO	

SCHEDULE Y
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							Candriam L Multi-Asset Income & Growth	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Premia	LUX	NIA	Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam M	LUX	NIA	Cordius CIG	Ownership	8.010	New York Life Insurance Company	NO	
							Candriam M Global Trading	LUX	NIA	Cordius CIG	Ownership	0.060	New York Life Insurance Company	NO	
							Candriam M Impact Finance	LUX	NIA	Cordius CIG	Ownership	12.690	New York Life Insurance Company	NO	
							Candriam M Multi Strategies	LUX	NIA	Cordius CIG	Ownership	0.140	New York Life Insurance Company	NO	
							Candriam Money Market	LUX	NIA	Cordius CIG	Other	0.240	New York Life Insurance Company	NO	
							Candriam Money Market Euro	LUX	NIA	Candriam Money Market	Other	0.000	New York Life Insurance Company	NO	
							Candriam Money Market Euro AAA	LUX	NIA	Cordius CIG	Other	0.560	New York Life Insurance Company	NO	
							Candriam Money Market USD Sustainable	LUX	NIA	Candriam Money Market	Other	0.000	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	FRA	NIA	Candriam Belgium	Ownership	16.510	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	FRA	NIA	Candriam France	Ownership	25.320	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	FRA	NIA	Candriam Luxembourg	Ownership	58.140	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Canrdriam Risk Arbitrage	FRA	NIA	Cordius CIG	Ownership	20.700	New York Life Insurance Company	NO	
							Candriam Sustainable	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.100	New York Life Insurance Company	NO	
							Candriam Sustainable	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global Convertible	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	16.590	New York Life Insurance Company	NO	
							Candriam Sustainable Defensive Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Children	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Emerging Markets Ex-China	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Water	LUX	NIA	Cordius CIG	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Future Mobility	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam World Alternative	LUX	NIA	Cordius CIG	Ownership	25.060	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	LUX	NIA	Cordius CIG	Ownership	25.110	New York Life Insurance Company	NO	
							Cleome Index Euro Long Term Bonds	LUX	NIA	Cleome Index	Ownership	0.130	New York Life Insurance Company	NO	
							Cleome Index Short Term Bonds	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							Cleome Index World Equities	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							NYLIM GF	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
							NYLIM GF	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	39.150	New York Life Insurance Company	NO	
							NYLIM GF	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	27.970	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Small Cap	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	98.440	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Small Cap	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	

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							NYLIM GF US High Yield Corporate Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
							NYLIM GF US High Yield Corporate Bonds	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	33.180	New York Life Insurance Company	NO	
							NYLIM GF US High Yield Corporate Bonds	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Paricor	BEL	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							Paricor Patrimonium	BEL	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							IndexIQ	LUX	NIA	Cordius CIG	Ownership	0.370	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Corporate Euro Bond	LUX	NIA	Cordius CIG	Ownership	0.520	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Europe Equity	LUX	NIA	Cordius CIG	Ownership	0.450	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Japan Equity	LUX	NIA	Cordius CIG	Ownership	0.210	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond	LUX	NIA	Cordius CIG	Ownership	2.270	New York Life Insurance Company	NO	
							CGH UK Acquisition Company Limited	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners LP	GBR	NIA	Tristan Equity Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Pool Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Pool Partners LP	GBR	NIA	Tristan Equity Pool Partners LP	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Holdings Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	80.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment (GP) Limited			Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investments LP		NIA	EPISO 3 Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners (GP) Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners SCSp	LUX	NIA	TCP Incentive Partners (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment GP Sarl (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment (GP) Limited		NIA	TCP Co-Investment SCSp (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Co-Investment LP		NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Co-investment LLP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	GBR	NIA	EPISO 4 Co-Investment LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Incentive Partners LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	NO	
							CCP 5 Co-Investment LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company	NO	
							Tristan (Holdings) Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder (GP) Limited			Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder LP		NIA	EPISO 3 Feeder (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners LLP	GBR	NIA	Tristan Capital Limited	Ownership	80.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners LP	GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III LP	LUX	NIA	CCP III (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III Sarl	LUX	NIA	Curzon Capital Partners III LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Netherlands Holding BV	NLD	NIA	CCP III Polska Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Nova Investments Sp. z.o.o Sarl	POL	NIA	CCP III Netherlands Holding BV	Ownership	100.000	New York Life Insurance Company	NO	

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 *
							CCP III Falcon Holding Sarl	LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Stadtgalerie Written GmbH		NIA	CCP III Falcon Holding Sarl	Ownership	92.400	New York Life Insurance Company	NO	
							CCP III Dartford JV Sarl	LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Dartford I Sarl	LUX	NIA	CCP III Dartford JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV GP Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV LP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV S.a.r.l.	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt FinCo S.a.r.l.	LUX	NIA	Curzon Capital Partners IV S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1 Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1	ITA	NIA	CCP IV IREF 1 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 1 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	GBR	NIA	CCP IV Bolt 1 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	GBR	NIA	CCP IV Bolt 2 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Bolt Nominee 1 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							Bolt Nominee 2 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 2 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Erneside Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV France Investments Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							OPPCI CCP IV France Investments	FRA	NIA	CCP IV France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	FRA	NIA	OPPCI CCP IV France Investments	Ownership	99.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	FRA	NIA	CCP IV France Investments Sarl	Ownership	1.000	New York Life Insurance Company	NO	
							The Forum, Solent, Management Company Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SBP Management Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	27.830	New York Life Insurance Company	NO	
							CCP IV (GP) Sarl		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kerin Luxembourg Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV SCSp	LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	74.000	New York Life Insurance Company	NO	
							Kerin Holding Sarl	LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV UK Holding Sarl	LUX	NIA	Kerin Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Cardiff Gate RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Rotherham Foundry RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Warrington Riverside RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Birmingham Ravenside RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Walsall Bescot RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							RW Sofas Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Milton Keynes RP Limited	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bangor Springill RP Limited Sar l	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners LP	GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	64.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 3 LP	GBR	NIA	EPISO 3 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 L.P.	GBR	NIA	European Property Investors Special Opportunities 3 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Luxembourg Holding S.a.r.l.	LUX	NIA	EPISO 3 L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Wave Holding S.a.r.l.	LUX	NIA	EPISO 3 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	LUX	NIA	EPISO 4 GP II Sarl	Ownership	100.000	New York Life Insurance Company	NO	

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 *
							EPISO 4 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 4 LP	GBR	NIA	EPISO 4 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Caeser Holding Sarl	GBR	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							Trophy Value Added Fund	ITA	NIA	EPISO 4 Caeser Holding Sarl	Ownership	74.150	New York Life Insurance Company	NO	
							EPISO 4 Luxembourg Holding Sarl	LUX	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 1 Spzzo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 2 Spzzo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Retail Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Apartments Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Hotel Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Seed Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Seed Sarl	LUX	NIA	EPISO 4 Seed Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Flower Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Flower Sarl	LUX	NIA	EPISO 4 Flower Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight GP Limited	GBR	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight LP	GBR	NIA	EPISO 4 Twilight GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight Ireland PRS Properties Eclipse DAC	IRL	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 West Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.500	New York Life Insurance Company	NO	
							EPISO 4 Antrim Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Banbridge Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 France Investments Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							OPPCI EPISO 4 France Investments	FRA	NIA	EPISO 4 France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SAS VDF	FRA	NIA	OPPCI EPISO 4 France Investments	Ownership	100.000	New York Life Insurance Company	NO	
							SCI VDF	FRA	NIA	SAS VDF	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Switch Holding S.a.r.l.	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							E4 Switch Norway AS	NOR	NIA	EPISO 4 Switch Holding S.a.r.l.	Ownership	80.000	New York Life Insurance Company	NO	
							EPISO 4 Pilgrim Holding S.a.r.l	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TP Property S.a.r.l.	LUX	NIA	EPISO 4 Pilgrim Holding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property (Plymouth) Limited	GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property Developments (Plymouth) Limited	GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Holding S.a.r.l.	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.600	New York Life Insurance Company	NO	
							EPISO 4 Lynx S.a.r.l.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Marketing S.a.r.l.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	80.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life LP	GBR	NIA	CCP 5 GP LLP (United Kingdom)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 (GP) Sarl	LUX	NIA	Curzon Capital Partners 5 Long-Life LP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	GBR	NIA	CCP 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 1 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 2 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 3 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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							CCP 5 Jersey Fragco 4 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 5 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 6 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 7 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 8 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 9 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 10 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 11 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Long-Life Luxembourg S.á.r.l.	LUX	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 LL GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long Life SCSp	LUX	NIA	CCP 5 LL GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners SLP	NJ	NIA	EPISO 5 Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 (GP) Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 LP	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 5 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Portfolio GP S.a.r.l.	LUX	NIA	EPISO 5 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Silver JV SCSp	LUX	NIA	EPISO 5 Portfolio GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Sterling Square Holdings S.a.r.l.	LUX	NIA	EPISO 5 Silver JV SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Co-Investment SCSp	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 (GP) S.a.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Co-Investment SCSp	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 6 SCSp SICAV-SIF	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 UK Investment Holdings Limited	GBR	NIA	European Property Investors Special Opportunities 6 SCSp SICAV-SIF	Ownership	64.000	New York Life Insurance Company	NO	
							EPISO 6 Pegasus Holding Limited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	64.000	New York Life Insurance Company	NO	
							Pegasus Affordable Housing LLP	GBR	NIA	EPISO 6 Pegasus Holding Limited (UK)	Ownership	62.000	New York Life Insurance Company	NO	
							Pegasus Affordable Limited	GBR	NIA	Pegasus Affordable Housing LLP (UK)	Ownership	62.000	New York Life Insurance Company	NO	
							Zen Housing Limited	GBR	NIA	Pegasus Affordable Limited (UK)	Ownership	62.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall Top Holdings Lmited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Waterfall HoldCo Limited	GBR	NIA	EPISO 6 Waterfall Top Holdings Lmited	Ownership	100.000	New York Life Insurance Company	NO	
							Waterfall PropCo Limited	GBR	NIA	Waterfall HoldCo Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Phoenix JV LLP		NIA	EPISO 6 UK Portfolio GP Limited	Ownership	50.000	New York Life Insurance Company	NO	
							Phoenix Core Holdco Limited		NIA	EPISO 6 Phoenix JV LLP (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Core Propco Limited		NIA	Phoenix Core Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Cody TP Management Company Limited		NIA	Phoenix Core Propco Limited (UK) - GP Guarantor	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							EPISO 6 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 6 SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.		NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	99.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.		NIA	Third Party	Ownership	1.000	New York Life Insurance Company	NO	
							Phoenix DevCo S.a.r.l.		NIA	Phoenix Development Holding S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre JV Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 1 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 3 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Curado Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Claybrook, S.L.	ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	90.000	New York Life Insurance Company	NO	
							Barnfield Spain, S.L.	ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Macbeth 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Macbeth 4 SRL	BEL	NIA	EPISO 6 Macbeth 2 Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Montague 1 Sarl	LUX	NIA	EPISO 6 Romeo 2 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Moomin Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	85.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Sarl	LUX	NIA	EPISO 6 Siem Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Emerald Holdings S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	96.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Nord B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Ost B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig West Ost B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							TAG Leipzig-Immobilien GmbH	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico GP S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico SCSp	LUX	NIA	Hella Acquico GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main Holding S.a.r.l.	LUX	NIA	Hella Holding S.a.r.l.	Ownership	96.000	New York Life Insurance Company	NO	
							H Main 1 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 2 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 3 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 4 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 5 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 6 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 7 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Co-Investment SCSp	NJ	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	92.150	New York Life Insurance Company	NO	
							EPISO 6 Panther GP Limited	NJ	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							EPISO 6 Panther JV SLP	NJ	NIA	EPISO 6 Panther GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Hodco Limited	NJ	NIA	EPISO 6 Panther JV SLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Property Limited	NJ	NIA	EPISO 6 Panther Hodco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag St. Andrew Hotel Limited	GBR	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Hotels Limited	NJ	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Pub Westminster Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							RAAG OBS Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK OBS Limited	IRL	NIA	RAAG OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Dublin Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Dublin Limited		NIA	Raag Dublin Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kesington Hotel Limited	NJ	NIA	Raag Kensington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	

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 *
							QMK Kensington Limited	GBR	NIA	Raag Kesington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Hotel Limited	NJ	NIA	Raag Westminster Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Westminster Limited	NJ	NIA	Raag Westminster Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Hotel Limited	NJ	NIA	Raag Liverpool Street Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Liverpool Street Limited	GBR	NIA	Raag Liverpool Street Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ragg Kings Cross Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kings Cross Hotel Limited	NJ	NIA	Ragg Kings Cross Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK KX Limited	GBR	NIA	Raag Kings Cross Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddintgon Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddington Hotel Limited	NJ	NIA	Raag Paddintgon Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Paddington Limited	GBR	NIA	Raag Paddington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Canary Wharf Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Canary Wharf Limited	GBR	NIA	Raag Canary Wharf Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Shoreditch Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Shoreditch Limited	GBR	NIA	Raag Shoreditch Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Aberdeen	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Management Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag P2 Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners SLP	NJ	NIA	TIPS One Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Income Plus Strategy One SCSp	LUX	NIA	TIPS One GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha Holdings Sarl	LUX	NIA	Tristan Income Plus Strategy One SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV I Sarl	LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Asset Management Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP SPAIN, SL	ESP	NIA	Tristan Capital Partners Asset Management Limited	Ownership	64.500	New York Life Insurance Company	NO	
							TCP France	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP NL BV	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							German Property Performance Partners Investors Feeder Verwaltungs GmbH	DEU	NIA	TCP Incentive Partners (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 SCSp	LUX	NIA	EPISO 4 (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	

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 *
							EPISO 4 Student Housing SCSp	LUX	NIA	Tristan (Holdings) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited	AUS	NIA	New York Life Investment Management Holdings II International	Ownership	81.460	New York Life Insurance Company	NO	
							Ausbil Australia Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Asset Management Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global Infrastructure Pty. Limited	AUS	NIA	Ausbil Investment Management Limited	Ownership	55.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited Employee Share Trust	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global SmallCap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	26.690	New York Life Insurance Company	NO	
							Ausbil Long Short Focus Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	22.800	New York Life Insurance Company	NO	
			56-2412827		0000914898		NYLIFE Distributors LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
				3663273			Huntsville NYL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Forest Park NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 4 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 1-2-3 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 17, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Mantua Grove LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	NO	
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue Urban Renewal LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2951535				REEP-MF Cumberland TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-1807159				Cumberland Apartments, LLC	TN	NIA	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Marina Landing WA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	NO	
							REEP-MF Woodridge IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL SASI GA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							5005 LBJ Tower LLC	DE	NIA	REEP-RTL CTC NY LLC	Ownership	97.000	New York Life Insurance Company	NO	
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1842612				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	NO	
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Mallory TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	NO	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wynnewood PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU Fayetteville NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	

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 *
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU SOUTH GRAHAM NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MU SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NIA	REEP-IND COMMERCE CITY CO LLC	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-OFC Mass Ave MA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3582543				REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	NO	
			85-3602362				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NIA	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2888368				REEP-MF BELLEVUE STATION WA LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-LP BELLEVUE STATION JV LLC	DE	NIA	REEP-MF BELLEVUE STATION WA LLC	Ownership	86.150	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT AZ LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT JV LLC	DE	NIA	REEP-HINES ENCLAVE POINT AZ LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF WILDHORSE RANCH TX LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-WP WILDHORSE RANCH JV LLC	DE	NIA	REEP-MF WILDHORSE RANCH TX LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD ROMULUS JV LLC	DE	NIA	REEP-IND ROMULUS MI LLC	Ownership	87.140	New York Life Insurance Company	NO	
							REEP-MF SOUTH MAIN TX LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN JV LLC	DE	NIA	REEP-MF SOUTH MAIN TX LLC	Ownership	99.990	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN OWNER LLC	DE	NIA	REEP-AO SOUTH MAIN JV LLC	Ownership	100.000	New York Life Insurance Company	NO	

Asterisk	Explanation
1	Contractual Client - Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio.
2	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.
3	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.
4	Investment Pool - Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
5	Reliance Relationship - Entire proceeds of the entity are invested in a funding agreement of the Company.
6	Energy Contracts and Aircraft Loans Investments - with 100% of the investments coming from the Company and its wholly owned affiliate New York Life Insurance and Annuity Corporation.
7	Control of this entity is pursuant to an investment management contract with Apogem Capital LLC, or affiliate, not through ownership of voting interests.
8	Investment Pool - Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
9	Control of this entity is pursuant to a management contract with NYL Investors LLC.
10	Ausbil Investment Management Limited has sole authority over the management of the fund.
11	Investment Pool - Bankruptcy-remote special purpose investment pool vehicle for issuing notes.
12	Investment Pool - Investment pool of leveraged loans managed by Flatiron RR LLC, Manager Series.

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
66915	13-5582869	New York Life Insurance Company (Parent)	1,125,855,136	287,000,000	(467,828,241)		(597,618,199)			(4,153,228,650)	(3,805,819,954)	
91596	13-3044743	New York Life Insurance and Annuity Corporation	(791,551,798)		467,828,241		1,024,443,400	(10,000,000)		(2,911,820,356)	(2,221,100,513)	656,912,429
	13-4199614	New York Life Enterprises LLC		(177,000,000)			(26,646,600)				(203,646,600)	
81353	52-1530175	NYLIFE Insurance Company of Arizona		100,000,000			(90,688,095)				9,311,905	
	52-2206685	New York Life Investment Management Holdings LLC					(97,422,664)			600,000,000	502,577,336	
	13-4081725	NYLIFE LLC		(10,000,000)			(1,104,541)			449,570,224	438,465,683	
	46-4293486	NYL Investors LLC	(175,000,000)				(80,662,784)				(255,662,784)	
	36-4715120	Madison Capital Funding LLC	(149,999,999)							6,015,714,729	5,865,714,730	
65498	23-1503749	Life Insurance Company of North America	18,696,661	(200,000,000)			(130,233,970)	10,000,000		(235,947)	(301,773,256)	(656,912,429)
64548	13-2556568	New York Life Group Insurance Company of NY	(28,000,000)				(66,547)				(28,066,547)	
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
New York Life Insurance Company	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Insurance and Annuity Corporation	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Insurance Company of Arizona	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
Life Insurance Company of North America	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Group Insurance Company of NY	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

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

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	NO
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]
9 1 5 9 6 2 0 2 4 4 2 0 0 0 0 0 0

11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
9 1 5 9 6 2 0 2 4 3 6 0 0 0 0 0 0

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

13. Participating Opinion for Exhibit 5 [Document Identifier 371]
9 1 5 9 6 2 0 2 4 3 7 1 0 0 0 0 0

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

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

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

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]
9 1 5 9 6 2 0 2 4 4 5 4 0 0 0 0 0

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

30. Medicare Part D Coverage Supplement [Document Identifier 365]
9 1 5 9 6 2 0 2 4 3 6 5 0 0 0 0 0

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

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
9 1 5 9 6 2 0 2 4 2 2 5 0 0 0 0 0

33. Relief from the Requirements for Audit Committees [Document Identifier 226]
9 1 5 9 6 2 0 2 4 2 2 6 0 0 0 0 0

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

39. Credit Insurance Experience Exhibit [Document Identifier 230]
9 1 5 9 6 2 0 2 4 2 3 0 0 0 0 0 0

40. Accident and Health Policy Experience Exhibit [Document Identifier 210]
9 1 5 9 6 2 0 2 4 2 1 0 0 0 0 0 0

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]
9 1 5 9 6 2 0 2 4 2 1 6 0 0 0 0 0

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
2504. Administrative and other fees due and unpaid	2,655,580		2,655,580	1,320,246
2505. Amount due for undelivered securities	3,080,214	3,080,209	5	5
2597. Summary of remaining write-ins for Line 25 from overflow page	5,735,794	3,080,209	2,655,585	1,320,251

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Liability for interest on claims	7,959,773	7,299,279
2505. Deferred gains liability	2,701,646	3,528,866
2506. Reserves required on certain group annuity separate accounts		193,340
2597. Summary of remaining write-ins for Line 25 from overflow page	10,661,419	11,021,485

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Miscellaneous income	4,739,003	2,000,856
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	4,739,003	2,000,856

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		962,953,953
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	298,664,557	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	19,591,412	318,255,969
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	210,644,635	
	3.2 Section 2, Column 19	(27,712,113)	182,932,522
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(25,345,214)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		188,976,606
7.	Amortization:		
	7.1 Section 1, Column 19	(1,991,399)	
	7.2 Section 2, Column 21	(79,933)	(2,071,332)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18		
	9.2 Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		1,247,749,293
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		1,247,749,293

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				416,563
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(462,239)
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges:				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other:				
	3.13 Section 1, Column 18, current year minus	(563,418)			
	3.14 Section 1, Column 18, prior year	(7,677,999)	7,114,581	7,114,581	
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	(563,418)			
	3.24 Section 1, Column 19, prior year plus	(7,677,999)			
	3.25 SSAP No. 108 Adjustments		7,114,581	7,114,581	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		9,680,031		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	9,680,031			
	4.23 SSAP No. 108 Adjustments		9,680,031		
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)				(45,676)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(45,676)

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06739GC*8	CD SWAP Replication	2.B	25,000,000	47,929,474	26,680,791	10/21/2023	12/20/2028	CD SWAP	165,112	561,650	912810-SS-8	TREASURY BOND	1.A	47,764,363	26,119,141
12607@xa3	CD SWAP Replication	2.B	50,000,000	49,338,257	26,999,741	05/20/2022	06/20/2027	CD SWAP	86,074	880,600	912810-SS-8	TREASURY BOND	1.A	49,252,184	26,119,141
12607@xa3	CD SWAP Replication	2.B		28,757,227	15,001,790			CD SWAP			912810-SS-8	TREASURY BOND	1.A	28,757,227	15,001,790
12607@VB3	CD SWAP Replication	2.B	50,000,000	50,088,559	26,999,741	03/24/2022	06/20/2027	CD SWAP	332,745	880,600	912810-SS-8	TREASURY BOND	1.A	49,755,814	26,119,141
12607@VB3	CD SWAP Replication	2.B		10,207,331	5,367,496			CD SWAP			912810-SS-8	TREASURY BOND	1.A	10,207,331	5,367,496
12607@VB3	CD SWAP Replication	2.B		24,359,909	13,059,570			CD SWAP			912810-SS-8	TREASURY BOND	1.A	24,359,909	13,059,570
12607@VB3	CD SWAP Replication	2.B		49,670,966	26,119,141			CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,670,966	26,119,141
12776*AA5	CD SWAP Replication	2.B	50,000,000	54,930,975	26,804,229	09/28/2022	12/20/2027	CD SWAP	(107,584)	969,950	912803-FT-5	TREASURY STRIP (PRIN)	1.A	55,038,560	25,834,279
12776*AA5	CD SWAP Replication	2.B		54,617,097	25,834,279			CD SWAP			912803-FT-5	TREASURY STRIP (PRIN)	1.A	54,617,097	25,834,279
12607@NU0	CD SWAP Replication	2.B	50,000,000	56,011,033	26,577,329	12/07/2021	12/20/2026	CD SWAP	405,270	743,050	912803-FT-5	TREASURY STRIP (PRIN)	1.A	55,605,763	25,834,279
12607@RX0	CD SWAP Replication	2.B	50,000,000	19,509,040	10,782,849	01/20/2022	12/20/2026	CD SWAP	419,951	743,050	912810-SP-4	TREASURY BOND	1.A	19,089,089	10,039,799
12607@RX0	CD SWAP Replication	2.B		20,242,536	10,734,992			CD SWAP			912810-SS-8	TREASURY BOND	1.A	20,242,536	10,734,992
12607@RX0	CD SWAP Replication	2.B		49,755,173	26,119,141			CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,755,173	26,119,141
12607@RX0	CD SWAP Replication	2.B		19,846,441	10,447,656			CD SWAP			912810-SS-8	TREASURY BOND	1.A	19,846,441	10,447,656
05565AC*2	IR SWAP CLO Replication	1.A	150,000,000	12,079,276	11,856,685	01/17/2024	01/17/2026	IR SWAP	5,485	(273,848)	00901Q-AA-0	AIMCO 2023-20A	1.A FE	12,073,791	12,130,533
05565AC*2	IR SWAP CLO Replication	1.A		35,250,000	35,492,217			IR SWAP			06763M-AA-3	BABSON CLO LTD BABSN_23-4	1.A FE	35,250,000	35,492,217
05565AC*2	IR SWAP CLO Replication	1.A		1,830,000	1,839,625			IR SWAP			067932-AA-1	BABSON CLO LTD BABSN_23-3	1.A FE	1,830,000	1,839,625
05565AC*2	IR SWAP CLO Replication	1.A		38,280,000	38,562,954			IR SWAP			29247B-AA-5	EMPWR 2023-2A	1.A FE	38,280,000	38,562,954
05565AC*2	IR SWAP CLO Replication	1.A		2,643,675	2,649,518			IR SWAP			29247B-AA-5	EMPWR 2023-2A	1.A FE	2,643,675	2,649,518
05565AC*2	IR SWAP CLO Replication	1.A		34,750,000	34,879,611			IR SWAP			362943-AA-0	GALAXY CLO LTD GALXY_23-32	1.A FE	34,750,000	34,879,611
05565AC*2	IR SWAP CLO Replication	1.A		14,700,000	14,786,423			IR SWAP			38179U-AB-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_23-	1.A FE	14,700,000	14,786,423
05565AC*2	IR SWAP CLO Replication	1.A		1,250,000	1,257,349			IR SWAP			38179U-AB-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_23-	1.A FE	1,250,000	1,257,349
05565AC*2	IR SWAP CLO Replication	1.A		2,505,000	2,510,980			IR SWAP			617936-AC-3	MSEV 2023-20A	1.A FE	2,505,000	2,510,980
05565AC*2	IR SWAP CLO Replication	1.A		7,907,000	7,965,447			IR SWAP			87251P-AA-5	TCW 2023-2A	1.A FE	7,907,000	7,965,447
05565AC*2	IR SWAP CLO Replication	1.A		31,843,460	32,082,458			IR SWAP			92920F-AA-8	VOYA CLO LTD VOYA_23-1	1.A FE	31,843,460	32,082,458
65540@AA6	IR SWAP CLO Replication	1.A	100,000,000	4,381,867	4,707,336	03/08/2024	03/08/2026	IR SWAP		306,301	36321E-AC-9	GALXY 2024-33A	1.A FE	4,381,867	4,401,035
65540@AA6	IR SWAP CLO Replication	1.A		1,500,000	1,507,837			IR SWAP			59801F-AA-1	MIDO 2024-15A	1.A FE	1,500,000	1,507,837
65540@AA6	IR SWAP CLO Replication	1.A		2,763,334	2,770,839			IR SWAP			640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.A FE	2,763,334	2,770,839
65540@AA6	IR SWAP CLO Replication	1.A		11,247,000	11,342,143			IR SWAP			67570A-AA-4	OCP CLO LTD OCP_24-31	1.A FE	11,247,000	11,342,143
65540@AA6	IR SWAP CLO Replication	1.A		3,250,000	3,275,600			IR SWAP			72132E-AA-7	PIPK 2024-16A	1.A FE	3,250,000	3,275,600
65540@AA6	IR SWAP CLO Replication	1.A		2,440,000	2,440,000			IR SWAP			749972-AA-3	RAD CLO LTD RAD_24-27	1.A FE	2,440,000	2,440,000
65540@AA6	IR SWAP CLO Replication	1.A		1,500,000	1,505,398			IR SWAP			92920H-AA-4	VOYA CLO LTD VOYA_24-2	1.A FE	1,500,000	1,505,398
65540@AA6	IR SWAP CLO Replication	1.A		1,545,000	1,549,354			IR SWAP			92920K-AA-7	VOYA CLO LTD VOYA_24-4	1.A FE	1,545,000	1,549,354
65540@AA6	IR SWAP CLO Replication	1.A		1,830,000	1,846,970			IR SWAP			93655P-AA-5	WARWICK CAPITAL CLO LTD WWICK_24-3	1.A FE	1,830,000	1,846,970
65540@AA6	IR SWAP CLO Replication	1.A		2,700,000	2,706,304			IR SWAP			00889B-AC-5	AIMCO CLO LTD AIMCO_21-15	1.F FE	2,700,000	2,706,304
65540@AA6	IR SWAP CLO Replication	1.A		2,400,000	2,404,572			IR SWAP			08182F-AU-3	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	1.F FE	2,400,000	2,404,572
65540@AA6	IR SWAP CLO Replication	1.A		4,431,000	4,458,211			IR SWAP			46147K-AC-6	INVESCO CLO LTD INVCO_23-2	1.F FE	4,431,000	4,458,211
65540@AA6	IR SWAP CLO Replication	1.A		1,950,000	1,952,547			IR SWAP			55280H-BA-4	MCF CLO LLC MCFCL_2014-1A	1.F FE	1,950,000	1,952,547
65540@AA6	IR SWAP CLO Replication	1.A		5,676,753	6,008,203			IR SWAP			55281F-AQ-3	MCF CLO LLC MCFCL_2017-3A	1.F FE	5,676,753	6,008,203
65540@AA6	IR SWAP CLO Replication	1.A		5,478,000	5,547,681			IR SWAP			55293L-AL-7	MCF CLO LLC MCFCL_23-1	1.F FE	5,478,000	5,547,681
65540@AA6	IR SWAP CLO Replication	1.A		2,043,500	2,067,128			IR SWAP			55952M-AE-3	MAGNETITE CLO LTD MAGNE_23-34	1.F FE	2,043,500	2,067,128
65540@AA6	IR SWAP CLO Replication	1.A		3,100,000	3,105,322			IR SWAP			67080P-AJ-5	NYACK PARK CLO LTD NYKPK_21-1	1.F FE	3,100,000	3,105,322
65540@AA6	IR SWAP CLO Replication	1.A		5,064,000	5,098,168			IR SWAP			67389D-AG-6	OAKTREE CLO LTD OAKCL_23-1	1.F FE	5,064,000	5,098,168
65540@AA6	IR SWAP CLO Replication	1.A		2,275,000	2,282,659			IR SWAP			675930-AG-6	OCTAGON 59 LTD OCT59_2022-1	1.F FE	2,275,000	2,282,659
65540@AA6	IR SWAP CLO Replication	1.A		2,850,000	2,856,540			IR SWAP			69702E-AE-5	PALMER SQUARE CLO LTD PLMRS_21-4	1.F FE	2,850,000	2,856,540
65540@AA6	IR SWAP CLO Replication	1.A		6,391,000	6,435,337			IR SWAP			72134C-AG-6	PIKES PEAK CLO PIPK_23-14	1.F FE	6,391,000	6,435,337
65540@AA6	IR SWAP CLO Replication	1.A		3,300,000	3,308,452			IR SWAP			75884Y-AE-8	REGATTA XX FUNDING LTD REG20_21-2	1.F FE	3,300,000	3,308,452
65540@AA6	IR SWAP CLO Replication	1.A		4,600,000	4,605,547			IR SWAP			87230A-BA-3	TCI-FLATIRON CLO LTD TFLAT_16-1A	1.F FE	4,600,000	4,605,547
65540@AA6	IR SWAP CLO Replication	1.A		2,532,000	2,557,855			IR SWAP			88238C-AC-6	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	1.F FE	2,532,000	2,557,855

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
65540@AA6	IR SWAP CLO Replication	1.A		2,835,000	2,840,273			IR SWAP			92919A-AE-4	VOYA CLO VOYA_21-2	1.F FE	2,835,000	2,840,273
65540@AA6	IR SWAP CLO Replication	1.A		3,947,500	4,003,072			IR SWAP			00901Q-AE-2	AIMCO 2023-20A	1.F FE	3,947,500	4,003,072
65540@AA6	IR SWAP CLO Replication	1.A		5,000,000	5,098,825			IR SWAP			06763M-AE-5	BABSON CLO LTD BABSN_23-4	1.F FE	5,000,000	5,098,825
65540@AA6	IR SWAP CLO Replication	1.A		5,000,000	5,051,011			IR SWAP			15033P-AE-3	CEDAR FUNDING LTD CEDF_23-17	1.F FE	5,000,000	5,051,011
65540@AA6	IR SWAP CLO Replication	1.A		5,870,000	5,869,980			IR SWAP			171929-AA-0	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24	1.A FE	5,870,000	5,869,980
65540@AA6	IR SWAP CLO Replication	1.A		3,841,000	3,919,014			IR SWAP			33882C-AE-7	FLAT 2023-2A	1.F FE	3,841,000	3,919,014
65540@AA6	IR SWAP CLO Replication	1.A		5,000,000	5,054,147			IR SWAP			362943-AE-2	GALAXY CLO LTD GALXY_23-32	1.F FE	5,000,000	5,054,147
65540@AA6	IR SWAP CLO Replication	1.A		4,175,000	4,235,199			IR SWAP			617936-AG-4	MSEV 2023-20A	1.F FE	4,175,000	4,235,199
65540@AA6	IR SWAP CLO Replication	1.A		3,000,000	3,027,613			IR SWAP			67578R-AG-6	OCP CLO LTD OCP_23-30	1.F FE	3,000,000	3,027,613
65540@AA6	IR SWAP CLO Replication	1.A		5,005,000	5,036,095			IR SWAP			69120N-AA-7	OR 2024-19A	1.A FE	5,005,000	5,036,095
9999999999 - Totals				847,224,382	591,887,239	XXX	XXX	XXX	1,307,052	4,811,353	XXX	XXX	XXX	845,917,330	587,075,886

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	7	807,697,579	9	1,104,501,454	8	831,821,709	8	818,618,502	7	807,697,579
2. Add: Opened or Acquired Transactions	2	296,134,415							2	296,134,415
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	735,016	XXX	8,101,333	XXX	735,548	XXX	28,670,409	XXX	38,242,306
4. Less: Closed or Disposed of Transactions			1	275,145,127					1	275,145,127
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	65,556	XXX	5,635,951	XXX	13,938,755	XXX	64,529	XXX	19,704,791
7. Ending Inventory	9	1,104,501,454	8	831,821,709	8	818,618,502	8	847,224,382	8	847,224,382

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,247,749,288	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(45,675)	
3.	Total (Line 1 plus Line 2)		1,247,703,613
4.	Part D, Section 1, Column 6	1,519,143,787	
5.	Part D, Section 1, Column 7	(271,440,173)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,317,536,320	
8.	Part B, Section 1, Column 13	(45,675)	
9.	Total (Line 7 plus Line 8)		1,317,490,645
10.	Part D, Section 1, Column 9	1,606,071,227	
11.	Part D, Section 1, Column 10	(288,580,581)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	529,994,531	
14.	Part B, Section 1, Column 20	832,817	
15.	Part D, Section 1, Column 12	530,827,349	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/09/2024	01/06/2025	6,520	12,939,103	1934 / (2035.05)		371,249		657,717		657,717	286,468						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/06/2024	01/31/2025	74,693	367,763,310	4872.66 / (4974.67)		5,107,507		7,540,565		7,540,565	2,433,058						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/13/2024	02/07/2025	72,347	361,479,253	4945.17 / (5047.76)		4,840,014		7,306,778		7,306,778	2,466,763						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/13/2024	02/07/2025	11,140	22,042,105	1927 / (2030.29)		667,843		1,081,525		1,081,525	413,682						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/21/2024	02/14/2025	81,194	405,631,827	4950 / (5041.67)		4,786,386		7,296,440		7,296,440	2,510,054						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/27/2024	02/24/2025	12,360	24,872,708	1991.31 / (2033.4)		319,877		463,953		463,953	144,076						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/27/2024	02/24/2025	28,362	143,202,149	4959.56 / (5138.61)		3,398,618		4,933,540		4,933,540	1,534,921						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/19/2024	03/14/2025	92,643	476,953,957	5113.49 / (5183.11)		4,231,932		6,133,765		6,133,765	1,901,832						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/26/2024	03/21/2025	179,934	940,558,202	5205.79 / (5248.69)		5,041,751		7,233,817		7,233,817	2,192,066						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/02/2024	03/26/2025	9,552	20,109,969	2064.88 / (2145.75)		408,348		583,471		583,471	175,123						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/02/2024	03/26/2025	56,553	296,395,970	5204.69 / (5277.37)		2,592,390		3,826,760		3,826,760	1,234,371						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/09/2024	04/03/2025	51,670	269,036,389	5144.19 / (5269.45)		4,098,464		6,010,398		6,010,398	1,911,934						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/23/2024	04/21/2025	50,914	255,481,870	4963.83 / (5071.99)		3,644,424		5,156,560		5,156,560	1,512,136						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/30/2024	04/25/2025	62,407	317,163,607	5029.64 / (5134.72)		4,327,301		6,084,464		6,084,464	1,757,163						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/14/2024	05/09/2025	77,521	404,120,849	5177.17 / (5248.93)		3,658,991		5,024,920		5,024,920	1,365,929						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/04/2024	05/30/2025	43,090	88,935,175	2051.57 / (2076.31)		590,333		808,106		808,106	217,773						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/18/2024	06/12/2025	46,765	253,945,407	5354.35 / (5506.14)		4,898,634		5,976,171		5,976,171	1,077,538						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/23/2024	07/17/2025	43,641	243,389,566	5488.28 / (5665.89)		5,128,254		6,123,655		6,123,655	995,401						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/30/2024	07/25/2025	35,748	195,850,959	5375.77 / (5581.54)		4,722,311		5,969,333		5,969,333	1,247,022						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/13/2024	08/08/2025	15,322	31,660,615	2029.42 / (2103.28)		655,782		828,415		828,415	172,633						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/13/2024	08/08/2025	28,430	150,585,039	5173 / (5420.39)		4,854,707		5,935,465		5,935,465	1,080,758						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/27/2024	08/22/2025	76,994	432,062,995	5569.91 / (5653.38)		4,391,738		4,954,909		4,954,909	563,171						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/10/2024	09/05/2025	31,035	170,000,420	5397 / (5558.4)		3,273,261		3,992,567		3,992,567	719,305						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/17/2024	09/12/2025	36,074	202,293,612	5511.9 / (5703.58)		4,657,153		5,296,492		5,296,492	639,339						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/24/2024	09/19/2025	49,316	280,679,055	5613.01 / (5769.87)		5,280,264		5,751,872		5,751,872	471,608						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/01/2024	09/26/2025	138,535	795,681,314	5713 / (5774.08)		5,634,218		6,145,242		6,145,242	511,023						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/15/2024	10/10/2025	40,029	232,571,692	5723.25 / (5896.91)		4,791,071		4,873,171		4,873,171	82,100						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/22/2024	10/17/2025	181,083	1,059,736,649	5832.94 / (5871.49)		4,795,078		4,791,495		4,791,495	(3,583)						B062

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/29/2024	10/24/2025	126,635	737,155,632	5793.37 / (5848.84)		4,858,985		4,888,606		4,888,606	29,621						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/03/2024	11/28/2025	123,210	742,435,738	5986.4 / (6065.15)		6,691,535		6,022,442		6,022,442	(669,093)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/03/2024	11/28/2025	57,364	139,621,395	2423.27 / (2444.64)		680,911		476,394		476,394	(204,517)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/10/2024	12/05/2025	135,534	822,866,219	6039.85 / (6102.73)		5,796,789		5,144,934		5,144,934	(651,855)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/24/2024	12/19/2025	50,315	300,194,385	5839.72 / (6092.88)		8,893,176		8,191,127		8,191,127	(702,049)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/20/2024	08/14/2025	23,932	131,997,784	5370.68 / (5660.39)		4,845,751		5,514,293		5,514,293	668,542						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	02/21/2024	02/14/2025	6,096	12,277,039	1957.87 / (2070.03)		372,222		618,914		618,914	246,693						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/17/2024	01/09/2025	15,199	29,942,714	1947.81 / (1992.28)		349,344		673,210		673,210	323,866						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/19/2024	03/14/2025	18,034	36,931,558	2018 / (2077.77)		604,958		895,978		895,978	291,021						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/04/2024	05/30/2025	71,921	379,701,166	5235 / (5323.84)		4,221,604		5,621,313		5,621,313	1,399,708						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/12/2024	03/06/2025	21,415	44,437,517	2054.02 / (2096.11)		513,318		736,847		736,847	223,530						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/09/2024	04/03/2025	14,438	30,026,348	2045.96 / (2113.39)		548,991		759,663		759,663	210,673						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2024	04/11/2025	8,654	17,537,894	1962 / (2091.13)		580,638		920,673		920,673	340,035						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/23/2024	04/21/2025	22,291	43,591,611	1935 / (1976.14)		560,101		801,092		801,092	240,990						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/30/2024	04/25/2025	22,783	45,567,937	1973.62 / (2026.55)		685,711		1,011,682		1,011,682	325,971						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/07/2024	05/02/2025	25,737	131,471,416	4996.96 / (5219.57)		3,887,607		5,273,390		5,273,390	1,385,782						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2024	05/09/2025	36,008	74,406,211	2052.76 / (2080)		575,962		752,692		752,692	176,730						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/21/2024	05/15/2025	49,258	260,505,859	5221 / (5356.2)		4,476,567		5,893,734		5,893,734	1,417,167						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/21/2024	05/16/2025	34,649	72,712,832	2084.31 / (2112.8)		573,652		725,697		725,697	152,045						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/29/2024	05/23/2025	19,437	40,382,603	2045.04 / (2110.19)		693,415		949,544		949,544	256,129						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2024	06/06/2025	22,490	46,010,829	2019.54 / (2072.13)		653,424		908,932		908,932	255,508						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2024	06/13/2025	13,337	27,140,061	1999.79 / (2070.1)		535,881		726,620		726,620	190,740						B062

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2024	06/20/2025	130,163	711,884,876	5444 / (5494.36)		4,369,572		5,445,650		5,445,650	1,076,078						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2024	06/20/2025	74,417	150,640,101	2015.68 / (2032.86)		750,868		994,040		994,040	243,173						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2024	06/26/2025	201,961	1,105,110,396	5450.6 / (5493.2)		5,827,060		7,115,147		7,115,147	1,288,087						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/09/2024	07/07/2025	43,954	89,413,864	2024.99 / (2043.53)		473,200		622,591		622,591	149,391						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/16/2024	07/11/2025	70,759	397,261,192	5569.5 / (5659.07)		4,301,892		4,958,418		4,958,418	656,525						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2024	08/01/2025	3,506	7,566,965	2026 / (2290.58)		448,067		598,237		598,237	150,170						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/19/2025	21,004	46,653,665	2191.18 / (2251.18)		709,809		742,847		742,847	33,038						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2024	10/10/2025	11,461	25,522,845	2173.56 / (2280.3)		722,199		710,265		710,265	(11,933)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2024	10/17/2025	14,901	33,876,604	2231.26 / (2315.63)		666,003		670,516		670,516	4,513						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/05/2024	10/31/2025	16,861	37,439,935	2189.36 / (2251.65)		624,026		615,952		615,952	(8,073)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/26/2024	11/20/2025	6,929	16,489,184	2291 / (2468.47)		737,661		532,875		532,875	(204,787)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/10/2024	12/05/2025	25,590	61,711,181	2382 / (2441.07)		844,214		617,768		617,768	(226,446)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/17/2024	12/12/2025	224,709	1,362,369,096	6036.5 / (6089.13)		8,105,254		7,191,860		7,191,860	(913,393)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/31/2024	12/26/2025	67,328	401,663,699	5882.37 / (6049.18)		7,390,595		7,227,178		7,227,178	(163,416)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/09/2024	01/06/2025	42,456	200,449,636	4671.41 / (4771.29)		2,838,184		4,237,409		4,237,409	1,399,225						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/17/2024	01/10/2025	140,467	670,655,477	4754 / (4794.94)		3,687,259		5,742,345		5,742,345	2,055,087						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/23/2024	01/17/2025	12,498	24,145,949	1900 / (1963.97)		504,669		789,376		789,376	284,707						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/23/2024	01/21/2025	31,437	150,867,892	4718 / (4880.11)		3,518,743		5,069,998		5,069,998	1,551,254						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/30/2024	01/27/2025	95,043	464,802,564	4849.19 / (4931.7)		5,346,169		7,778,524		7,778,524	2,432,355						B062

SCHEDULE DB - PART A - SECTION 1

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Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/30/2024	01/24/2025	22,247	44,015,912	1960.47 / (1996.55)		489,434		776,763		776,763	287,329						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/05/2024	02/28/2025	11,552	23,803,820	2029.19 / (2091.97)		411,713		609,616		609,616	197,903						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/12/2024	03/07/2025	76,713	393,451,004	5089.02 / (5168.72)		4,081,899		5,858,730		5,858,730	1,776,831						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/26/2024	03/21/2025	22,204	46,175,327	2054.51 / (2104.68)		640,807		883,196		883,196	242,388						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	09/04/2024	08/28/2025	17,074	37,644,841	2166.37 / (2243.24)		693,034		794,342		794,342	101,308						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	09/10/2024	09/04/2025	11,318	24,092,740	2083.38 / (2174.04)		533,870		692,336		692,336	158,466						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/19/2024	11/14/2025	61,997	367,370,973	5844 / (6007.25)		6,789,911		6,649,729		6,649,729	(140,183)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	12/31/2024	12/26/2025	21,416	48,120,895	2212.33 / (2281.59)		840,364		828,030		828,030	(12,334)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/06/2024	01/31/2025	11,407	22,505,555	1928.65 / (2017.27)		561,110		965,845		965,845	404,734						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/05/2024	02/28/2025	53,881	275,099,413	5051.71 / (5159.66)		3,775,980		5,615,470		5,615,470	1,839,490						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/16/2024	04/11/2025	31,775	163,873,843	5060 / (5254.64)		3,766,291		5,741,907		5,741,907	1,975,617						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/20/2024	08/14/2025	4,948	10,503,565	2029.88 / (2215.7)		532,256		626,147		626,147	93,891						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/27/2024	08/22/2025	9,554	20,962,575	2136.03 / (2252.2)		631,328		681,067		681,067	49,739						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/12/2024	11/06/2025	3,876	9,173,097	2218.97 / (2514.31)		662,874		504,511		504,511	(158,362)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/19/2024	11/14/2025	8,913	20,842,471	2261.1 / (2415.77)		750,475		651,374		651,374	(99,100)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/26/2024	11/21/2025	78,449	467,044,160	5894.64 / (6012.31)		6,488,517		5,974,592		5,974,592	(513,925)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/17/2024	12/11/2025	22,334	53,002,937	2341.62 / (2404.77)		758,016		621,618		621,618	(136,398)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/07/2024	05/01/2025	7,396	15,003,747	1973.22 / (2084.04)		496,641		661,491		661,491	164,850						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/29/2024	05/22/2025	170,821	906,678,579	5288.28 / (5327.26)		4,330,312		5,835,621		5,835,621	1,505,309						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/11/2024	06/06/2025	54,936	293,256,608	5281 / (5395.3)		4,172,389		5,425,272		5,425,272	1,252,882						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/02/2024	06/26/2025	34,644	70,492,572	2015.55 / (2053.99)		774,986		1,022,306		1,022,306	247,320						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/09/2024	07/03/2025	32,171	178,354,255	5472.72 / (5615.17)		3,138,281		3,688,315		3,688,315	550,034						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/16/2024	07/11/2025	3,307	7,040,372	2005.49 / (2252.37)		535,767		552,640		552,640	16,872						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/23/2024	07/18/2025	13,873	30,709,134	2174 / (2253.18)		637,881		650,803		650,803	12,922						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/30/2024	07/25/2025	14,079	31,568,638	2196.93 / (2287.57)		694,517		711,777		711,777	17,260						B062

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Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/06/2024	07/31/2025	16,398	88,399,814	5194.36 / (5587.42)		3,918,794		5,333,146		5,333,146	1,414,352						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/04/2024	08/29/2025	42,033	235,284,551	5517 / (5678.23)		4,405,058		5,230,948		5,230,948	825,890						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/17/2024	09/11/2025	8,791	18,836,300	2063.33 / (2222.03)		844,727		923,423		923,423	78,696						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/01/2024	09/26/2025	27,551	61,221,628	2197.95 / (2246.29)		723,765		783,589		783,589	59,824						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/08/2024	10/03/2025	62,204	356,148,380	5675 / (5775.98)		4,298,918		4,585,551		4,585,551	286,632						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/08/2024	10/03/2025	19,972	43,922,123	2174 / (2224.37)		572,198		615,437		615,437	43,240						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/29/2024	10/23/2025	26,976	60,173,745	2202.81 / (2258.47)		856,218		865,659		865,659	9,440						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/05/2024	10/31/2025	39,800	229,118,650	5671 / (5842.5)		4,682,868		4,877,280		4,877,280	194,412						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/12/2024	11/07/2025	37,852	225,543,602	5854.25 / (6062.88)		5,412,079		5,088,125		5,088,125	(323,954)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/24/2024	12/19/2025	8,177	18,561,259	2157.98 / (2381.89)		996,367		985,424		985,424	(10,944)						B062
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											278,533,534		336,262,421	XXX	336,262,421	57,728,886					XXX	XXX
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/18/2015	02/11/2025		97,000,000	USD 3.94% / (USD 4.94%)	172,175		614,678	30,206		30,206	(293,303)		(17,293)				B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2025		82,000,000	USD 3.64% / (USD 4.64%)	132,000		371,476	101,607		101,607	(83,898)		(14,689)				B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2026		82,000,000	USD 3.69% / (USD 4.69%)	128,000		(12,821)	356,470		356,470	190,339		(12,821)				B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/03/2015	08/05/2025		155,000,000	USD 4.44% / (USD 5.44%)	225,000		(22,531)	32,352		32,352	(95,090)		(22,531)				B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/09/2015	12/08/2025		219,000,000	USD 4.178% / (USD 5.178%)	330,898		(33,162)	285,445		285,445	19,338		(33,162)				B053
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										988,073		917,640	806,079	XXX	806,079	(262,615)		(100,496)			XXX	XXX
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/13/2023	06/15/2026		30,000,000	2.8% / (SOFR)	1,130,250			233,417		233,417	(822,200)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/15/2026		50,000,000	2.7% / (SOFR)	1,552,500			462,562		462,562	(1,198,464)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/07/2024	03/07/2025		200,000,000	6.54% / 5.54%		300,000		12,327		12,327	(287,673)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/20/2024	02/03/2025		300,000,000	SOFR / (5.75%)		1,065,000		4,018		4,018	(1,060,982)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/08/2022	06/14/2027		50,000,000	2.1% / 0.25%	2,225,000			287,759		287,759	(799,006)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/29/2023	06/29/2026		50,000,000	3% / 1.5%	2,061,250			507,965		507,965	(1,314,008)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/02/2024	08/04/2025		100,000,000	5.54% / 4.54%		900,000		943,818		943,818	43,818					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/07/2022	06/10/2025		100,000,000	2.3% / 0.25%	4,440,000			19,374		19,374	(1,354,291)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/21/2023	08/21/2026		25,000,000	3.3% / 1.6%	1,662,500			841,990		841,990	(1,473,959)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/31/2024	01/30/2026		150,000,000	SOFR / (5%)		1,875,000		1,629,575		1,629,575	(245,425)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/07/2024	02/20/2026		150,000,000	SOFR / (5.37%)		1,642,500		1,067,864		1,067,864	(574,636)					-	B0311

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	03/01/2024	03/03/2025		100,000,000	SOFR / (6.18%)		194,000		694		694	(193,306)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	03/04/2024	03/04/2025		150,000,000	6.66% / 5.66%		238,500		5,491		5,491	(233,009)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	03/07/2024	03/07/2025		200,000,000	SOFR / (5.57%)		619,000		12,856		12,856	(606,144)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC	I7331LVCZKQKX5T7XV54	01/25/2024	01/25/2029		75,000,000	2.64% / (SOFR)		3,157,500		2,321,107		2,321,107	(836,393)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC	I7331LVCZKQKX5T7XV54	03/01/2024	03/03/2025		150,000,000	SOFR / (5.68%)		502,500		5,334		5,334	(497,166)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	RB0PEZSDGC03JS6CEU02	02/26/2024	08/26/2025		250,000,000	SOFR / (5.74%)		1,616,250		445,041		445,041	(1,171,209)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	RB0PEZSDGC03JS6CEU02	02/26/2024	02/26/2025		250,000,000	6.73% / 5.73%		411,250		5,253		5,253	(405,997)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC	0ZV05H2G7GRS05BHJ91	05/02/2023	05/01/2026		50,000,000	2.8% / 1.55%	2,375,000			351,730		351,730	(1,327,539)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC	0ZV05H2G7GRS05BHJ91	05/09/2023	05/11/2026		50,000,000	2.75% / (SOFR)	2,680,000			358,578		358,578	(1,613,829)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC	0ZV05H2G7GRS05BHJ91	02/06/2024	08/06/2025		100,000,000	5.25% / 4.25%		910,000		1,136,318		1,136,318	226,318					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC	0ZV05H2G7GRS05BHJ91	02/16/2024	02/18/2025		500,000,000	6.78% / 5.78%		855,000		5,299		5,299	(849,701)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	01/26/2024	07/28/2025		100,000,000	5.68% / 4.68%		925,000		714,827		714,827	(210,173)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	02/27/2024	02/27/2025		250,000,000	SOFR / (5.78%)		847,500		4,930		4,930	(842,570)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2025		100,000,000	SOFR / (5.57%)		295,000		7,473		7,473	(287,527)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	02/06/2024	08/06/2025		100,000,000	SOFR / (5.07%)		940,000		451,869		451,869	(488,131)					-	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	02/23/2024	08/25/2025		250,000,000	SOFR / (5.71%)		1,610,000		451,692		451,692	(1,158,308)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	02/28/2024	02/28/2025		150,000,000	SOFR / (5.75%)		489,000		3,496		3,496	(485,504)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	03/04/2024	06/04/2025		150,000,000	SOFR / (5.68%)		727,500		106,814		106,814	(620,686)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/13/2022	06/15/2026		100,000,000	2.2% / 0.25%	4,725,000			274,129		274,129	(1,657,417)						B0311
0209999999. Subtotal - Purchased Options - Hedging Other - Other											22,851,500	20,120,500		12,673,603	XXX	12,673,603	(22,345,115)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											23,839,573	298,654,034	917,640	349,742,102	XXX	349,742,102	35,121,157		(100,496)			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												278,533,534		336,262,421	XXX	336,262,421	57,728,886					XXX	XXX
0449999999. Total Purchased Options - Put Options															XXX							XXX	XXX
0459999999. Total Purchased Options - Caps											988,073		917,640	806,079	XXX	806,079	(262,615)		(100,496)			XXX	XXX
0469999999. Total Purchased Options - Floors															XXX							XXX	XXX
0479999999. Total Purchased Options - Collars															XXX							XXX	XXX

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0489999999. Total Purchased Options - Other										22,851,500	20,120,500		12,673,603	XXX	12,673,603	(22,345,115)					XXX	XXX
0499999999. Total Purchased Options										23,839,573	298,654,034	917,640	349,742,102	XXX	349,742,102	35,121,157		(100,496)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		7,500,000	5.124% / (SOFR)			(20,013)			281,465					79,076		B031
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		500,000	5.124% / (SOFR)			2,183			18,764					5,272		B031
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		3,000,000	5.124% / (SOFR)			(6,686)			112,586					31,630		B031
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		500,000	5.124% / (SOFR)			(1,114)			18,764					5,272		B031
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(25,630)		XXX	431,580					121,250	XXX	XXX
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/15/2018	03/12/2044		11,496,080	USD 4.846% / (AUD 5.043%)			42,838	2,116,651		2,116,651	575,349				251,920		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/15/2018	03/12/2044		3,492,480	USD 4.846% / (AUD 5.043%)			13,014	643,033		643,033	174,790				76,533		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/17/2024	01/06/2050		1,116,700	USD 5.832% / (CHF 1.47%)				(53,616)		(53,616)	(53,616)				27,936		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/17/2024	01/06/2050		10,457,958	USD 5.832% / (CHF 1.47%)				(502,112)		(502,112)	(502,112)				261,621		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/17/2024	01/06/2050		14,062,663	USD 5.832% / (CHF 1.47%)				(675,183)		(675,183)	(675,183)				351,798		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/17/2024	01/06/2050		7,711,098	USD 5.832% / (CHF 1.47%)				(370,229)		(370,229)	(370,229)				192,904		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/17/2024	01/06/2050		2,844,630	USD 5.832% / (CHF 1.47%)				(136,578)		(136,578)	(136,578)				71,163		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/17/2024	01/06/2050		6,651,042	USD 5.832% / (CHF 1.47%)				(319,333)		(319,333)	(319,333)				166,385		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/27/2024	06/27/2050		12,547,080	USD 6.137% / (EUR 4.63%)				(875,595)		(875,595)	(875,595)				316,824		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		11,381,960	USD 3.951% / (GBP 3.77%)			126,416	3,029,708		3,029,708	180,023				73,510		B023

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Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		21,065,120	USD 3.951% / (GBP 3.77%)			233,963	5,607,220		5,607,220	333,178				136,049		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		21,065,120	USD 3.951% / (GBP 3.77%)			233,963	5,607,220		5,607,220	333,178				136,049		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		34,315,760	USD 3.951% / (GBP 3.77%)			381,133	9,134,343		9,134,343	542,757				221,629		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		1,868,680	USD 3.951% / (GBP 3.77%)			20,755	497,415		497,415	29,556				12,069		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		3,737,360	USD 3.951% / (GBP 3.77%)			41,510	994,829		994,829	59,112				24,138		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		1,708,350	USD 3.39% / (EUR 1.39%)			35,780	155,971		155,971	97,651				4,538		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		5,125,050	USD 3.39% / (EUR 1.39%)			107,341	467,914		467,914	292,954				13,613		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		7,402,850	USD 3.39% / (EUR 1.39%)			155,049	675,876		675,876	423,156				19,663		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		569,450	USD 3.39% / (EUR 1.39%)			11,927	51,990		51,990	32,550				1,513		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		1,138,900	USD 3.39% / (EUR 1.39%)			23,854	103,981		103,981	65,101				3,025		B023
Currency Swap	MARS INCORPORATED 57169*BZ9	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/10/2024	12/18/2033		15,308,400	USD 5.434% / (GBP 5.42%)			(79,175)	191,536		191,536	191,536				229,241		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/10/2015	09/05/2027		6,445,550	USD 3.97% / (GBP 3.37%)			71,517	1,209,932		1,209,932	104,120				52,754		B023
Currency Swap	THE PORTMAN ESTATE (PRIMARY) LTD G7181#AC9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		312,900	USD 5.125% / (GBP 5.01%)			3,138	69,646		69,646	9,078				5,573		B023
Currency Swap	THE PORTMAN ESTATE (PRIMARY) LTD G7181#AC9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		3,441,900	USD 5.125% / (GBP 5.01%)			34,513	766,101		766,101	99,862				61,300		B023
Currency Swap	THE PORTMAN ESTATE (PRIMARY) LTD G7181#AC9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		1,720,950	USD 5.125% / (GBP 5.01%)			17,257	383,050		383,050	49,931				30,650		B023
Currency Swap	THE PORTMAN ESTATE (PRIMARY) LTD G7181#AC9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		10,325,700	USD 5.125% / (GBP 5.01%)			103,539	2,298,302		2,298,302	299,585				183,899		B023
Currency Swap	THE PORTMAN ESTATE (PRIMARY) LTD G7181#AC9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		312,900	USD 5.125% / (GBP 5.01%)			3,138	69,646		69,646	9,078				5,573		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025		1,063,000	USD 3.586% / (EUR 1.53%)			21,762	28,530		28,530	63,504				3,135		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025		3,189,000	USD 3.586% / (EUR 1.53%)			65,285	85,590		85,590	190,511				9,405		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025		4,252,000	USD 3.586% / (EUR 1.53%)			87,046	114,120		114,120	254,015				12,541		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		787,290	USD 3.0675% / (EUR 1.12%)			15,686	59,734		59,734	38,135				5,176		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		3,036,690	USD 3.0675% / (EUR 1.12%)			60,502	230,404		230,404	147,092				19,964		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	VIVID HOUSING LTD G9385#AC9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	02/27/2045		6,946,560	USD 3.592% / (GBP 2.54%)			72,835	1,108,011		1,108,011	300,056				155,999		B023
Currency Swap	VIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	11/27/2045		19,038,720	USD 3.712% / (GBP 2.64%)			211,907	3,170,698		3,170,698	835,513				435,406		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		3,336,670	USD 3.175% / (JPY 0.79%)			85,826	772,141		772,141	374,522				10,369		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		10,010,010	USD 3.175% / (JPY 0.79%)			257,478	2,316,423		2,316,423	1,123,566				31,108		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		5,839,173	USD 3.175% / (JPY 0.79%)			150,196	1,351,247		1,351,247	655,413				18,146		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		834,168	USD 3.175% / (JPY 0.79%)			21,457	193,035		193,035	93,630				2,592		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	06/27/2024	06/27/2045		5,362,000	USD 6.196% / (EUR 4.67%)				(419,457)		(419,457)	(419,457)				121,391		B023
Currency Swap	MARS INCORPORATED 57169*CA3	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	12/10/2024	12/18/2038		8,929,900	USD 5.705% / (GBP 5.73%)			(46,293)	91,836		91,836	91,836				166,900		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	12/10/2024	07/09/2035		8,526,870	USD 5.697% / (EUR 3.8%)				(47,359)		(47,359)	(47,359)				138,322		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		9,768,000	USD 3.346% / (GBP 2.59%)			65,608	18,883		18,883	243,788				96,434		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		4,884,000	USD 3.346% / (GBP 2.59%)			32,804	9,441		9,441	121,894				48,217		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		5,509,500	USD 3.3226% / (EUR 1.53%)			101,530	285,052		285,052	224,324				53,951		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		2,754,750	USD 3.3226% / (EUR 1.53%)			50,765	142,526		142,526	112,162				26,976		B023
Currency Swap	THE PORTMAN ESTATE (PRIMARY) LTD G7181#AB1	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		2,190,300	USD 4.77% / (GBP 4.61%)			21,396	462,328		462,328	50,800				30,359		B023
Currency Swap	THE PORTMAN ESTATE (PRIMARY) LTD G7181#AB1	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		1,251,600	USD 4.77% / (GBP 4.61%)			12,226	264,188		264,188	29,029				17,348		B023
Currency Swap	THE PORTMAN ESTATE (PRIMARY) LTD G7181#AB1	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		6,883,800	USD 4.77% / (GBP 4.61%)			67,245	1,453,031		1,453,031	159,658				95,415		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/24/2013	03/26/2026		13,403,220	USD 4.4675% / (GBP 3.97%)			151,366	2,609,079		2,609,079	193,642				74,411		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/24/2013	03/26/2026		13,403,220	USD 4.4675% / (GBP 3.97%)			151,366	2,609,079		2,609,079	193,642				74,411		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/24/2013	03/26/2026		75,335,340	USD 4.4675% / (GBP 3.97%)			850,781	14,664,824		14,664,824	1,088,402				418,243		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		2,313,000	USD 4.22875% / (GBP 3.75%)			25,447	454,743		454,743	35,534				15,073		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		2,313,000	USD 4.22875% / (GBP 3.75%)			25,447	454,743		454,743	35,534				15,073		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		13,107,000	USD 4.22875% / (GBP 3.75%)			144,201	2,576,878		2,576,878	201,361				85,413		B023

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/24/2024	03/06/2040		15,791,940	USD 5.567% / (GBP 5.72%)				(222,642)		(222,642)	(222,642)				307,731		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/24/2024	03/06/2040		535,320	USD 5.567% / (GBP 5.72%)				(7,547)		(7,547)	(7,547)				10,432		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD. G6164#AJ7	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/12/2024	12/20/2031		318,150	USD 5.762% / (GBP 5.71%)			(4,665)	4,243		4,243	4,243				4,200		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD. G6164#AJ7	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/12/2024	12/20/2031		636,300	USD 5.762% / (GBP 5.71%)			(9,330)	8,486		8,486	8,486				8,401		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		430,316	USD 5.08% / (GBP %)			(2,063)	105,971		105,971	(1,920)				4,562		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		2,667,960	USD 5.08% / (GBP %)			(12,788)	657,020		657,020	(11,904)				28,285		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		2,667,960	USD 5.08% / (GBP %)			(12,788)	657,020		657,020	(11,904)				28,285		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		4,819,541	USD 5.08% / (GBP %)			(23,102)	1,186,875		1,186,875	(21,503)				51,096		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		5,680,173	USD 5.08% / (GBP %)			(27,227)	1,398,817		1,398,817	26,760				60,220		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		430,316	USD 5.08% / (GBP %)			(2,063)	105,971		105,971	(1,920)				4,562		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		860,632	USD 5.08% / (GBP %)			(4,125)	211,942		211,942	(3,840)				9,124		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		431,520	USD 3.373% / (GBP 2.93%)			3,340	58,354		58,354	7,553				2,479		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		5,609,760	USD 3.373% / (GBP 2.93%)			43,420	758,597		758,597	98,182				32,232		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		431,520	USD 3.373% / (GBP 2.93%)			3,340	58,354		58,354	7,553				2,479		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		5,753,600	USD 3.373% / (GBP 2.93%)			44,534	778,048		778,048	100,700				33,059		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		2,524,025	USD 3.303% / (GBP 2.8%)			21,570	349,885		349,885	43,367				15,393		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		3,605,750	USD 3.303% / (GBP 2.8%)			30,814	499,835		499,835	61,952				21,990		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		3,910,900	USD 3.274% / (EUR 1.43%)			75,192	270,543		270,543	201,924				23,851		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		5,587,000	USD 3.274% / (EUR 1.43%)			107,417	386,490		386,490	288,463				34,072		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH@2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2025		1,729,333	USD 4.2775% / (GBP 2.76%)			27,293	83,589		83,589	13,411				7,904		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH@2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2025		1,297,000	USD 4.2775% / (GBP 2.76%)			20,469	62,692		62,692	10,058				5,928		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		938,560	USD 2.295% / (EUR 0.89%)			13,910	98,334		98,334	48,741				6,002		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		2,229,080	USD 2.295% / (EUR 0.89%)			33,037	233,544		233,544	115,760				14,254		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		2,229,080	USD 2.295% / (EUR 0.89%)			33,037	233,544		233,544	115,760				14,254		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		2,229,080	USD 2.295% / (EUR 0.89%)			33,037	233,544		233,544	115,760				14,254		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		938,560	USD 2.295% / (EUR 0.89%)			13,910	98,334		98,334	48,741				6,002		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		1,662,480	USD 2.301% / (GBP 1.98%)			7,926	166,560		166,560	33,362				10,631		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		4,294,740	USD 2.301% / (GBP 1.98%)			20,475	430,281		430,281	86,185				27,463		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		4,294,740	USD 2.301% / (GBP 1.98%)			20,475	430,281		430,281	86,185				27,463		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		4,294,740	USD 2.301% / (GBP 1.98%)			20,475	430,281		430,281	86,185				27,463		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		1,662,480	USD 2.301% / (GBP 1.98%)			7,926	166,560		166,560	33,362				10,631		B023
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												4,768,785	76,135,274	XXX	76,135,274	8,720,157				5,968,347	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												4,743,155	76,135,274	XXX	76,566,855	8,720,157				6,089,596	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/18/2012	09/20/2027		100,000,000	2.34375% / -SOFR			(3,189,542)	(5,126,018)		(5,126,018)	348,336				824,704		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/13/2022	06/15/2029		68,000,000	SOFR / -3.1275%			1,451,833	2,595,967		2,595,967	1,266,252				717,838		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/01/2022	03/01/2033		100,000,000	SOFR / -3.029%			1,862,852	7,234,586		7,234,586	4,096,689				1,429,149		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/28/2022	06/26/2034		75,000,000	SOFR / -3.355%			665,426	4,285,083		4,285,083	4,101,867				1,155,244		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/24/2023	02/28/2025		150,000,000	4.925% / -SOFR			(536,555)	102,135		102,135	(340,493)				301,536		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/28/2022	11/30/2052		18,000,000	SOFR / -1.75%	1,105,200		643,145	7,473,463		7,473,463	1,399,769		(36,914)		475,676		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/17/2023	01/19/2033		140,000,000	SOFR / -2.35%	1,942,500		4,255,092	19,128,516		19,128,516	4,039,123		(194,622)		1,987,006		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/27/2022	06/01/2032		72,000,000	SOFR / -2%	993,600		2,441,017	10,754,624		10,754,624	1,738,529		(99,414)		980,755		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/15/2022	11/17/2032		250,000,000	SOFR / -2.25%	3,405,000		7,855,769	35,192,187		35,192,187	6,842,660		(340,966)		3,510,015		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/01/2023	02/03/2033		95,000,000	SOFR / -2.1%	2,225,000		3,034,230	14,663,726		14,663,726	2,639,760		(222,926)		1,351,759		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/10/2022	11/14/2052		39,000,000	SOFR / -1.7%			1,493,131	16,508,263		16,508,263	2,919,241				1,029,822		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/27/2022	06/01/2052		40,000,000	SOFR / -2.25%	986,000		1,278,433	13,225,876		13,225,876	3,354,407		(32,918)		1,047,580		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/31/2022	06/02/2032		108,000,000	SOFR / -2.25%	876,960		2,831,379	14,424,627		14,424,627	2,781,060		(87,816)		1,471,404		B0311

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/09/2022	06/13/2052		135,000,000	SOFR / -2.75%	1,518,750		3,700,107	33,580,189		33,580,189	12,335,447		(50,708)		3,537,702		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/06/2022	06/08/2052		85,000,000	SOFR / -2.4%	1,436,500		2,611,322	26,020,266		26,020,266	7,310,580		(47,971)		2,226,886		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/31/2022	06/02/2032		175,000,000	SOFR / -2.5%	875,000		4,093,251	20,598,405		20,598,405	4,830,894		(87,620)		2,384,220		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/07/2012	11/09/2032		500,000,000	2.376% / -SOFR			(15,831,157)	(66,024,536)		(66,024,536)	(13,521,985)				7,010,266		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/02/2012	08/06/2032		70,000,000	2.235% / -SOFR			(2,305,442)	(9,613,746)		(9,613,746)	(1,762,116)				965,057		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/02/2012	08/06/2037		10,000,000	2.325% / -SOFR			(320,349)	(2,018,665)		(2,018,665)	(446,715)				177,521		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/02/2012	08/06/2042		20,000,000	2.38% / -SOFR			(629,698)	(5,045,261)		(5,045,261)	(1,235,307)				419,621		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/12/2023	10/16/2039		100,000,000	SOFR / -4.32789%			69,916	(2,212,285)		(2,212,285)	8,167,903				1,923,538		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/17/2023	10/17/2030		100,000,000	SOFR / -4.25963%				(992,529)		(992,529)	3,648,987				1,203,875		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/09/2023	11/14/2053		30,000,000	4.08% / -SOFR	99,649		(367,083)	634,018		634,018	(3,646,749)				806,247		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/10/2023	11/14/2053		30,000,000	SOFR / -1.423%	2,635,000		1,089,458	12,876,062		12,876,062	2,381,410		(88,010)		806,247		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/25/2024	01/29/2037		75,000,000	SOFR / -3.7531%				2,011,298		2,011,298	2,011,298				1,303,775		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/25/2024	01/29/2037		37,500,000	SOFR / -3.7585%				990,441		990,441	990,441				651,887		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/01/2024	02/01/2042		50,000,000	3.489% / -SOFR				(3,313,194)		(3,313,194)	(3,313,194)				1,033,762		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/02/2024	02/06/2051		100,000,000	3.47257% / -SOFR				(5,385,527)		(5,385,527)	(5,385,527)				2,555,279		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/05/2024	02/05/2034		100,000,000	SOFR / -3.70816%				1,501,078		1,501,078	1,501,078				1,508,651		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/06/2024	02/06/2036		75,000,000	SOFR / -3.59439%				2,885,192		2,885,192	2,885,192				1,249,760		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/07/2024	02/09/2033		50,000,000	SOFR / -3.59089%				973,508		973,508	973,508				712,174		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	3.8375% / -SOFR				(1,099,779)		(1,099,779)	(1,099,779)				1,004,016		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	3.84274% / -SOFR				(1,083,131)		(1,083,131)	(1,083,131)				1,004,016		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/12/2024	02/12/2036		100,000,000	SOFR / -3.668%				3,272,382		3,272,382	3,272,382				1,667,580		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/12/2024	02/12/2033		100,000,000	SOFR / -3.60974%				2,593,932		2,593,932	2,593,932				1,425,069		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	SOFR / -3.81676%				543,677		543,677	543,677				755,460		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	SOFR / -3.8173%				542,649		542,649	542,649				755,460		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2039		50,000,000	3.8847% / -SOFR				(940,088)		(940,088)	(940,088)				940,435		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR / -3.818%				1,083,287		1,083,287	1,083,287				1,512,279		B0311

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR / -3.821%				1,071,875		1,071,875	1,071,875				1,512,279		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/22/2044		50,000,000	3.8455% / -SOFR				(904,860)		(904,860)	(904,860)				1,094,194		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/20/2035		50,000,000	SOFR / -3.74804%				1,359,409		1,359,409	1,359,409				796,288		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/20/2038		50,000,000	3.9127% / -SOFR				(611,515)		(611,515)	(611,515)				906,502		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/22/2039		50,000,000	3.9648% / -SOFR				(401,150)		(401,150)	(401,150)				940,526		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044		50,000,000	3.8742% / -SOFR				(824,465)		(824,465)	(824,465)				1,094,194		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044		50,000,000	3.8722% / -SOFR				(830,067)		(830,067)	(830,067)				1,094,194		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034		50,000,000	SOFR / -3.77137%				954,872		954,872	954,872				756,366		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034		50,000,000	SOFR / -3.7706%				957,369		957,369	957,369				756,366		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2039		100,000,000	3.9752% / -SOFR				(770,150)		(770,150)	(770,150)				1,881,052		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.7832% / -SOFR				(1,289,857)		(1,289,857)	(1,289,857)				940,617		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.785% / -SOFR				(1,283,652)		(1,283,652)	(1,283,652)				940,617		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR / -3.70653%				1,067,448		1,067,448	1,067,448				668,647		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR / -3.7053%				1,071,151		1,071,151	1,071,151				668,647		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR / -3.7065%				1,067,538		1,067,538	1,067,538				668,647		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2044		400,000,000	3.796% / -SOFR				(8,337,804)		(8,337,804)	(8,337,804)				8,756,680		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	SOFR / -3.7437%				2,386,382		2,386,382	2,386,382				1,672,258		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	SOFR / -3.74682%				2,362,906		2,362,906	2,362,906				1,672,258		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2034		125,000,000	SOFR / -3.707%				2,910,684		2,910,684	2,910,684				1,891,763		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2034		125,000,000	SOFR / -3.714%				2,853,943		2,853,943	2,853,943				1,891,763		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		250,000,000	3.89928% / -SOFR				(2,514,659)		(2,514,659)	(2,514,659)				4,704,905		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		125,000,000	3.8891% / -SOFR				(1,296,664)		(1,296,664)	(1,296,664)				2,352,452		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/27/2024	02/27/2038		100,000,000	3.872% / -SOFR				(1,413,468)		(1,413,468)	(1,413,468)				1,814,327		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/05/2024	03/05/2038		100,000,000	3.6943% / -SOFR				(2,251,388)		(2,251,388)	(2,251,388)				1,815,459		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/12/2024	03/12/2038		50,000,000	3.7226% / -SOFR				(1,059,142)		(1,059,142)	(1,059,142)				908,389		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/12/2024	03/13/2039		37,500,000	3.78956% / -SOFR				(504,504)		(504,504)	(504,504)				706,690		B0311

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	03/14/2039		75,000,000	3.8865% / -SOFR				(784,184)		(784,184)	(784,184)				1,413,517		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/18/2024	03/20/2039		75,000,000	3.9042% / -SOFR				(743,987)		(743,987)	(743,987)				1,414,335		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/19/2024	03/19/2041		50,000,000	3.851% / -SOFR				(1,054,158)		(1,054,158)	(1,054,158)				1,006,996		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/19/2024	03/19/2034		100,000,000	SOFR / -3.77004%				2,242,125		2,242,125	2,242,125				1,518,155		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2033		50,000,000	SOFR / -3.69165%				1,060,355		1,060,355	1,060,355				716,847		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2032		50,000,000	SOFR / -3.7424%				950,257		950,257	950,257				671,841		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2041		50,000,000	3.8371% / -SOFR				(1,098,087)		(1,098,087)	(1,098,087)				1,007,081		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2024	03/21/2040		50,000,000	3.8072% / -SOFR				(1,740,746)		(1,740,746)	(1,740,746)				975,645		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2024	03/21/2034		100,000,000	SOFR / -3.7556%				2,347,060		2,347,060	2,347,060				1,518,606		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/22/2024	03/24/2034		75,000,000	SOFR / -3.70225%				2,055,718		2,055,718	2,055,718				1,139,462		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/22/2024	03/22/2039		50,000,000	3.749% / -SOFR				(1,653,058)		(1,653,058)	(1,653,058)				943,071		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/25/2024	03/25/2034		125,000,000	SOFR / -3.7466%				3,015,814		3,015,814	3,015,814				1,899,385		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/25/2024	03/25/2039		75,000,000	3.7854% / -SOFR				(2,244,534)		(2,244,534)	(2,244,534)				1,415,015		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/26/2024	03/26/2041		50,000,000	3.8389% / -SOFR				(1,091,848)		(1,091,848)	(1,091,848)				1,007,591		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/26/2024	03/26/2034		50,000,000	SOFR / -3.7327%				1,257,098		1,257,098	1,257,098				759,867		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/27/2024	03/27/2034		50,000,000	SOFR / -3.6754%				1,469,011		1,469,011	1,469,011				759,979		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/27/2024	03/27/2039		50,000,000	3.8454% / -SOFR				(586,791)		(586,791)	(586,791)				943,525		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2024	03/28/2034		50,000,000	SOFR / -3.6675%				1,497,946		1,497,946	1,497,946				760,092		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2024	03/28/2039		75,000,000	3.807% / -SOFR				(968,375)		(968,375)	(968,375)				1,415,424		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/01/2024	04/01/2034		50,000,000	SOFR / -3.80492%				987,277		987,277	987,277				760,542		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/01/2024	04/03/2039		75,000,000	3.9254% / -SOFR				(695,662)		(695,662)	(695,662)				1,416,240		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/01/2024	04/01/2026		100,000,000	SOFR / -4.1507%				(59,382)		(59,382)	(59,382)				558,864		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/02/2024	04/02/2034		50,000,000	SOFR / -3.78957%				899,791		899,791	899,791				760,655		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/02/2024	04/03/2039		50,000,000	3.9515% / -SOFR				(423,598)		(423,598)	(423,598)				944,160		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/03/2024	04/03/2038		50,000,000	3.93788% / -SOFR				(554,929)		(554,929)	(554,929)				910,460		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/03/2024	04/03/2034		50,000,000	SOFR / -3.8447%				838,256		838,256	838,256				760,767		B0311

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/04/2024	04/06/2034		50,000,000	SOFR / 3.78716%				907,499		907,499	907,499				761,105		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/04/2024	04/05/2039		50,000,000	3.94072% / SOFR				(572,938)		(572,938)	(572,938)				944,341		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/05/2024	04/05/2039		100,000,000	3.95506% / SOFR				(1,081,375)		(1,081,375)	(1,081,375)				1,888,683		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/05/2024	04/06/2034		75,000,000	SOFR / -3.7995%				1,301,510		1,301,510	1,301,510				1,141,657		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/05/2024	04/05/2039		100,000,000	3.9807% / -SOFR				(756,942)		(756,942)	(756,942)				1,888,683		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/08/2024	04/08/2034		50,000,000	SOFR / -3.9002%				631,688		631,688	631,688				761,330		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/08/2024	04/10/2039		50,000,000	3.9909% / -SOFR				(363,243)		(363,243)	(363,243)				944,795		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/09/2024	04/09/2039		50,000,000	3.91313% / SOFR				(635,882)		(635,882)	(635,882)				944,704		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/09/2024	04/09/2034		50,000,000	SOFR / 3.83964%				855,668		855,668	855,668				761,442		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/10/2024	04/10/2039		100,000,000	4.0365% / -SOFR				(586,213)		(586,213)	(586,213)				1,889,589		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/10/2024	04/10/2034		50,000,000	SOFR / 4.03302%				138,190		138,190	138,190				761,555		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/11/2024	04/11/2039		100,000,000	4.0575% / -SOFR				(521,299)		(521,299)	(521,299)				1,889,771		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/11/2024	04/13/2029		100,000,000	4.00535% / SOFR				(28,311)		(28,311)	(28,311)				1,035,004		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/12/2024	04/01/2026		100,000,000	4.4472% / -SOFR				344,860		344,860	344,860				558,864		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	06/07/2022	06/09/2027		104,000,000	SOFR / -2.796%			2,564,794	3,092,460		3,092,460	231,737				811,992		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	06/08/2022	06/10/2032		24,000,000	SOFR / -2.831%			583,509	1,919,711		1,919,711	775,758				327,461		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/06/2020	11/09/2032		500,000,000	SOFR / -0.795%			23,736,157	118,660,203		118,660,203	6,643,251				7,010,266		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/23/2013	04/25/2033		1,000,000	2.615% / -SOFR			(29,134)	(121,896)		(121,896)	(30,929)				14,423		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		500,000	2.364% / -SOFR			(17,469)	(23,318)		(23,318)	4,070				3,777		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		1,000,000	2.364% / -SOFR			(34,938)	(46,636)		(46,636)	8,139				7,553		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		2,000,000	2.364% / -SOFR			(69,875)	(93,272)		(93,272)	16,279				15,107		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/17/2020	03/24/2035		150,000,000	SOFR / -0.915%			6,921,965	43,000,455		43,000,455	3,506,613				2,399,165		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/10/2020	11/09/2032		500,000,000	SOFR / -0.75%			24,002,162	120,158,372		120,158,372	6,447,462				7,010,266		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	11/09/2011	11/14/2026		100,000,000	2.54625% / SOFR			(3,001,901)	(3,279,650)		(3,279,650)	843,041				683,965		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	09/18/2012	09/20/2037		30,000,000	2.665% / -SOFR			(915,118)	(5,102,285)		(5,102,285)	(1,451,138)				535,161		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	11/14/2011	11/16/2031		10,000,000	2.7625% / -SOFR			(276,622)	(944,747)		(944,747)	(276,389)				131,144		B0311

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	11/14/2011	11/16/2036		15,000,000	2.82625% / -SOFR			(405,371)	(2,185,225)		(2,185,225)	(703,007)				258,559		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	11/07/2012	11/09/2032		500,000,000	2.3785% / -SOFR			(15,818,657)	(65,941,304)		(65,941,304)	(13,532,862)				7,010,266		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	09/18/2012	09/20/2032		10,000,000	2.555% / -SOFR			(297,327)	(1,182,924)		(1,182,924)	(282,374)				138,979		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	11/09/2011	11/14/2036		15,000,000	2.75% / -SOFR			(416,780)	(2,290,547)		(2,290,547)	(691,674)				258,499		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/17/2020	03/24/2030		250,000,000	SOFR / -0.878%			11,629,108	40,390,988		40,390,988	471,602				2,858,686		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	11/09/2011	11/14/2031		10,000,000	2.6825% / -SOFR			(286,566)	(991,175)		(991,175)	(268,968)				131,091		B0311
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										18,099,159		64,064,472	396,184,696	XXX	396,184,696	57,860,697		(1,289,885)		171,905,356	XXX	XXX
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AM8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2012	04/01/2028		58,000,000	USD 4.187% / -GBP 4.394%			331,240	11,679,891		11,473,833	828,455				522,970		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033		15,069,200	USD 4.935% / -GBP 4.63%			150,794	2,419,961		2,734,888	86,186				217,052		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033		7,609,200	USD 4.935% / -GBP 4.63%			76,144	1,221,960		1,380,983	43,520				109,600		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033		58,784,800	USD 4.935% / -GBP 4.63%			588,246	9,440,243		10,668,771	336,212				846,717		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033		1,492,000	USD 4.935% / -GBP 4.63%			14,930	239,600		270,781	8,533				21,490		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2013	09/12/2030		2,313,000	USD 4.574% / -GBP 4.07%			27,258	434,400		485,349	(6,891)				27,614		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2013	09/12/2030		1,542,000	USD 4.574% / -GBP 4.07%			18,172	289,600		323,566	(4,594)				18,410		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2013	09/12/2030		13,492,500	USD 4.574% / -GBP 4.07%			159,004	2,534,001		2,831,205	(40,195)				161,084		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/24/2021	12/31/2047		45,622,800	USD 4.162% / -GBP 3.23%			520,785	2,790,723		7,274,726	(2,829,358)				1,094,322		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/24/2021	12/31/2047		38,285,800	USD 4.162% / -GBP 3.23%			437,033	2,341,923		6,104,814	(2,374,344)				918,335		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AE6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/25/2023	11/08/2028		317,280	USD 6.509% / -EUR 4.71%			5,607	6,630		3,403	20,745				3,116		B023
Currency Swap	INTERTEK FINANCE PLC 461127G#3	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/21/2026		80,081,000	USD 5.5415% / -EUR 3.94%			1,412,704	4,489,496		3,837,169	5,047,956				562,366		B023
Currency Swap	INTERTEK FINANCE PLC 461127G#3	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/21/2026		2,194,000	USD 5.5415% / -EUR 3.94%			38,704	123,000		105,128	138,300				15,407		B023
Currency Swap	M FINANCE F6101#AB1	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/18/2024	05/07/2034		6,396,000	USD 6.675% / -EUR 4.69%			152,473	183,000		171,619	183,000				97,806		B023
Currency Swap	M FINANCE F6101#AB1	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/18/2024	05/07/2034		8,528,000	USD 6.675% / -EUR 4.69%			203,297	244,000		228,826	244,000				130,407		B023
Currency Swap	M FINANCE F6101#AB1	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/18/2024	05/07/2034		1,066,000	USD 6.675% / -EUR 4.69%			25,412	30,500		28,603	30,500				16,301		B023
Currency Swap	M FINANCE F6101#AB1	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/18/2024	05/07/2034		4,264,000	USD 6.675% / -EUR 4.69%			101,648	122,000		114,413	122,000				65,204		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	05/23/2034		13,908,700	USD 6.173% / EUR 4.26%			334,705	447,199		383,458	447,199				213,185		B023
Currency Swap	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	05/23/2034		16,583,450	USD 6.173% / EUR 4.26%			399,071	533,199		457,200	533,199				254,182		B023
Currency Swap	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	05/23/2034		3,209,700	USD 6.173% / EUR 4.26%			77,240	103,200		88,490	103,200				49,197		B023
Currency Swap	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	05/23/2034		9,094,150	USD 6.173% / EUR 4.26%			218,845	292,400		250,723	292,400				139,390		B023
Currency Swap	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/30/2024	06/18/2034		29,796,250	USD 5.6845% / EUR 4%			14,147	1,319,999		743,620	1,319,999				458,429		B023
Currency Swap	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/30/2024	06/18/2034		7,584,500	USD 5.6845% / EUR 4%			3,601	336,000		189,285	336,000				116,691		B023
Currency Swap	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/30/2024	06/18/2034		24,378,750	USD 5.6845% / EUR 4%			11,575	1,079,999		608,417	1,079,999				375,078		B023
Currency Swap	AMVEST RCF CUSTODIAN BV N0516#AA6	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/26/2023	11/08/2030		422,240	USD 7.06% / EUR 5.19%			7,706	8,040		3,287	27,660				5,110		B023
Currency Swap	MULLEN GROUP LTD C5864@AN9	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/06/2024	07/10/2034		13,331,625	USD 6.57% / CAD 5.93%			121,061	642,152		69,364	642,152				205,765		B023
Currency Swap	MULLEN GROUP LTD C5864@AN9	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/06/2024	07/10/2034		14,062,125	USD 6.57% / CAD 5.93%			127,695	677,338		73,164	677,338				217,040		B023
Currency Swap	MULLEN GROUP LTD C5864@AN9	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/06/2024	07/10/2034		5,296,125	USD 6.57% / CAD 5.93%			48,093	255,102		27,555	255,102				81,742		B023
Currency Swap	BRUKER CORPORATION 116794D*6	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2024	04/15/2039		7,041,000	USD 6.1525% / CHF 2.71%			(300,944)	420,310		(406,365)	420,310				133,110		B023
Currency Swap	BRUKER CORPORATION 116794D*6	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2024	04/15/2039		21,123,000	USD 6.1525% / CHF 2.71%			(902,832)	1,260,931		(1,219,096)	1,260,931				399,329		B023
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/11/2011	04/28/2031		11,356,450	USD 5.6975% / GBP 5.57%			144,580	2,464,411		2,701,576	(14,181)				142,816		B023
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/11/2011	04/28/2031		11,036,550	USD 5.6975% / GBP 5.57%			140,507	2,394,991		2,625,475	(13,782)				138,793		B023
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/11/2011	04/28/2031		11,676,350	USD 5.6975% / GBP 5.57%			148,653	2,533,831		2,777,677	(14,581)				146,839		B023
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/11/2011	04/28/2031		799,750	USD 5.6975% / GBP 5.57%			10,182	173,550		190,252	(999)				10,057		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2039		4,285,500	USD 4.355% / GBP 4.09%			54,734	1,154,500		1,255,476	(17,969)				82,204		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2039		857,100	USD 4.355% / GBP 4.09%			10,947	230,900		251,095	(3,594)				16,441		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2039		9,428,100	USD 4.355% / GBP 4.09%			120,416	2,539,900		2,762,048	(39,531)				180,849		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2034		2,142,750	USD 4.1325% / GBP 3.87%			26,147	577,250		600,600	12,331				33,394		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2034		428,550	USD 4.1325% / GBP 3.87%			5,229	115,450		120,120	2,466				6,679		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2034		4,714,050	USD 4.1325% / GBP 3.87%			57,523	1,269,950		1,321,321	27,129				73,466		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2044		1,714,200	USD 4.6425% / GBP 4.38%			23,081	461,800		532,731	22,400				38,065		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2044		428,550	USD 4.6425% / GBP 4.38%			5,770	115,450		133,183	5,600				9,516		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2044		4,285,500	USD 4.6425% / GBP 4.38%			57,703	1,154,500		1,331,828	55,999				95,161		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/22/2014	10/22/2026		232,645	USD 4.035% / CAD 4.07%			2,122	58,816		54,134	17,674				1,564		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		1,395,868	.USD 4.035% / -CAD 4.07%			12,732	352,898		324,805	106,046				9,385		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		1,395,868	.USD 4.035% / -CAD 4.07%			12,732	352,898		324,805	106,046				9,385		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		2,791,736	.USD 4.035% / -CAD 4.07%			25,465	705,796		649,609	212,091				18,770		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		232,645	.USD 4.035% / -CAD 4.07%			2,122	58,816		54,134	17,674				1,564		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		232,645	.USD 4.035% / -CAD 4.07%			2,122	58,816		54,134	17,674				1,564		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		426,025	.USD 3.81% / -GBP 3.58%			4,884	112,925		114,157	5,816				4,664		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		2,982,175	.USD 3.81% / -GBP 3.58%			34,188	790,475		799,096	40,711				32,649		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		2,982,175	.USD 3.81% / -GBP 3.58%			34,188	790,475		799,096	40,711				32,649		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		5,964,350	.USD 3.81% / -GBP 3.58%			68,376	1,580,950		1,598,192	81,422				65,299		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		426,025	.USD 3.81% / -GBP 3.58%			4,884	112,925		114,157	5,816				4,664		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		426,025	.USD 3.81% / -GBP 3.58%			4,884	112,925		114,157	5,816				4,664		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		7,037,000	USD 4.0655% / -EUR 2.434%			125,940	616,900		561,462	417,743				48,060		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		681,000	USD 4.0655% / -EUR 2.434%			12,188	59,700		54,335	40,427				4,651		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		113,500	USD 4.0655% / -EUR 2.434%			2,031	9,950		9,056	6,738				775		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		227,000	USD 4.0655% / -EUR 2.434%			4,063	19,900		18,112	13,476				1,550		B023
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039		7,282,266	.USD 3.10325% / -GBP 2.3%			48,413	(184,829)		135,974	139,125				137,473		B023
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039		15,084,693	.USD 3.10325% / -GBP 2.3%			100,283	(382,859)		281,660	288,188				284,765		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG@3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		1,075,600	.USD 3.946% / -EUR 1.71%			24,109	40,100		43,533	45,561				8,221		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG@3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		1,075,600	.USD 3.946% / -EUR 1.71%			24,109	40,100		43,533	45,561				8,221		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG@3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		2,151,200	.USD 3.946% / -EUR 1.71%			48,218	80,200		87,066	91,123				16,443		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG@3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		1,075,600	.USD 3.946% / -EUR 1.71%			24,109	40,100		43,533	45,561				8,221		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		5,688,760	.USD 4.572% / -AUD 4.98%			13,062	921,304		942,139	486,637				138,804		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		6,124,090	USD 3.845% / AUD 3.64%			27,754	613,653		662,567	280,022				77,977		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		6,743,380	USD 3.845% / AUD 3.64%			30,560	675,708		729,568	308,338				85,862		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		3,027,640	USD 3.845% / AUD 3.64%			13,721	303,379		327,561	138,438				38,550		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		9,839,830	USD 3.845% / AUD 3.64%			44,593	985,982		1,064,574	449,922				125,288		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		3,761,600	USD 2.704% / EUR 1.38%			55,269	448,000		277,765	221,280				62,317		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		1,880,800	USD 2.704% / EUR 1.38%			27,635	224,000		138,882	110,640				31,158		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		6,230,150	USD 2.704% / EUR 1.38%			91,540	742,000		460,048	366,495				103,212		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		5,498,060	USD 3.0735% / EUR 1.62%			88,512	631,210		479,604	319,601				67,460		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		6,901,820	USD 3.0735% / EUR 1.62%			111,111	792,370		602,056	401,201				84,684		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		5,498,060	USD 3.0735% / EUR 1.62%			88,512	631,210		479,604	319,601				67,460		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		8,890,480	USD 3.0735% / EUR 1.62%			143,126	1,020,680		775,529	516,802				109,084		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		5,444,000	USD 3.318% / GBP 2.51%			53,862	434,400		1,142,157	89,599				153,735		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		2,041,500	USD 3.318% / GBP 2.51%			20,198	162,900		428,309	33,600				57,651		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / GBP 2.51%			6,733	54,300		142,770	11,200				19,217		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		398,406	USD 2.857% / CAD 3.19%			63	50,750		12,569	31,533				5,279		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		1,115,538	USD 2.857% / CAD 3.19%			177	142,099		35,194	88,293				14,780		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		2,151,394	USD 2.857% / CAD 3.19%			342	274,048		67,874	170,280				28,505		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		398,406	USD 2.857% / CAD 3.19%			63	50,750		12,569	31,533				5,279		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		239,044	USD 2.857% / CAD 3.19%			38	30,450		7,542	18,920				3,167		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		398,406	USD 2.857% / CAD 3.19%			63	50,750		12,569	31,533				5,279		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		5,240,250	USD 3.256% / EUR 1.57%			95,764	580,500		519,834	112,689				90,473		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		4,075,750	USD 3.256% / EUR 1.57%			74,483	451,500		404,315	87,647				70,368		B023

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		1,348,100	USD 3.3% / GBP 2.64%			10,971	95,700		142,424	(6,964)				20,323		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		8,088,600	USD 3.3% / GBP 2.64%			65,826	574,201		854,546	(41,786)				121,937		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		4,044,300	USD 3.3% / GBP 2.64%			32,913	287,100		427,273	(20,893)				60,968		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		4,044,300	USD 3.3% / GBP 2.64%			32,913	287,100		427,273	(20,893)				60,968		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		6,740,500	USD 3.3% / GBP 2.64%			54,855	478,500		712,122	(34,822)				101,614		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		2,580,200	USD 3.376% / -GBP 2.83%			19,391	200,640		257,463	15,299				35,334		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		135,800	USD 3.376% / -GBP 2.83%			1,021	10,560		13,551	805				1,860		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		1,901,200	USD 3.376% / -GBP 2.83%			14,288	147,840		189,710	11,273				26,036		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		407,400	USD 3.376% / -GBP 2.83%			3,062	31,680		40,652	2,416				5,579		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		543,200	USD 3.376% / -GBP 2.83%			4,082	42,240		54,203	3,221				7,439		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		135,800	USD 3.376% / -GBP 2.83%			1,021	10,560		13,551	805				1,860		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		7,945,200	USD 3.754% / -EUR 2.38%			113,403	489,600		195,230	497,881				120,835		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		441,400	USD 3.754% / -EUR 2.38%			6,300	27,200		10,846	27,660				6,713		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		6,289,950	USD 3.754% / -EUR 2.38%			89,777	387,600		154,557	394,156				95,661		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		1,324,200	USD 3.754% / -EUR 2.38%			18,900	81,600		32,538	82,980				20,139		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		1,655,250	USD 3.754% / -EUR 2.38%			23,626	102,000		40,673	103,725				25,174		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		441,400	USD 3.754% / -EUR 2.38%			6,300	27,200		10,846	27,660				6,713		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		5,186,450	USD 3.919% / -EUR 2.58%			72,444	319,600		83,318	325,005				90,781		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		1,213,850	USD 3.919% / -EUR 2.58%			16,955	74,800		19,500	76,065				21,247		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		4,745,050	USD 3.919% / -EUR 2.58%			66,278	292,400		76,228	297,345				83,055		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		441,400	USD 3.919% / -EUR 2.58%			6,165	27,200		7,091	27,660				7,726		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		17,017,000	USD 4.095% / -GBP 3.23%			164,390	735,801		1,545,915	(308,215)				238,005		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		1,701,700	USD 4.095% / -GBP 3.23%			16,439	73,580		154,592	(30,822)				23,800		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		61,523,000	USD 4.095% / -GBP 3.23%			594,332	2,660,204		5,589,079	(1,114,317)				860,479		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		3,403,400	USD 4.095% / GBP 3.23%			32,878	147,160		309,183	(61,643)				47,601		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		1,701,700	USD 4.095% / GBP 3.23%			16,439	73,580		154,592	(30,822)				23,800		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		1,601,700	USD 4.725% / EUR 3.27%			23,594	48,450		(8,916)	103,725				24,607		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		533,900	USD 4.725% / EUR 3.27%			7,865	16,150		(2,972)	34,575				8,202		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		19,220,400	USD 4.725% / EUR 3.27%			283,126	581,399		(106,994)	1,244,702				295,287		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		533,900	USD 4.725% / EUR 3.27%			7,865	16,150		(2,972)	34,575				8,202		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		1,710,000	USD 5.7825% / GBP 6.31%			(21,559)	(168,600)		(293,348)	33,600				27,424		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		1,710,000	USD 5.7825% / GBP 6.31%			(21,559)	(168,600)		(293,348)	33,600				27,424		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		456,000	USD 5.7825% / GBP 6.31%			(5,749)	(44,960)		(78,226)	8,960				7,313		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AN7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/09/2023	02/28/2030		5,378,000	USD 5.4375% / EUR 4.32%			60,316	200,500		(22,354)	500,708				61,108		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		2,733,280	USD 5.6175% / GBP 5.97%			(13,806)	(22,000)		(129,082)	49,279				43,075		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		1,118,160	USD 5.6175% / GBP 5.97%			(5,648)	(9,000)		(52,806)	20,160				17,621		B023
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AC4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2023	10/11/2033		20,056,000	USD 5.51% / GBP 6.02%			(122,727)	17,601		(907,933)	358,396				297,201		B023
Currency Swap	KONINKLIJKE FRIESLANDCAMPINA NV N4282*AK2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/25/2023	02/01/2034		15,882,000	USD 6.77% / EUR 5%			618,803	349,499		14,673	319,758				239,460		B023
Currency Swap	KONINKLIJKE FRIESLANDCAMPINA NV N4282*AL0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/25/2023	02/01/2036		5,294,000	USD 6.87% / EUR 5.11%			205,780	116,500		(23,243)	116,178				88,162		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		7,464,800	USD 3.8725% / GBP 3.27%			57,124	451,361		800,278	(74,083)				131,765		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		1,732,900	USD 3.8725% / GBP 3.27%			13,261	104,780		185,779	(17,198)				30,588		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		6,798,300	USD 3.8725% / GBP 3.27%			52,024	411,060		728,825	(67,468)				120,000		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		533,200	USD 3.8725% / GBP 3.27%			4,080	32,240		57,163	(5,292)				9,412		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/10/2023	09/05/2030		1,101,800	USD 5.616% / EUR 4.38%			14,781	66,300		26,540	69,150				13,132		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/14/2023	12/21/2027		26,328,000	USD 5.463% / EUR 3.89%			456,404	1,475,999		1,147,272	1,659,602				226,964		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/14/2023	12/21/2027		1,097,000	USD 5.463% / EUR 3.89%			19,017	61,500		47,803	69,150				9,457		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		9,882,600	USD 5.94% / GBP 5.5%			73,106	113,881		630,499	131,704				216,656		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		4,814,600	USD 5.94% / GBP 5.5%			35,616	55,480		307,166	64,163				105,550		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		17,864,700	USD 5.94% / GBP 5.5%			132,153	205,861		1,139,749	238,079				391,647		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/03/2024	04/11/2039		21,036,600	USD 5.827% / -EUR 4.08%			106,005	844,349		415,069	844,349				397,543		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/03/2024	04/11/2039		32,364,000	USD 5.827% / -EUR 4.08%			163,085	1,298,999		638,568	1,298,999				611,605		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/03/2024	04/11/2039		8,630,400	USD 5.827% / -EUR 4.08%			43,489	346,400		170,285	346,400				163,095		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/26/2024	05/14/2034		23,278,420	USD 5.898% / -EUR 4.53%			(1,094,029)	1,636,469		694,626	1,636,469				356,331		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/26/2024	05/14/2034		2,004,840	USD 5.898% / -EUR 4.53%			(94,223)	140,940		59,824	140,940				30,689		B023
Currency Swap	DIPLOMA PLC 25455XA*5	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	02/28/2024	03/20/2031		1,624,500	USD 5.8096% / -EUR 4.18%			24,632	71,250		40,019	71,250				20,256		B023
Currency Swap	DIPLOMA PLC 25455XA*5	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	02/28/2024	03/20/2031		4,873,500	USD 5.8096% / -EUR 4.18%			73,897	213,750		120,058	213,750				60,768		B023
Currency Swap	DIPLOMA PLC 25455XA*5	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	02/28/2024	03/20/2031		1,083,000	USD 5.8096% / -EUR 4.18%			16,421	47,500		26,679	47,500				13,504		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*BG0	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	09/24/2024	12/12/2036		2,542,770	USD 5.4832% / -GBP 5.66%			(131,420)	163,210		124,489	163,210				43,962		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*BG0	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	09/24/2024	12/12/2036		2,275,110	USD 5.4832% / -GBP 5.66%			(117,586)	146,030		111,385	146,030				39,334		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		6,708,799	USD 5.1225% / -CAD 5.34%			78,604	1,911,135		1,664,898	511,427				69,325		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		6,125,425	USD 5.1225% / -CAD 5.34%			71,769	1,744,950		1,520,124	466,955				63,297		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		9,917,355	USD 5.1225% / -CAD 5.34%			116,197	2,825,157		2,461,153	756,023				102,481		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		16,334,468	USD 5.1225% / -CAD 5.34%			191,383	4,653,199		4,053,663	1,245,214				168,792		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		5,730,700	USD 4.56% / -GBP 4.378%			71,787	1,472,540		1,527,999	37,851				61,088		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		10,450,100	USD 4.56% / -GBP 4.378%			130,906	2,685,221		2,786,352	69,022				111,395		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		10,450,100	USD 4.56% / -GBP 4.378%			130,906	2,685,221		2,786,352	69,022				111,395		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		17,023,550	USD 4.56% / -GBP 4.378%			213,251	4,374,311		4,539,057	112,440				181,467		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		1,011,300	USD 4.56% / -GBP 4.378%			12,668	259,860		269,647	6,680				10,780		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		1,854,050	USD 4.56% / -GBP 4.378%			23,225	476,410		494,353	12,246				19,764		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		5,112,300	USD 4.045% / -GBP 3.79%			62,634	1,355,100		1,400,013	67,199				80,009		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		852,050	USD 4.045% / -GBP 3.79%			10,439	225,850		233,335	11,200				13,335		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		11,076,650	USD 4.045% / -GBP 3.79%			135,707	2,936,051		3,033,361	145,598				173,353		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AG4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/16/2018	06/05/2028		701,550	USD 4.101% / -GBP 2.7%			11,759	75,350		103,507	(19,078)				6,497		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AG4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/16/2018	06/05/2028		1,403,100	USD 4.101% / -GBP 2.7%			23,518	150,700		207,014	(38,155)				12,993		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AG4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/16/2018	06/05/2028		2,806,200	USD 4.101% / -GBP 2.7%			47,037	301,400		414,028	(76,310)				25,986		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		2,603,700	USD 4.20375% / -AUD 4.65%			9,844	560,504		518,083	158,637				37,466		B023

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		1,104,600	USD 4.20375% / -AUD 4.65%			4,176	237,790		219,793	67,301				15,895		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		3,392,700	USD 4.20375% / -AUD 4.65%			12,827	730,354		675,078	206,709				48,819		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		315,600	USD 4.20375% / -AUD 4.65%			1,193	67,940		62,798	19,229				4,541		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		15,858,900	USD 4.4425% / -AUD 5%			52,155	3,413,981		3,216,424	1,270,312				382,699		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		1,814,700	USD 4.4425% / -AUD 5%			5,968	390,655		368,049	145,359				43,791		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		5,365,200	USD 4.4425% / -AUD 5%			17,645	1,154,979		1,088,144	429,757				129,470		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		394,500	USD 4.4425% / -AUD 5%			1,297	84,925		80,011	31,600				9,520		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		29,128,500	USD 4.53% / -GBP 2.97%			468,044	949,502		5,417,470	(3,537,441)				542,218		B023
Currency Swap	GROSVENOR LTD G4133@AE3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		1,158,300	USD 4.245% / -GBP 2.75%			17,634	31,140		90,228	(40,124)				11,371		B023
Currency Swap	GROSVENOR LTD G4133@AE3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		128,700	USD 4.245% / -GBP 2.75%			1,959	3,460		10,025	(4,458)				1,263		B023
Currency Swap	GROSVENOR LTD G4133@AE3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		2,316,600	USD 4.245% / -GBP 2.75%			35,267	62,280		180,457	(80,247)				22,742		B023
Currency Swap	GROSVENOR LTD G4133@AF0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2033		5,920,200	USD 4.468% / -GBP 2.95%			91,607	159,160		761,928	(449,521)				88,097		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/24/2018	01/24/2049		6,461,500	USD 5.028% / -GBP 3.21%			120,426	199,500		1,957,075	(1,511,695)				158,545		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/24/2018	01/24/2049		1,938,450	USD 5.028% / -GBP 3.21%			36,128	59,850		587,122	(453,509)				47,563		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		1,212,440	USD 4.615% / -AUD 4.72%			3,931	159,885		195,518	17,809				22,969		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		2,852,800	USD 4.615% / -AUD 4.72%			9,250	376,199		460,042	41,903				54,046		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		142,640	USD 4.615% / -AUD 4.72%			462	18,810		23,002	2,095				2,702		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		633,420	USD 3.666% / -AUD 3.48%			3,572	76,185		75,124	40,917				6,783		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		7,601,040	USD 3.666% / -AUD 3.48%			42,865	914,218		901,494	491,000				81,391		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		2,392,920	USD 3.666% / -AUD 3.48%			13,494	287,809		283,804	154,574				25,623		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		633,420	USD 3.666% / -AUD 3.48%			3,572	76,185		75,124	40,917				6,783		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		563,040	USD 3.771% / -AUD 3.66%			2,863	67,720		69,318	27,705				7,225		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		2,181,780	USD 3.771% / -AUD 3.66%			11,094	262,414		268,607	107,356				27,996		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		563,040	USD 3.771% / -AUD 3.66%			2,863	67,720		69,318	27,705				7,225		B023

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		6,967,620	.USD 3.771% / -AUD 3.66%			35,429	838,033		857,811	342,846				89,408		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		3,356,400	.USD 3.647% / -EUR 1.18%			84,626	249,900		276,063	107,781				26,161		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		5,594,000	.USD 3.647% / -EUR 1.18%			141,043	416,500		460,105	179,635				43,602		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		3,915,800	.USD 3.647% / -EUR 1.18%			98,730	291,550		322,074	125,744				30,521		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		1,678,200	.USD 3.647% / -EUR 1.18%			42,313	124,950		138,032	53,890				13,081		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		5,005,800	.USD 3.197% / -EUR 1.07%			108,375	346,050		344,145	234,797				33,986		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		22,804,200	.USD 3.197% / -EUR 1.07%			493,709	1,576,449		1,567,774	1,069,631				154,827		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		1,668,600	.USD 3.197% / -EUR 1.07%			36,125	115,350		114,715	78,266				11,329		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		1,668,600	.USD 3.197% / -EUR 1.07%			36,125	115,350		114,715	78,266				11,329		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/16/2021	06/16/2061		1,389,000	.USD 3.362% / -GBP 2.07%			20,240	136,600		447,687	22,400				41,948		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/16/2021	06/16/2061		694,500	.USD 3.362% / -GBP 2.07%			10,120	68,300		223,844	11,200				20,974		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/16/2021	06/16/2061		2,083,500	.USD 3.362% / -GBP 2.07%			30,360	204,900		671,531	33,600				62,922		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		1,737,500	.USD 2.723% / -GBP 2.06%			13,773	172,000		198,329	7,986				16,160		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		1,042,500	.USD 2.723% / -GBP 2.06%			8,264	103,200		118,998	4,792				9,696		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		1,737,500	.USD 2.723% / -GBP 2.06%			13,773	172,000		198,329	7,986				16,160		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		4,170,000	.USD 2.723% / -GBP 2.06%			33,055	412,800		475,991	19,166				38,785		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		1,042,500	.USD 2.723% / -GBP 2.06%			8,264	103,200		118,998	4,792				9,696		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		1,218,600	.USD 3.552% / -EUR 1.84%			23,887	183,100		173,004	(8,258)				24,757		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		3,655,800	.USD 3.552% / -EUR 1.84%			71,661	549,300		519,013	(24,775)				74,271		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		4,874,400	.USD 3.552% / -EUR 1.84%			95,548	732,400		692,017	(33,034)				99,028		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		1,218,600	.USD 3.552% / -EUR 1.84%			23,887	183,100		173,004	(8,258)				24,757		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		1,218,600	.USD 3.299% / -EUR 1.56%			23,756	183,100		170,894	12,732				25,496		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		1,827,900	.USD 3.299% / -EUR 1.56%			35,634	274,650		256,340	19,099				38,244		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		1,218,600	.USD 3.299% / -EUR 1.56%			23,756	183,100		170,894	12,732				25,496		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		4,874,400	.USD 3.299% / -EUR 1.56%			95,023	732,400		683,574	50,930				101,983		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		1,218,600	.USD 3.299% / -EUR 1.56%			23,756	183,100		170,894	12,732				25,496		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		1,218,600	.USD 3.299% / -EUR 1.56%			23,756	183,100		170,894	12,732				25,496		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		1,383,500	.USD 2.773% / -GBP 2.02%			12,233	131,100		193,679	(24,502)				23,699		B023

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		4,842,250	USD 2.773% / -GBP 2.02%			42,814	458,850		677,877	(85,757)				82,946		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		6,225,750	USD 2.773% / -GBP 2.02%			55,047	589,950		871,556	(110,258)				106,645		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		2,767,000	USD 2.773% / -GBP 2.02%			24,465	262,200		387,358	(49,004)				47,398		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		2,075,250	USD 2.911% / -GBP 2.1%			20,793	196,650		309,736	(54,724)				36,692		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		5,534,000	USD 2.911% / -GBP 2.1%			55,449	524,400		825,963	(145,932)				97,844		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		6,225,750	USD 2.911% / -GBP 2.1%			62,380	589,950		929,209	(164,173)				110,075		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		3,458,750	USD 2.911% / -GBP 2.1%			34,656	327,750		516,227	(91,207)				61,153		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/05/2021	11/16/2051		4,083,000	USD 3.295% / -GBP 2.51%			39,457	325,800		775,525	67,199				105,869		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/05/2021	11/16/2051		1,361,000	USD 3.295% / -GBP 2.51%			13,152	108,600		258,508	22,400				35,290		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/05/2021	11/16/2051		680,500	USD 3.295% / -GBP 2.51%			6,576	54,300		129,254	11,200				17,645		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		1,185,750	USD 3.905% / -GBP 3.18%			10,309	58,590		101,945	(8,937)				16,238		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		527,000	USD 3.905% / -GBP 3.18%			4,582	26,040		45,309	(3,972)				7,217		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		6,719,250	USD 3.905% / -GBP 3.18%			58,415	332,010		577,687	(50,643)				92,016		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		527,000	USD 3.905% / -GBP 3.18%			4,582	26,040		45,309	(3,972)				7,217		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		1,185,750	USD 3.905% / -GBP 3.18%			10,309	58,590		101,945	(8,937)				16,238		B023
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/15/2022	06/28/2029		13,018,750	USD 4.812% / -EUR 3.3%			191,554	74,999		(212,193)	936,264				137,980		B023
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/15/2022	06/28/2029		520,750	USD 4.812% / -EUR 3.3%			7,662	3,000		(8,488)	37,451				5,519		B023
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/15/2022	06/28/2029		28,641,250	USD 4.812% / -EUR 3.3%			421,418	164,999		(466,825)	2,059,781				303,555		B023
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/15/2022	06/28/2029		520,750	USD 4.812% / -EUR 3.3%			7,662	3,000		(8,488)	37,451				5,519		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		2,120,920	USD 5.423% / -GBP 5.49%			(5,683)	(8,160)		(42,340)	38,080				39,293		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		10,230,320	USD 5.423% / -GBP 5.49%			(27,412)	(39,359)		(204,227)	183,678				189,529		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/24/2023	09/06/2035		4,799,451	USD 5.647% / -JPY 1.5%			201,439	345,392		563,934	511,184				78,452		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/24/2023	09/06/2035		2,742,544	USD 5.647% / -JPY 1.5%			115,108	197,367		322,248	292,105				44,830		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2038		49,856,504	USD 6.31% / -JPY 1.84%			2,266,734	2,325,326		7,095,162	5,455,061				928,064		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2038		23,026,096	USD 6.31% / -JPY 1.84%			1,046,885	1,073,946		3,276,882	2,519,406				428,624		B023

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2038		17,419,742	.USD 6.31% / -JPY 1.84%			791,991	812,463		2,479,032	1,905,985				324,263		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2043		12,293,933	.USD 6.44% / -JPY 2.12%			541,936	573,394		2,138,720	1,345,144				266,972		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2043		5,679,770	.USD 6.44% / -JPY 2.12%			250,373	264,907		988,084	621,453				123,341		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2043		4,298,205	.USD 6.44% / -JPY 2.12%			189,472	200,470		747,739	470,289				93,339		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		1,785,000	.USD 2.935% / -EUR 1.66%			26,076	231,750		154,423	123,418				25,166		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		2,380,000	.USD 2.935% / -EUR 1.66%			34,768	309,000		205,898	164,557				33,554		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		1,785,000	.USD 2.935% / -EUR 1.66%			26,076	231,750		154,423	123,418				25,166		B023
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		699,950	.USD 2.94% / -GBP 2.34%			5,443	73,750		86,871	3,295				9,080		B023
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		699,950	.USD 2.94% / -GBP 2.34%			5,443	73,750		86,871	3,295				9,080		B023
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		699,950	.USD 2.94% / -GBP 2.34%			5,443	73,750		86,871	3,295				9,080		B023
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		1,399,900	.USD 2.94% / -GBP 2.34%			10,886	147,500		173,742	6,589				18,160		B023
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		699,950	.USD 2.94% / -GBP 2.34%			5,443	73,750		86,871	3,295				9,080		B023
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		699,950	.USD 2.94% / -GBP 2.34%			5,443	73,750		86,871	3,295				9,080		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		2,094,040	.USD 4.92% / -GBP 4.41%			30,479	465,920		510,118	(12,726)				21,005		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		3,382,680	.USD 4.92% / -GBP 4.41%			49,236	752,640		824,036	(20,557)				33,931		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		10,631,280	.USD 4.92% / -GBP 4.41%			154,742	2,365,441		2,589,828	(64,607)				106,640		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		9,342,640	.USD 4.92% / -GBP 4.41%			135,985	2,078,721		2,275,909	(56,776)				93,714		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		10,953,440	.USD 5.265% / -GBP 4.68%			173,063	2,437,121		2,960,873	(323,148)				164,551		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		7,248,600	.USD 5.265% / -GBP 4.68%			114,527	1,612,800		1,959,401	(213,848)				108,894		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		48,162,920	.USD 5.265% / -GBP 4.68%			760,970	10,716,163		13,019,134	(1,420,901)				723,543		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		7,824,420	.USD 4.083% / -GBP 3.54%			89,690	1,437,180		1,588,009	(950)				94,574		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		1,534,200	.USD 4.083% / -GBP 3.54%			17,586	281,800		311,374	(186)				18,544		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		3,068,400	.USD 4.083% / -GBP 3.54%			35,173	563,600		622,749	(373)				37,088		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		86,222,040	.USD 4.083% / -GBP 3.54%			988,352	15,837,165		17,499,240	(10,473)				1,042,167		B023

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		41,008,400	USD 3.433% / -GBP 2.36%			444,388	1,683,043		3,788,768	(1,135,732)				640,356		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		42,575,600	USD 3.433% / -GBP 2.36%			461,371	1,747,363		3,933,562	(1,179,135)				664,828		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		22,985,600	USD 3.433% / -GBP 2.36%			249,084	943,362		2,123,641	(636,588)				358,926		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		1,697,800	USD 3.433% / -GBP 2.36%			18,398	69,680		156,860	(47,021)				26,512		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		2,361,870	USD 3.195% / -EUR 1.31%			45,761	187,320		172,985	105,531				22,812		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		8,885,130	USD 3.195% / -EUR 1.31%			172,147	704,680		650,754	396,996				85,818		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		5,994,300	USD 4.15375% / -AUD 4.44%			28,777	1,164,929		1,085,331	490,267				56,454		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		2,536,050	USD 4.15375% / -AUD 4.44%			12,175	492,854		459,179	207,421				23,885		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		11,988,600	USD 4.15375% / -AUD 4.44%			57,555	2,329,857		2,170,662	980,534				112,909		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		7,685,000	USD 4.15375% / -AUD 4.44%			36,894	1,493,498		1,391,450	628,547				72,377		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		845,350	USD 4.15375% / -AUD 4.44%			4,058	164,285		153,060	69,140				7,962		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		4,278,660	USD 4.287% / -AUD 4.42%			15,677	687,589		647,695	337,407				41,447		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		442,620	USD 4.287% / -AUD 4.42%			1,622	71,130		67,003	34,904				4,288		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		6,196,680	USD 4.287% / -AUD 4.42%			22,705	995,818		938,040	488,659				60,026		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		2,615,600	USD 4.1645% / -GBP 2.66%			40,525	110,800		678,142	(472,230)				63,632		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		5,871,150	USD 4.3325% / -GBP 2.79%			94,623	235,350		1,149,956	(730,259)				111,989		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		4,041,160	USD 4.625% / -GBP 2.94%			71,261	158,720		1,296,779	(989,046)				108,539		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		12,834,000	USD 4.316% / -GBP 2.89%			180,584	310,001		1,575,667	(917,493)				194,840		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		29,518,200	USD 4.316% / -GBP 2.89%			415,344	713,002		3,624,034	(2,110,233)				448,132		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		1,283,400	USD 4.316% / -GBP 2.89%			18,058	31,000		157,567	(91,749)				19,484		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		11,550,600	USD 4.494% / -GBP 2.99%			171,460	279,001		2,028,651	(1,356,535)				217,798		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		26,951,400	USD 4.494% / -GBP 2.99%			400,073	651,002		4,733,519	(3,165,249)				508,195		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		1,283,400	USD 4.494% / -GBP 2.99%			19,051	31,000		225,406	(150,726)				24,200		B023

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		2,279,970	USD 3.65% / AUD 3.57%			7,507	236,774		239,508	118,561				29,420		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		2,556,330	USD 3.65% / AUD 3.57%			8,418	265,474		268,540	132,932				32,986		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		1,174,530	USD 3.65% / AUD 3.57%			3,868	121,975		123,383	61,077				15,156		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		3,661,770	USD 3.65% / AUD 3.57%			12,058	380,274		384,665	190,416				47,251		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		6,188,805	USD 2.965% / JPY 0.28%			171,342	1,925,633		1,653,988	791,059				66,683		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		13,855,533	USD 2.965% / JPY 0.28%			383,601	4,311,120		3,702,958	1,771,028				149,290		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		923,702	USD 2.965% / JPY 0.28%			25,573	287,408		246,864	118,069				9,953		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		923,702	USD 2.965% / JPY 0.28%			25,573	287,408		246,864	118,069				9,953		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		4,618,511	USD 2.965% / JPY 0.28%			127,867	1,437,040		1,234,319	590,343				49,763		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737@AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		5,668,200	USD 3.785% / GBP 2.66%			55,249	(218,080)		662,748	105,279				127,221		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737@AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		7,718,400	USD 3.785% / GBP 2.66%			75,232	(296,959)		902,465	143,358				173,238		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737@AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		241,200	USD 3.785% / GBP 2.66%			2,351	(9,280)		28,202	4,480				5,414		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737@AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		241,200	USD 3.785% / GBP 2.66%			2,351	(9,280)		28,202	4,480				5,414		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		24,342,950	USD 3.1571% / GBP 2.27%			220,099	422,112		1,915,133	(725,524)				383,152		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		13,509,700	USD 3.1571% / GBP 2.27%			122,149	234,261		1,062,848	(402,647)				212,639		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		561,350	USD 3.28% / EUR 2%			7,861	43,600		24,790	34,575				6,580		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		3,929,450	USD 3.28% / EUR 2%			55,028	305,200		173,528	242,025				46,060		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		561,350	USD 3.28% / EUR 2%			7,861	43,600		24,790	34,575				6,580		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		4,490,800	USD 3.28% / EUR 2%			62,889	348,800		198,318	276,600				52,640		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		561,350	USD 3.365% / EUR 2.05%			8,074	43,600		22,478	34,575				7,686		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		4,490,800	USD 3.365% / EUR 2.05%			64,596	348,800		179,822	276,600				61,487		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		561,350	USD 3.365% / EUR 2.05%			8,074	43,600		22,478	34,575				7,686		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		4,490,800	USD 3.365% / EUR 2.05%			64,596	348,800		179,822	276,600				61,487		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		1,971,000	USD 3.2255% / GBP 2.77%			11,218	92,400		145,484	33,600				32,534		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		657,000	USD 3.2255% / GBP 2.77%			3,739	30,800		48,495	11,200				10,845		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		3,285,000	USD 3.2255% / GBP 2.77%			18,696	154,000		242,474	55,999				54,224		B023

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		714,300	.USD 5.878% / -GBP %			(13,894)	(37,140)		(62,773)	21,868				10,048		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		2,976,250	.USD 5.878% / -GBP %			(57,892)	(154,750)		(261,556)	91,115				41,867		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		952,400	.USD 5.878% / -GBP %			(18,525)	(49,520)		(83,698)	29,157				13,397		B023
Currency Swap	DYSON FINANCE LIMITED G294A@AP4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		43,526,323	.USD 5.674% / -JPY 1.37%			1,931,599	3,439,786		5,381,943	4,600,654				635,675		B023
Currency Swap	BLUECO 22 LTD G1339#AA7	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/16/2023	07/13/2027		14,902,125	USD % / -GBP %			2,342	(439,774)		(460,948)	289,099				118,552		B023
Currency Swap	BLUECO 22 LTD G1339#AA7	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/16/2023	07/13/2027		21,288,750	USD % / -GBP %			3,377	(628,248)		(658,497)	412,998				169,360		B023
Currency Swap	BRUKER CORPORATION 116794C#3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/10/2024	04/15/2036		4,694,000	USD 5.8875% / -CHF 2.62%			(206,548)	280,207		(188,070)	280,207				78,881		B023
Currency Swap	BRUKER CORPORATION 116794C#3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/10/2024	04/15/2036		4,694,000	USD 5.8875% / -CHF 2.62%			(206,548)	280,207		(188,070)	280,207				78,881		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AE1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/18/2024	04/18/2044		3,420,630	.USD 6.09% / -GBP 5.84%			(56,768)	39,150		133,155	39,150				75,156		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AE1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/18/2024	04/18/2044		12,288,930	.USD 6.09% / -GBP 5.84%			(203,943)	140,651		478,372	140,651				270,004		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AE1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/18/2024	04/18/2044		380,070	.USD 6.09% / -GBP 5.84%			(6,308)	4,350		14,795	4,350				8,351		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AT4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/22/2024	06/17/2054		2,917,080	.USD 6.053% / -EUR 4.29%			5,589	121,230		(50,234)	121,230				79,191		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AT4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/22/2024	06/17/2054		8,751,240	.USD 6.053% / -EUR 4.29%			16,768	363,690		(150,701)	363,690				237,574		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AT4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/22/2024	06/17/2054		2,484,920	.USD 6.053% / -EUR 4.29%			4,761	103,270		(42,792)	103,270				67,459		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AT4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/22/2024	06/17/2054		216,080	.USD 6.053% / -EUR 4.29%			414	8,980		(3,721)	8,980				5,866		B023
Currency Swap	HOLMAN LEASING LIMITED G4640#AA5	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/10/2024	05/15/2029		29,751,625	.USD 5.917% / -GBP 5.51%			518,216	7,127		362,043	7,127				311,065		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		26,109,900	.USD 3.997% / -GBP 2.86%			298,299	936,662		2,623,997	(988,942)				363,386		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		25,070,700	.USD 3.997% / -GBP 2.86%			286,427	899,382		2,519,559	(949,581)				348,923		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		1,871,480	.USD 4.645% / -AUD 4.85%			8,336	261,690		316,279	164,319				40,905		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		1,655,540	.USD 4.645% / -AUD 4.85%			7,374	231,495		279,785	145,359				36,186		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		2,015,440	.USD 4.725% / -AUD 4.9%			9,717	281,819		351,827	176,959				49,486		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		1,871,480	.USD 4.725% / -AUD 4.9%			9,023	261,690		326,697	164,319				45,951		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AJ4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	11/19/2024	12/05/2031		47,646,000	USD 5.7215% / -EUR 3.85%			2,047	1,048,498		665,209	1,048,498				627,206		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		10,208,000	.USD 4.75% / -GBP 2.97%			182,761	188,801		2,914,454	179,198				250,343		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		3,828,000	USD 4.75% / GBP 2.97%			68,535	70,800		1,092,920	67,199				93,879		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		10,907,200	USD 5.803% / GBP 5.98%			(12,478)	261,801		(18,966)	190,398				236,652		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		5,132,800	USD 5.803% / GBP 5.98%			(5,872)	123,200		(8,925)	89,599				111,366		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		13,473,600	USD 5.803% / GBP 5.98%			(15,414)	323,401		(23,429)	235,197				292,335		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		5,132,800	USD 5.803% / GBP 5.98%			(5,872)	123,200		(8,925)	89,599				111,366		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@BC4	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	01/30/2024	02/15/2039		4,682,720	USD 5.7115% / GBP 5.47%			(16,767)	48,840		137,045	48,840				88,025		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@BC4	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	01/30/2024	02/15/2039		126,560	USD 5.7115% / GBP 5.47%			(453)	1,320		3,704	1,320				2,379		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AS6	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		1,080,400	USD 6.007% / EUR 4.29%			4,047	44,900		1,824	44,900				23,756		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AS6	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		3,349,240	USD 6.007% / EUR 4.29%			12,545	139,190		5,654	139,190				73,645		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AS6	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		864,320	USD 6.007% / EUR 4.29%			3,237	35,920		1,459	35,920				19,005		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AS6	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		108,040	USD 6.007% / EUR 4.29%			405	4,490		182	4,490				2,376		B023
Currency Swap	DIPLOMA PLC 25455XA#1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/28/2024	03/20/2036		1,624,500	USD 5.9965% / EUR 4.38%			24,484	71,250		23,650	71,250				27,213		B023
Currency Swap	DIPLOMA PLC 25455XA#1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/28/2024	03/20/2036		2,707,500	USD 5.9965% / EUR 4.38%			40,806	118,750		39,417	118,750				45,355		B023
Currency Swap	M FINANCE F6101#AA3	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		4,264,000	USD 6.641% / EUR 4.65%			101,820	122,000		113,561	122,000				57,814		B023
Currency Swap	M FINANCE F6101#AA3	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		5,330,000	USD 6.641% / EUR 4.65%			127,274	152,500		141,951	152,500				72,267		B023
Currency Swap	M FINANCE F6101#AA3	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		1,066,000	USD 6.641% / EUR 4.65%			25,455	30,500		28,390	30,500				14,453		B023
Currency Swap	M FINANCE F6101#AA3	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		3,198,000	USD 6.641% / EUR 4.65%			76,365	91,500		85,171	91,500				43,360		B023
Currency Swap	CHANEL LTD G2037*AP1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	05/30/2024	06/18/2036		14,627,250	USD 5.7945% / EUR 4.1%			7,840	647,999		340,456	647,999				247,707		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	CHANEL LTD G2037*AP1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	05/30/2024	06/18/2036		3,792,250	USD 5.7945% / -EUR 4.1%			2,033	168,000		88,266	168,000				64,220		B023
Currency Swap	CHANEL LTD G2037*AP1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	05/30/2024	06/18/2036		12,460,250	USD 5.7945% / -EUR 4.1%			6,679	551,999		290,018	551,999				211,009		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		5,424,300	USD 4.307% / -GBP 2.88%			85,004	289,460		559,772	(180,327)				54,944		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		2,910,600	USD 4.307% / -GBP 2.88%			45,612	155,320		300,366	(96,761)				29,482		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		396,900	USD 4.307% / -GBP 2.88%			6,220	21,180		40,959	(13,195)				4,020		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		561,250	USD 3.54% / -EUR 0.9%			14,918	43,500		46,765	22,323				3,119		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		898,000	USD 3.54% / -EUR 0.9%			23,869	69,600		74,825	35,717				4,991		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		6,735,000	USD 3.54% / -EUR 0.9%			179,021	522,000		561,186	267,880				37,433		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		4,265,500	USD 3.54% / -EUR 0.9%			113,380	330,600		355,418	169,657				23,707		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		336,750	USD 3.54% / -EUR 0.9%			8,951	26,100		28,059	13,394				1,872		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		1,010,250	USD 3.515% / -EUR 0.9%			26,836	78,300		85,028	37,239				6,307		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		1,571,500	USD 3.515% / -EUR 0.9%			41,745	121,800		132,266	57,928				9,811		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		11,674,000	USD 3.515% / -EUR 0.9%			310,105	904,800		982,547	430,320				72,878		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		7,408,500	USD 3.515% / -EUR 0.9%			196,797	574,200		623,539	273,088				46,250		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		561,250	USD 3.515% / -EUR 0.9%			14,909	43,500		47,238	20,688				3,504		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		2,283,840	USD 4.2075% / -AUD 4.35%			5,007	302,559		348,487	50,863				43,534		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		14,559,480	USD 4.2075% / -AUD 4.35%			31,920	1,928,816		2,221,607	324,251				277,531		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		21,482,370	USD 4.2075% / -AUD 4.35%			47,097	2,845,949		3,277,959	478,429				409,495		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		3,661,770	USD 3.54% / -AUD 3.38%			14,501	380,274		370,186	244,167				39,525		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		5,941,740	USD 3.54% / -AUD 3.38%			23,530	617,048		600,679	396,195				64,134		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		4,076,310	USD 3.54% / -AUD 3.38%			16,143	423,324		412,094	271,808				43,999		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		1,865,430	USD 3.54% / -AUD 3.38%			7,387	193,724		188,585	124,387				20,135		B023
Currency Swap	NRM CABIN INTERMEDIATE 1 LP/NRM CA 63002@AA2	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	01/31/2024	07/31/2033		15,722,644	USD 5.8825% / -CAD 5.583%			36,460	1,078,079		458,760	1,078,079				230,356		B023
Currency Swap	DIPLOMA PLC 25455XA@3	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/28/2024	03/20/2034		1,083,000	USD 5.886% / -EUR 4.27%			16,312	47,500		20,074	47,500				16,444		B023
Currency Swap	DIPLOMA PLC 25455XA@3	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/28/2024	03/20/2034		1,624,500	USD 5.886% / -EUR 4.27%			24,468	71,250		30,111	71,250				24,666		B023
Currency Swap	XPFIBRE GROUPE F9863#AE7	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	09/26/2024	05/14/2037		15,481,820	USD 6.088% / -EUR 4.7%			(726,948)	1,088,369		329,361	1,088,369				272,314		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	XPFIBRE GROUPE F9863#AE7	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	09/26/2024	05/14/2037		1,336,560	USD 6.088% / -EUR 4.7%			(62,758)	93,960		28,434	93,960				23,509		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		3,116,478	USD 5.4275% / -JPY 2.13%			112,287	571,301		520,148	292,105				49,739		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		4,869,497	USD 5.4275% / -JPY 2.13%			175,448	892,659		812,732	456,414				77,718		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		5,064,277	USD 5.4275% / -JPY 2.13%			182,466	928,365		845,241	474,671				80,827		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		2,142,579	USD 5.4275% / -JPY 2.13%			77,197	392,770		357,602	200,822				34,196		B023
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		21,182,000	USD 5.736% / -GBP 5.94%			(64,082)	(108,798)		(763,879)	380,795				390,262		B023
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		6,853,000	USD 5.736% / -GBP 5.94%			(20,732)	(35,200)		(247,137)	123,198				126,261		B023
Currency Swap	YORKSHIRE WATER SERVICES LIMITED G9851#AC4	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/26/2024	07/03/2034		9,090,720	USD 6.074% / -GBP 5.68%			117,332	73,441		281,340	73,441				140,168		B023
Currency Swap	YORKSHIRE WATER SERVICES LIMITED G9851#AC4	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/26/2024	07/03/2034		4,797,880	USD 6.074% / -GBP 5.68%			61,925	38,760		148,485	38,760				73,978		B023
Currency Swap	YORKSHIRE WATER SERVICES LIMITED G9851#AC4	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/26/2024	07/03/2034		13,004,780	USD 6.074% / -GBP 5.68%			167,849	105,061		402,472	105,061				200,518		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		50,719,550	USD 3.788% / -GBP 3.37%			484,455	9,077,253		9,559,965	432,738				451,703		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		11,773,600	USD 3.7175% / -GBP 3.28%			106,480	1,754,401		1,883,417	107,743				114,838		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		1,471,700	USD 3.7175% / -GBP 3.28%			13,310	219,300		235,427	13,468				14,355		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		1,471,700	USD 3.7175% / -GBP 3.28%			13,310	219,300		235,427	13,468				14,355		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		16,188,700	USD 3.7175% / -GBP 3.28%			146,411	2,412,301		2,589,698	148,146				157,902		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		3,247,420	USD 3.351% / -EUR 1.5%			62,525	244,470		223,107	134,021				35,665		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		6,158,900	USD 3.351% / -EUR 1.5%			118,582	463,650		423,133	254,177				67,640		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		1,119,800	USD 3.351% / -EUR 1.5%			21,560	84,300		76,933	46,214				12,298		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		2,015,640	USD 3.351% / -EUR 1.5%			38,808	151,740		138,480	83,185				22,137		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		2,798,250	USD 3.74625% / -EUR 1.77%			57,540	209,500		201,640	131,576				22,679		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		2,238,600	USD 3.74625% / -EUR 1.77%			46,032	167,600		161,312	105,261				18,143		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		10,913,175	USD 3.74625% / -EUR 1.77%			224,406	817,050		786,397	513,147				88,447		B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		11,472,825	USD 3.74625% / -EUR 1.77%			235,914	858,950		826,725	539,463				92,983		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		241,119	USD 3.7325% / -CAD 3.68%			1,106	32,525		17,558	25,244				2,907		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		1,527,086	USD 3.7325% / -CAD 3.68%			7,006	205,990		111,202	159,877				18,410		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		642,983	USD 3.7325% / -CAD 3.68%			2,950	86,733		46,822	67,317				7,752		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		2,652,307	USD 3.7325% / -CAD 3.68%			12,168	357,772		193,140	277,682				31,976		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		241,119	USD 3.7325% / -CAD 3.68%			1,106	32,525		17,558	25,244				2,907		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		241,119	USD 3.7325% / -CAD 3.68%			1,106	32,525		17,558	25,244				2,907		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		3,054,171	USD 3.7325% / -CAD 3.68%			14,012	411,980		222,403	319,755				36,821		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		241,119	USD 3.8375% / -CAD 3.79%			1,123	32,525		14,819	18,920				3,371		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		1,848,577	USD 3.8375% / -CAD 3.79%			8,613	249,356		113,614	145,053				25,841		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		803,729	USD 3.8375% / -CAD 3.79%			3,745	108,416		49,397	63,067				11,235		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		3,214,917	USD 3.8375% / -CAD 3.79%			14,979	433,663		197,589	252,266				44,941		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		241,119	USD 3.8375% / -CAD 3.79%			1,123	32,525		14,819	18,920				3,371		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		241,119	USD 3.8375% / -CAD 3.79%			1,123	32,525		14,819	18,920				3,371		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		3,697,155	USD 3.8375% / -CAD 3.79%			17,226	498,712		227,227	290,106				51,682		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825% / -GBP 2.45%			11,365	84,550		110,725	(17,226)				6,465		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		5,686,000	USD 3.825% / -GBP 2.45%			90,923	676,400		885,802	(137,808)				51,721		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		2,843,000	USD 3.825% / -GBP 2.45%			45,462	338,200		442,901	(68,904)				25,860		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		10,661,250	USD 3.825% / -GBP 2.45%			170,482	1,268,251		1,660,878	(258,389)				96,976		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825% / -GBP 2.45%			11,365	84,550		110,725	(17,226)				6,465		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825% / -GBP 2.45%			11,365	84,550		110,725	(17,226)				6,465		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		12,793,500	USD 3.825% / -GBP 2.45%			204,578	1,521,901		1,993,054	(310,067)				116,371		B023

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / -GBP 2.55%			11,457	84,550		122,198	(26,626)				8,123		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		5,686,000	USD 3.92875% / -GBP 2.55%			91,657	676,400		977,583	(213,010)				64,984		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		2,843,000	USD 3.92875% / -GBP 2.55%			45,828	338,200		488,791	(106,505)				32,492		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		10,661,250	USD 3.92875% / -GBP 2.55%			171,856	1,268,251		1,832,967	(399,394)				121,845		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / -GBP 2.55%			11,457	84,550		122,198	(26,626)				8,123		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / -GBP 2.55%			11,457	84,550		122,198	(26,626)				8,123		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		12,793,500	USD 3.92875% / -GBP 2.55%			206,228	1,521,901		2,199,561	(479,273)				146,214		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		1,403,100	USD 4.2125% / -GBP 2.79%			23,949	150,700		232,982	(59,862)				16,348		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		701,550	USD 4.2125% / -GBP 2.79%			11,974	75,350		116,491	(29,931)				8,174		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		2,104,650	USD 4.2125% / -GBP 2.79%			35,923	226,050		349,473	(89,793)				24,522		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		2,104,650	USD 4.2125% / -GBP 2.79%			35,923	226,050		349,473	(89,793)				24,522		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		3,253,580	USD 4.09% / -GBP 2.61%			57,362	373,060		740,760	(302,865)				55,157		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		1,414,600	USD 4.09% / -GBP 2.61%			24,940	162,200		322,070	(131,680)				23,981		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		4,385,260	USD 4.09% / -GBP 2.61%			77,313	502,820		998,416	(408,209)				74,342		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		424,380	USD 4.09% / -GBP 2.61%			7,482	48,660		96,621	(39,504)				7,194		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		4,211,520	USD 4.195% / -GBP 2.74%			63,040	203,840		482,258	(197,339)				50,461		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		526,440	USD 4.195% / -GBP 2.74%			7,880	25,480		60,282	(24,667)				6,308		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		6,054,060	USD 4.195% / -GBP 2.74%			90,620	293,020		693,246	(283,675)				72,538		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		4,343,130	USD 4.195% / -GBP 2.74%			65,010	210,210		497,329	(203,506)				52,038		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		394,830	USD 4.195% / -GBP 2.74%			5,910	19,110		45,212	(18,501)				4,731		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		6,185,670	USD 4.195% / -GBP 2.74%			92,590	299,390		708,317	(289,842)				74,115		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		3,306,750	USD 4.4% / -GBP 2.97%			51,373	175,750		399,561	(158,586)				40,601		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		661,350	USD 4.4% / -GBP 2.97%			10,275	35,150		79,912	(31,717)				8,120		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		5,290,800	USD 4.4% / -GBP 2.97%			82,197	281,200		639,298	(253,738)				64,961		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		13,680,000	USD 4.193% / -EUR 1.61%			369,271	1,253,999		1,531,004	147,762				137,966		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		5,130,000	USD 4.193% / -EUR 1.61%			138,476	470,250		574,126	55,411				51,737		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		9,316,260	USD 4.5% / -GBP 2.87%			153,247	173,741		722,576	(396,555)				94,178		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		3,318,120	USD 4.5% / -GBP 2.87%			54,581	61,880		257,356	(141,239)				33,543		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	01/09/2034		2,570,000	USD 4.5575% / -GBP 3.01%			41,010	65,200		337,627	(205,480)				38,614		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	01/09/2034		963,750	USD 4.5575% / -GBP 3.01%			15,379	24,450		126,610	(77,055)				14,480		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		11,886,250	USD 4.65% / -GBP 3.11%			188,968	301,551		1,659,613	(1,034,612)				186,776		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		3,533,750	USD 4.65% / -GBP 3.11%			56,180	89,650		493,398	(307,587)				55,528		B023
Currency Swap	SONEPAR SA F8568@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		2,261,200	USD 3.897% / -EUR 1.5%			56,425	190,200		224,561	36,041				23,863		B023
Currency Swap	SONEPAR SA F8568@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		7,914,200	USD 3.897% / -EUR 1.5%			197,488	665,700		785,964	126,142				83,520		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		3,201,000	USD 3.6225% / -GBP 2.46%			37,590	70,000		159,472	(39,389)				24,950		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		4,801,500	USD 3.6225% / -GBP 2.46%			56,385	105,000		239,208	(59,083)				37,425		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		3,201,000	USD 3.6225% / -GBP 2.46%			37,590	70,000		159,472	(39,389)				24,950		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		1,600,500	USD 3.6225% / -GBP 2.46%			18,795	35,000		79,736	(19,694)				12,475		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		2,232,000	USD 3.771% / -EUR 1.64%			49,577	161,000		211,440	(13,138)				34,276		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		669,600	USD 3.771% / -EUR 1.64%			14,873	48,300		63,432	(3,941)				10,283		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		111,600	USD 3.771% / -EUR 1.64%			2,479	8,050		10,572	(657)				1,714		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		5,245,200	USD 4.126% / -EUR 2.14%			108,711	378,350		508,541	(110,599)				102,073		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		1,562,400	USD 4.126% / -EUR 2.14%			32,382	112,700		151,480	(32,945)				30,405		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		223,200	USD 4.126% / -EUR 2.14%			4,626	16,100		21,640	(4,706)				4,344		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		2,665,042	USD 3.13% / -CAD 3.42%			(2,169)	231,445		(67,046)	220,733				41,175		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		1,066,017	USD 3.13% / -CAD 3.42%			(868)	92,578		(26,818)	88,293				16,470		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		1,066,017	USD 3.13% / -CAD 3.42%			(868)	92,578		(26,818)	88,293				16,470		B023

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		12,183,050	USD 3.13% / -CAD 3.42%			(9,915)	1,058,033		(306,496)	1,009,064				188,227		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		13,858,220	USD 3.17% / -CAD 3.46%			(10,941)	1,203,512		(434,325)	1,147,811				225,041		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		7,690,551	USD 3.17% / -CAD 3.46%			(6,071)	667,883		(241,027)	636,972				124,885		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		17,739,000	USD 2.95% / -CAD 3.536%			(30,362)	2,511,632		(127,190)	1,381,157				364,252		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		14,944,500	USD 2.95% / -CAD 3.536%			(25,579)	2,115,964		(107,153)	1,163,577				306,870		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		2,187,000	USD 2.95% / -CAD 3.536%			(3,743)	309,653		(15,681)	170,280				44,908		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		6,678,488	USD 4.045% / -CAD 4.56%			(7,663)	788,026		(344,542)	530,706				171,938		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		1,535,284	USD 4.045% / -CAD 4.56%			(1,762)	181,155		(79,205)	122,001				39,526		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		6,141,138	USD 4.045% / -CAD 4.56%			(7,047)	724,622		(316,820)	488,005				158,104		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		537,350	USD 4.045% / -CAD 4.56%			(617)	63,404		(27,722)	42,700				13,834		B023
Currency Swap	NRM CABIN INTERMEDIATE 2 LP/NRM CA 63002#AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/31/2024	07/31/2033		10,738,312	USD 6.9401% / -CAD 6.63%			30,269	736,310		325,597	736,310				157,329		B023
Currency Swap	SH EURO FINANCE LP G7738@AF2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/31/2024	08/15/2031		1,084,000	USD 5.421% / -EUR 3.93%			29,173	48,500		18,581	48,500				13,950		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027		24,288,500	USD 4.0025% / -GBP 3.434%			304,286	4,876,301		5,136,994	103,400				175,700		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027		12,536,000	USD 4.0025% / -GBP 3.434%			157,051	2,516,801		2,651,352	53,368				90,684		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027		49,360,500	USD 4.0025% / -GBP 3.434%			618,388	9,909,903		10,439,697	210,136				357,067		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033		3,188,000	USD 4.705% / -GBP 4.1%			45,514	683,200		808,463	(65,219)				47,645		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033		3,188,000	USD 4.705% / -GBP 4.1%			45,514	683,200		808,463	(65,219)				47,645		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033		14,346,000	USD 4.705% / -GBP 4.1%			204,815	3,074,401		3,638,084	(293,487)				214,402		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		281,610	USD 4.5525% / -AUD 6.28%			919	95,865		83,059	18,960				3,027		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		1,783,530	USD 4.5525% / -AUD 6.28%			5,821	607,145		526,040	120,079				19,172		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		1,783,530	USD 4.5525% / -AUD 6.28%			5,821	607,145		526,040	120,079				19,172		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		3,285,450	USD 4.5525% / -AUD 6.28%			10,723	1,118,424		969,021	221,199				35,316		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		4,036,410	USD 4.5525% / -AUD 6.28%			13,174	1,374,064		1,190,512	271,758				43,389		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		281,610	USD 4.5525% / -AUD 6.28%			919	95,865		83,059	18,960				3,027		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		563,220	USD 4.5525% / -AUD 6.28%			1,838	191,730		166,118	37,920				6,054		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		18,312,780	USD 3.996% / -GBP 3.54%			214,398	4,160,661		4,398,169	72,495				201,292		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		5,023,860	USD 3.996% / -GBP 3.54%			58,817	1,141,420		1,206,577	19,888				55,222		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		21,553,980	USD 3.996% / -GBP 3.54%			252,344	4,897,061		5,176,606	85,326				236,919		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		31,439,640	USD 3.996% / -GBP 3.54%			368,081	7,143,082		7,550,839	124,461				345,581		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		486,180	USD 3.996% / -GBP 3.54%			5,692	110,460		116,766	1,925				5,344		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		736,959	USD 3.863% / -AUD 4.876%			(2,705)	137,998		120,869	72,955				5,812		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		2,456,529	USD 3.863% / -AUD 4.876%			(9,018)	459,994		402,895	243,185				19,373		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		3,733,923	USD 3.863% / -AUD 4.876%			(13,707)	699,191		612,401	369,641				29,446		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		245,653	USD 3.863% / -AUD 4.876%			(902)	45,999		40,290	24,318				1,937		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		3,684,300	USD 4.17% / -EUR 1.96%			90,018	577,800		625,137	41,825				54,477		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		1,228,100	USD 4.17% / -EUR 1.96%			30,006	192,600		208,379	13,942				18,159		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		6,140,500	USD 4.17% / -EUR 1.96%			150,031	963,000		1,041,896	69,708				90,794		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		8,596,700	USD 4.17% / -EUR 1.96%			210,043	1,348,200		1,458,654	97,591				127,112		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		5,659,720	USD 4.435% / -GBP 2.92%			85,336	149,160		434,649	(195,050)				54,544		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		643,150	USD 4.435% / -GBP 2.92%			9,697	16,950		49,392	(22,165)				6,198		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		11,319,440	USD 4.435% / -GBP 2.92%			170,673	298,321		869,298	(390,100)				109,088		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		2,829,860	USD 4.4325% / -GBP 2.92%			42,597	74,580		217,083	(97,222)				27,272		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		385,890	USD 4.4325% / -GBP 2.92%			5,809	10,170		29,602	(13,258)				3,719		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		5,659,720	USD 4.4325% / -GBP 2.92%			85,195	149,160		434,166	(194,444)				54,544		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/28/2018	12/13/2027		5,641,500	USD 4.375% / -EUR 1.71%			156,223	464,000		554,531	112,247				48,454		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/28/2018	12/13/2027		10,154,700	USD 4.375% / -EUR 1.71%			281,201	835,200		998,156	202,044				87,216		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		3,951,000	USD 4.67% / -GBP 3.22%			59,901	193,800		864,798	(522,864)				83,160		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		5,926,500	USD 4.67% / -GBP 3.22%			89,851	290,700		1,297,197	(784,296)				124,740		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		22,389,000	USD 4.67% / -GBP 3.22%			339,439	1,098,202		4,900,521	(2,962,897)				471,241		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		1,317,000	USD 4.67% / -GBP 3.22%			19,967	64,600		288,266	(174,288)				27,720		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		354,150	USD 4.205% / -AUD 4.19%			1,309	44,575		46,686	15,858				4,920		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		495,810	USD 4.205% / -AUD 4.19%			1,833	62,405		65,360	22,201				6,888		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		2,337,390	USD 4.205% / -AUD 4.19%			8,641	294,194		308,128	104,661				32,473		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		141,660	USD 4.205% / -AUD 4.19%			524	17,830		18,674	6,343				1,968		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		3,683,160	USD 4.205% / -AUD 4.19%			13,616	463,579		485,535	164,920				51,170		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		6,963,000	USD 4.0225% / -GBP 2.71%			91,142	74,800		1,008,882	(678,777)				132,540		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		1,899,000	USD 4.0225% / -GBP 2.71%			24,857	20,400		275,150	(185,121)				36,147		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		633,000	USD 4.0225% / -GBP 2.71%			8,286	6,800		91,717	(61,707)				12,049		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		7,451,700	USD 3.7225% / -GBP 2.54%			87,096	62,541		432,681	(201,599)				83,700		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		8,209,500	USD 3.7225% / -GBP 2.54%			95,953	68,901		476,683	(222,101)				92,212		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		3,789,000	USD 3.7225% / -GBP 2.54%			44,286	31,800		220,007	(102,508)				42,559		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		11,998,500	USD 3.7225% / -GBP 2.54%			140,239	100,701		696,690	(324,609)				134,771		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/25/2019	12/11/2029		2,805,611	USD 3.358% / -CHF 1.01%			62,630	(284,044)		(529,817)	324,853				31,204		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/25/2019	12/11/2029		44,288,577	USD 3.358% / -CHF 1.01%			988,664	(4,483,837)		(8,363,545)	5,128,034				492,577		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		2,428,560	USD 3.195% / -AUD 3.28%			1,367	199,619		242,422	227,519				47,758		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		876,980	USD 3.195% / -AUD 3.28%			494	72,085		87,541	82,159				17,246		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		2,765,860	USD 3.195% / -AUD 3.28%			1,557	227,344		276,091	259,118				54,391		B023

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		4,282,500	USD 3.0765% / -EUR 1.83%			59,140	399,375		146,737	259,313				85,577		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		1,427,500	USD 3.0765% / -EUR 1.83%			19,713	133,125		48,912	86,438				28,526		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		6,566,500	USD 3.0765% / -EUR 1.83%			90,681	612,375		224,997	397,613				131,218		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		2,640,375	USD 2.778% / -EUR 1.45%			38,648	310,500		205,816	155,588				36,948		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		293,375	USD 2.778% / -EUR 1.45%			4,294	34,500		22,868	17,288				4,105		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		2,640,375	USD 2.778% / -EUR 1.45%			38,648	310,500		205,816	155,588				36,948		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		3,520,500	USD 2.778% / -EUR 1.45%			51,530	414,000		274,422	207,450				49,265		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		2,053,625	USD 3.085% / -EUR 1.7%			31,710	241,500		161,467	121,013				33,796		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		586,750	USD 3.085% / -EUR 1.7%			9,060	69,000		46,133	34,575				9,656		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		2,933,750	USD 3.085% / -EUR 1.7%			45,300	345,000		230,667	172,875				48,280		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		3,861,000	USD 2.778% / -EUR 1.37%			59,554	443,850		324,458	235,154				47,632		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		4,797,000	USD 2.778% / -EUR 1.37%			73,992	551,450		403,114	292,162				59,179		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		3,861,000	USD 2.778% / -EUR 1.37%			59,554	443,850		324,458	235,154				47,632		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		6,201,000	USD 2.778% / -EUR 1.37%			95,648	712,850		521,099	377,672				76,499		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		5,084,750	USD 4.666% / -EUR 2.94%			103,008	632,100		603,038	46,460				101,529		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		7,095,000	USD 4.666% / -EUR 2.94%			143,732	882,000		841,449	64,828				141,669		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		4,861,850	USD 3.6735% / -GBP 2.664%			60,222	478,450		960,578	(323,859)				99,784		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		9,723,700	USD 3.6735% / -GBP 2.664%			120,444	956,901		1,921,156	(647,718)				199,569		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		16,669,200	USD 3.6735% / -GBP 2.664%			206,476	1,640,401		3,293,410	(1,110,373)				342,118		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		1,389,100	USD 3.6735% / -GBP 2.664%			17,206	136,700		274,451	(92,531)				28,510		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / -EUR 1.33%			10,448	80,600		67,802	27,172				7,762		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / -EUR 1.33%			10,448	80,600		67,802	27,172				7,762		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / -EUR 1.33%			10,448	80,600		67,802	27,172				7,762		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		1,795,050	USD 2.946% / -EUR 1.33%			31,343	241,800		203,407	81,515				23,286		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / -EUR 1.33%			10,448	80,600		67,802	27,172				7,762		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / -EUR 1.33%			10,448	80,600		67,802	27,172				7,762		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	USD 3.6675% / -EUR 2.07%			23,424	163,781		138,507	60,462				17,008		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	USD 3.6675% / -EUR 2.07%			58,561	409,453		346,268	151,155				42,519		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	USD 3.6675% / -EUR 2.07%			58,561	409,453		346,268	151,155				42,519		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	USD 3.6675% / -EUR 2.07%			58,561	409,453		346,268	151,155				42,519		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	USD 3.6675% / -EUR 2.07%			23,424	163,781		138,507	60,462				17,008		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	USD 3.6675% / -EUR 2.07%			23,424	163,781		138,507	60,462				17,008		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		344,125	USD 3.6965% / -GBP 2.97%			3,309	31,025		43,172	(2,857)				4,856		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		1,376,500	USD 3.6965% / -GBP 2.97%			13,234	124,100		172,690	(11,428)				19,423		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		2,064,750	USD 3.6965% / -GBP 2.97%			19,851	186,150		259,035	(17,142)				29,135		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		344,125	USD 3.6965% / -GBP 2.97%			3,309	31,025		43,172	(2,857)				4,856		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		344,125	USD 3.7975% / -GBP 3%			3,561	31,025		48,095	(7,445)				5,431		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		1,376,500	USD 3.7975% / -GBP 3%			14,244	124,100		192,380	(29,779)				21,726		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		2,064,750	USD 3.7975% / -GBP 3%			21,366	186,150		288,571	(44,669)				32,588		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		344,125	USD 3.7975% / -GBP 3%			3,561	31,025		48,095	(7,445)				5,431		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		40,829,053	USD 3.7225% / -GBP 2.9%			381,520	2,782,697		5,467,384	(1,337,009)				872,289		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		34,375,429	USD 3.7225% / -GBP 2.9%			318,795	2,342,851		4,603,185	(1,125,675)				734,411		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 3.607% / -AUD 4.64%			(668)	20,570		12,167	12,640				1,981		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		722,000	USD 3.607% / -AUD 4.64%			(3,340)	102,850		60,833	63,200				9,907		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		361,000	USD 3.607% / -AUD 4.64%			(1,670)	51,425		30,416	31,600				4,954		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		3,104,600	USD 3.607% / -AUD 4.64%			(14,360)	442,254		261,580	271,758				42,601		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		1,227,400	USD 3.607% / -AUD 4.64%			(5,677)	174,845		103,415	107,439				16,842		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		722,000	USD 3.607% / -AUD 4.64%			(3,340)	102,850		60,833	63,200				9,907		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 3.607% / -AUD 4.64%			(668)	20,570		12,167	12,640				1,981		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	USD 3.607% / -AUD 4.64%			(1,336)	41,140		24,333	25,280				3,963		B023

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 3.607% / AUD 4.64%			(4,675)	143,990		85,166	88,479				13,870		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		505,400	USD 3.607% / AUD 4.64%			(2,338)	71,995		42,583	44,240				6,935		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		4,693,000	USD 3.607% / AUD 4.64%			(21,707)	668,524		395,412	410,797				64,396		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		1,805,000	USD 3.607% / AUD 4.64%			(8,349)	257,125		152,082	157,999				24,768		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 3.607% / AUD 4.64%			(4,675)	143,990		85,166	88,479				13,870		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	USD 3.607% / AUD 4.64%			(1,336)	41,140		24,333	25,280				3,963		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		324,300	USD 4.223% / EUR 2.6%			5,399	13,650		7,550	17,050				4,406		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		5,513,100	USD 4.223% / EUR 2.6%			91,776	232,050		128,347	289,856				74,903		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		540,500	USD 4.223% / EUR 2.6%			8,998	22,750		12,583	28,417				7,343		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		20,322,800	USD 4.223% / EUR 2.6%			338,312	855,399		473,121	1,068,491				276,113		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	USD 4.223% / EUR 2.6%			17,995	45,500		25,166	56,835				14,687		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		540,500	USD 4.223% / EUR 2.6%			8,998	22,750		12,583	28,417				7,343		B023
Currency Swap	ROQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		13,546,000	USD 4.884% / EUR 3.59%			168,537	84,499		(523,830)	898,951				213,741		B023
Currency Swap	ROQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	USD 4.884% / EUR 3.59%			12,964	6,500		(40,295)	69,150				16,442		B023
Currency Swap	ROQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		28,134,000	USD 4.884% / EUR 3.59%			350,038	175,499		(1,087,954)	1,867,052				443,923		B023
Currency Swap	ROQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	USD 4.884% / EUR 3.59%			12,964	6,500		(40,295)	69,150				16,442		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/03/2022	10/11/2029		3,419,150	USD 5.575% / EUR 4.17%			34,873	(205,100)		(327,493)	324,871				37,380		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/03/2022	10/11/2029		3,419,150	USD 5.575% / EUR 4.17%			34,873	(205,100)		(327,493)	324,871				37,380		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/03/2022	10/11/2029		976,900	USD 5.575% / EUR 4.17%			9,964	(58,600)		(93,569)	92,820				10,680		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/19/2023	08/16/2040		987,440	USD 5.467% / GBP 5.4%			(685)	(14,480)		(17,806)	17,920				19,523		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/19/2023	08/16/2040		2,221,740	USD 5.467% / GBP 5.4%			(1,542)	(32,580)		(40,063)	40,320				43,926		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		8,227,631	USD 5.947% / JPY 2.02%			328,653	592,100		1,269,599	876,315				177,863		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		4,113,816	USD 5.947% / JPY 2.02%			164,327	296,050		634,800	438,157				88,932		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		10,284,539	USD 5.947% / JPY 2.02%			410,816	740,126		1,586,999	1,095,394				222,329		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		4,113,816	USD 5.947% / JPY 2.02%			164,327	296,050		634,800	438,157				88,932		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AJ7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2033		9,086,250	USD 6.895% / GBP 6.67%			(1,640)	(306,749)		(302,737)	482,291				134,813		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AJ7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2033		605,750	USD 6.895% / GBP 6.67%			(109)	(20,450)		(20,182)	32,153				8,988		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AK4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2043		3,028,750	USD 7.273% / GBP 6.91%			3,368	(102,250)		(26,404)	195,760				65,681		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	ESPUG FINANCE LIMITED G3122@AK4	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2043		1,211,500	USD 7.273% / -GBP 6.91%			1,347	(40,900)		(10,562)	78,304				26,272		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AK4	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2043		1,211,500	USD 7.273% / -GBP 6.91%			1,347	(40,900)		(10,562)	78,304				26,272		B023
Currency Swap	VTG FINANCE SA L9619@AJ8	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/30/2024	06/15/2044		4,603,175	USD 6.537% / -EUR 4.7%			(16,622)	202,300		63,108	202,300				101,553		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/30/2024	06/15/2044		11,372,550	USD 6.537% / -EUR 4.7%			(41,065)	499,799		155,913	499,799				250,896		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AC3	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	03/16/2023	03/30/2028		21,176,000	USD 5.45% / -EUR 4.49%			185,289	465,999		(255,335)	2,008,967				190,777		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AD1	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	03/16/2023	06/01/2030		6,882,200	USD 5.6375% / -EUR 4.75%			60,335	151,450		(239,048)	775,320				80,106		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AD1	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	03/16/2023	06/01/2030		14,293,800	USD 5.6375% / -EUR 4.75%			125,310	314,549		(496,484)	1,610,281				166,374		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		4,616,120	USD 5.335% / -GBP 5.48%			(9,867)	(17,760)		(118,226)	82,879				74,315		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		20,710,160	USD 5.335% / -GBP 5.48%			(44,267)	(79,679)		(530,421)	371,835				333,413		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*BC9	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/12/2023	07/11/2034		5,753,740	USD 6.624% / -GBP 6.32%			325,082	(132,540)		(73,633)	9,550				88,818		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*BC9	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/12/2023	07/11/2034		489,680	USD 6.624% / -GBP 6.32%			27,667	(11,280)		(6,267)	813				7,559		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		3,917,550	USD 3.875% / -EUR 2%			76,997	293,300		273,634	163,880				42,148		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		3,078,075	USD 3.875% / -EUR 2%			60,498	230,450		214,998	128,763				33,117		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		15,390,375	USD 3.875% / -EUR 2%			302,489	1,152,249		1,074,992	643,813				165,583		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		16,509,675	USD 3.875% / -EUR 2%			324,488	1,236,049		1,153,173	690,635				177,626		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		4,629,450	USD 4.282% / -GBP 2.84%			72,228	246,050		476,662	(155,663)				46,469		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		2,645,400	USD 4.282% / -GBP 2.84%			41,273	140,600		272,378	(88,950)				26,553		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		34,549,200	USD 4.597% / -GBP 2.98%			550,865	734,402		3,154,583	(1,764,517)				392,570		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		9,916,900	USD 4.597% / -GBP 2.98%			158,119	210,801		905,482	(506,482)				112,682		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		4,260,600	USD 2.07% / -EUR 0.79%			57,084	532,800		419,481	297,152				38,059		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		2,485,350	USD 2.07% / -EUR 0.79%			33,299	310,800		244,697	173,339				22,201		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		3,905,550	USD 2.07% / -EUR 0.79%			52,327	488,400		384,524	272,389				34,887		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		1,538,550	USD 2.07% / -EUR 0.79%			20,614	192,400		151,479	107,305				13,744		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		344,125	USD 3.515% / -GBP 2.84%			3,096	31,025		39,640	(431)				4,201		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		1,376,500	USD 3.515% / -GBP 2.84%			12,384	124,100		158,559	(1,722)				16,805		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		2,064,750	.USD 3.515% / -GBP 2.84%			18,575	186,150		237,839	(2,584)				25,207		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		344,125	.USD 3.515% / -GBP 2.84%			3,096	31,025		39,640	(431)				4,201		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		9,355,500	.USD 5.744% / -GBP 5.83%			(16,374)	(37,499)		(186,023)	167,998				139,712		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		2,494,800	.USD 5.744% / -GBP 5.83%			(4,366)	(10,000)		(49,606)	44,799				37,256		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		9,355,500	.USD 5.744% / -GBP 5.83%			(16,374)	(37,499)		(186,023)	167,998				139,712		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		5,613,300	.USD 5.744% / -GBP 5.83%			(9,824)	(22,500)		(111,614)	100,799				83,827		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		20,920,680	.USD 7.092% / -EUR 5.22%			403,972	417,779		(655,507)	1,369,172				562,268		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		9,720,720	.USD 7.092% / -EUR 5.22%			187,704	194,120		(304,579)	636,181				261,256		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		7,396,200	.USD 7.092% / -EUR 5.22%			142,818	147,700		(231,745)	484,051				198,782		B023
Currency Swap	ORION NEW ZEALAND LIMITED Q7161#AC2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2033		1,281,720	.USD 6.331% / -NZD 6.08%			(14,770)	49,170		88,666	160,379				19,114		B023
Currency Swap	ORION NEW ZEALAND LIMITED Q7161#AD0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2035		815,640	.USD 6.434% / -NZD 6.2%			(9,563)	31,290		61,356	102,060				13,462		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/07/2024	03/19/2034		2,762,120	.USD 5.477% / -JPY 1.6%			34,589	160,312		196,210	160,312				41,933		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/07/2024	03/19/2034		1,292,232	.USD 5.477% / -JPY 1.6%			16,182	75,001		91,795	75,001				19,618		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/07/2024	03/19/2034		3,519,355	.USD 5.477% / -JPY 1.6%			44,072	204,262		250,001	204,262				53,429		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		11,959,200	.USD 5.716% / -EUR 3.94%			(51,282)	568,699		442,726	568,699				182,689		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		13,861,800	.USD 5.716% / -EUR 3.94%			(59,441)	659,174		513,160	659,174				211,753		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		2,718,000	.USD 5.716% / -EUR 3.94%			(11,655)	129,250		100,620	129,250				41,520		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		7,610,400	.USD 5.716% / -EUR 3.94%			(32,634)	361,900		281,735	361,900				116,256		B023
Currency Swap	SH EURO FINANCE LP G7738@AH8	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	07/31/2024	08/15/2034		4,986,400	USD 5.5982% / -EUR 4.11%			134,283	223,100		46,977	223,100				77,359		B023
Currency Swap	MERILUX SARL L9753#AA1	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/08/2024	10/23/2034		14,821,650	.USD 5.897% / -EUR 4.39%			(226,220)	842,399		353,659	842,399				232,190		B023
Currency Swap	MERILUX SARL L9753#AA1	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/08/2024	10/23/2034		35,132,800	.USD 5.897% / -EUR 4.39%			(536,226)	1,996,798		838,303	1,996,798				550,376		B023
Currency Swap	SAFESTORE HOLDINGS PLC 786455E@0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/14/2024	12/03/2032		9,496,800	.USD 5.91% / -EUR 4.03%			(16,605)	177,300		97,081	177,300				133,706		B023
Currency Swap	SAFESTORE HOLDINGS PLC 786455E@0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/14/2024	12/03/2032		11,607,200	.USD 5.91% / -EUR 4.03%			(20,295)	216,699		118,654	216,699				163,418		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		2,799,257	.USD 3.866% / -EUR 2.07%			59,617	136,543		118,029	184,693				34,056		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		37,323,429	.USD 3.866% / -EUR 2.07%			794,893	1,820,570		1,573,714	2,462,575				454,080		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		21,460,971	.USD 3.866% / -EUR 2.07%			457,064	1,046,828		904,886	1,415,981				261,096		B023

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		2,799,257	USD 3.866% / EUR 2.07%			59,617	136,543		118,029	184,693				34,056		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2015	09/24/2030		1,235,200	USD 4.393% / GBP 3.72%			15,707	233,280		267,035	(11,980)				14,789		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2015	09/24/2030		463,200	USD 4.393% / GBP 3.72%			5,890	87,480		100,138	(4,493)				5,546		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2015	09/24/2030		10,962,400	USD 4.393% / GBP 3.72%			139,400	2,070,361		2,369,938	(106,325)				131,254		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		11,773,600	USD 3.825% / GBP 3.33%			114,088	1,754,401		1,953,516	60,956				150,700		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		11,773,600	USD 3.825% / GBP 3.33%			114,088	1,754,401		1,953,516	60,956				150,700		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		5,886,800	USD 3.825% / GBP 3.33%			57,044	877,200		976,758	30,478				75,350		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		27,025,800	USD 3.346% / GBP 2.78%			242,481	3,731,162		4,194,980	130,547				349,021		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		17,436,000	USD 3.346% / GBP 2.78%			156,439	2,407,201		2,706,438	84,224				225,175		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		12,205,200	USD 3.346% / GBP 2.78%			109,508	1,685,041		1,894,507	58,957				157,622		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		871,800	USD 3.346% / GBP 2.78%			7,822	120,360		135,322	4,211				11,259		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		37,796,399	USD 3.687% / JPY 0.65%			1,218,802	10,817,524		9,469,808	3,096,313				512,848		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		13,014,798	USD 3.687% / JPY 0.65%			419,682	3,724,902		3,260,830	1,066,183				176,594		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		13,371,367	USD 3.687% / JPY 0.65%			431,180	3,826,954		3,350,168	1,095,394				181,432		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		891,425	USD 3.687% / JPY 0.65%			28,745	255,130		223,345	73,026				12,095		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		1,791,750	USD 3.405% / EUR 1.53%			36,415	238,500		226,194	81,491				15,881		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		1,194,500	USD 3.405% / EUR 1.53%			24,277	159,000		150,796	54,327				10,587		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		5,375,250	USD 3.405% / EUR 1.53%			109,246	715,500		678,582	244,473				47,644		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		5,972,500	USD 3.405% / EUR 1.53%			121,384	795,000		753,980	271,637				52,937		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q6568@AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		9,940,280	USD 4.204% / AUD 4.36%			45,204	1,829,412		1,728,648	754,304				98,822		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q6568@AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		1,138,200	USD 4.204% / -AUD 4.36%			5,176	209,475		197,937	86,371				11,316		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q6568@AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		14,417,200	USD 4.204% / -AUD 4.36%			65,562	2,653,346		2,507,200	1,094,029				143,330		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		26,220,000	USD 4.3005% / -EUR 1.83%			682,440	2,403,499		3,123,961	(96,986)				322,956		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		9,120,000	USD 4.3005% / -EUR 1.83%			237,370	836,000		1,086,595	(33,734)				112,332		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		65,899,400	USD 4.494% / -GBP 2.86%			1,067,742	1,400,805		4,573,567	(2,276,933)				585,879		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		17,914,400	USD 4.494% / -GBP 2.86%			290,260	380,801		1,243,300	(618,972)				159,268		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2019	05/07/2039		2,592,800	USD 4.503% / -GBP 3.01%			40,048	88,000		477,796	(303,518)				49,120		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2019	05/07/2039		6,482,000	USD 4.503% / -GBP 3.01%			100,119	220,000		1,194,490	(758,794)				122,800		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		779,130	USD 4.286% / -AUD 4.31%			2,656	98,065		108,988	24,844				12,146		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		1,345,770	USD 4.286% / -AUD 4.31%			4,587	169,385		188,251	42,913				20,979		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		5,028,930	USD 4.286% / -AUD 4.31%			17,141	632,964		703,466	160,360				78,395		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		283,320	USD 4.286% / -AUD 4.31%			966	35,660		39,632	9,034				4,417		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		1,785,000	USD 2.825% / -EUR 1.59%			25,222	231,750		161,558	126,758				21,767		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		2,380,000	USD 2.825% / -EUR 1.59%			33,629	309,000		215,410	169,010				29,022		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		1,785,000	USD 2.825% / -EUR 1.59%			25,222	231,750		161,558	126,758				21,767		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		1,737,500	USD 2.7% / -GBP 2.06%			13,848	172,000		196,607	9,681				15,844		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		1,042,500	USD 2.7% / -GBP 2.06%			8,309	103,200		117,964	5,809				9,506		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		1,737,500	USD 2.7% / -GBP 2.06%			13,848	172,000		196,607	9,681				15,844		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		4,170,000	USD 2.7% / -GBP 2.06%			33,236	412,800		471,858	23,235				38,025		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		1,042,500	USD 2.7% / -GBP 2.06%			8,309	103,200		117,964	5,809				9,506		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		1,155,826	USD 3.345% / -EUR 1.89%			20,693	144,625		122,903	59,222				15,018		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		2,889,566	USD 3.345% / -EUR 1.89%			51,733	361,562		307,258	148,056				37,546		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		2,889,566	USD 3.345% / -EUR 1.89%			51,733	361,562		307,258	148,056				37,546		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		2,889,566	USD 3.345% / -EUR 1.89%			51,733	361,562		307,258	148,056				37,546		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		1,155,826	USD 3.345% / -EUR 1.89%			20,693	144,625		122,903	59,222				15,018		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		1,155,826	USD 3.345% / -EUR 1.89%			20,693	144,625		122,903	59,222				15,018		B023

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		1,382,200	USD 2.7865% / -GBP 2.04%			12,642	129,800		187,622	(20,678)				22,844		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		2,073,300	USD 2.7865% / -GBP 2.04%			18,963	194,700		281,432	(31,017)				34,266		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		4,146,600	USD 2.7865% / -GBP 2.04%			37,925	389,400		562,865	(62,034)				68,532		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		1,382,200	USD 2.7865% / -GBP 2.04%			12,642	129,800		187,622	(20,678)				22,844		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		691,100	USD 2.7865% / -GBP 2.04%			6,321	64,900		93,811	(10,339)				11,422		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		582,250	USD 2.927% / -EUR 1.27%			10,314	64,500		54,008	24,646				7,657		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		1,746,750	USD 2.927% / -EUR 1.27%			30,943	193,500		162,023	73,938				22,971		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		3,493,500	USD 2.927% / -EUR 1.27%			61,885	387,000		324,045	147,876				45,943		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		582,250	USD 2.927% / -EUR 1.27%			10,314	64,500		54,008	24,646				7,657		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		582,250	USD 2.927% / -EUR 1.27%			10,314	64,500		54,008	24,646				7,657		B023
Currency Swap	CORBION NV N2319@AC9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/05/2021	12/01/2026		11,525,000	USD 3.318% / -EUR 1.77%			194,565	1,170,000		1,049,901	700,651				79,802		B023
Currency Swap	CORBION NV N2319@AC9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/05/2021	12/01/2026		6,915,000	USD 3.318% / -EUR 1.77%			116,739	702,000		629,941	420,390				47,881		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		3,123,400	USD 3.453% / -GBP 2.84%			25,582	242,880		345,942	(9,285)				48,138		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		135,800	USD 3.453% / -GBP 2.84%			1,112	10,560		15,041	(404)				2,093		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		2,444,400	USD 3.453% / -GBP 2.84%			20,021	190,080		270,737	(7,267)				37,673		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		543,200	USD 3.453% / -GBP 2.84%			4,449	42,240		60,164	(1,615)				8,372		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		679,000	USD 3.453% / -GBP 2.84%			5,561	52,800		75,205	(2,019)				10,465		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		135,800	USD 3.453% / -GBP 2.84%			1,112	10,560		15,041	(404)				2,093		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		2,805,000	USD 3.323% / -EUR 1.65%			48,827	216,250		190,897	162,727				20,751		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		2,244,000	USD 3.323% / -EUR 1.65%			39,062	173,000		152,717	130,181				16,600		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		561,000	USD 3.323% / -EUR 1.65%			9,765	43,250		38,179	32,545				4,150		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		561,000	USD 3.323% / -EUR 1.65%			9,765	43,250		38,179	32,545				4,150		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		3,927,000	USD 3.5% / EUR 1.88%			66,647	302,750		243,260	218,247				40,200		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		2,805,000	USD 3.5% / EUR 1.88%			47,605	216,250		173,757	155,891				28,715		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		561,000	USD 3.5% / EUR 1.88%			9,521	43,250		34,751	31,178				5,743		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		561,000	USD 3.5% / EUR 1.88%			9,521	43,250		34,751	31,178				5,743		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		544,000	USD 4.032% / EUR 2.29%			9,782	26,250		21,144	27,718				7,466		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		5,984,000	USD 4.032% / EUR 2.29%			107,606	288,750		232,579	304,900				82,126		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		544,000	USD 4.032% / EUR 2.29%			9,782	26,250		21,144	27,718				7,466		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		21,488,000	USD 4.032% / EUR 2.29%			386,402	1,036,874		835,171	1,094,868				294,908		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		1,088,000	USD 4.032% / EUR 2.29%			19,565	52,500		42,287	55,436				14,932		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		544,000	USD 4.032% / EUR 2.29%			9,782	26,250		21,144	27,718				7,466		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		1,082,000	USD 4.463% / EUR 2.7%			19,700	46,500		35,524	46,584				14,679		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		12,984,000	USD 4.463% / EUR 2.7%			236,399	557,999		426,285	559,011				176,143		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		1,082,000	USD 4.463% / EUR 2.7%			19,700	46,500		35,524	46,584				14,679		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		45,444,000	USD 4.463% / EUR 2.7%			827,397	1,952,998		1,491,998	1,956,540				616,501		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		3,246,000	USD 4.463% / EUR 2.7%			59,100	139,500		106,571	139,753				44,036		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		1,082,000	USD 4.463% / EUR 2.7%			19,700	46,500		35,524	46,584				14,679		B023
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		533,900	USD 4.633% / EUR 3.12%			8,170	16,150		1,347	35,093				7,282		B023
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		1,601,700	USD 4.633% / EUR 3.12%			24,510	48,450		4,042	105,279				21,846		B023
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		533,900	USD 4.633% / EUR 3.12%			8,170	16,150		1,347	35,093				7,282		B023
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		18,686,500	USD 4.633% / EUR 3.12%			285,944	565,249		47,152	1,228,260				254,869		B023
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		533,900	USD 4.633% / EUR 3.12%			8,170	16,150		1,347	35,093				7,282		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		322,680	USD 5.47% / EUR 4.44%			3,337	12,030		(9,153)	36,282				4,611		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		215,120	USD 5.47% / EUR 4.44%			2,225	8,020		(6,102)	24,188				3,074		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		322,680	USD 5.47% / EUR 4.44%			3,337	12,030		(9,153)	36,282				4,611		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		322,680	USD 5.47% / -EUR 4.44%			3,337	12,030		(9,153)	36,282				4,611		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		215,120	USD 5.47% / -EUR 4.44%			2,225	8,020		(6,102)	24,188				3,074		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		12,100,000	USD 5.785% / -GBP 5.61%			(17,098)	(423,999)		(429,167)	223,997				177,901		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		12,705,000	USD 5.785% / -GBP 5.61%			(17,953)	(445,199)		(450,625)	235,197				186,796		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		6,050,000	USD 5.785% / -GBP 5.61%			(8,549)	(212,000)		(214,583)	111,999				88,950		B023
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/27/2023	05/23/2028		7,212,000	USD 6.315% / -GBP 6.2%			(25,702)	(302,399)		(291,584)	238,789				66,438		B023
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/27/2023	05/23/2028		21,636,000	USD 6.315% / -GBP 6.2%			(77,107)	(907,198)		(874,753)	716,366				199,313		B023
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/27/2023	05/23/2028		21,636,000	USD 6.315% / -GBP 6.2%			(77,107)	(907,198)		(874,753)	716,366				199,313		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AN0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2030		218,360	USD 5.088% / -EUR 4.27%			2,110	11,260		(1,030)	23,567				2,554		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		5,131,460	USD 5.216% / -EUR 4.39%			50,203	264,610		(142,616)	325,005				74,689		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		2,183,600	USD 5.216% / -EUR 4.39%			21,363	112,600		(60,688)	138,300				31,782		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		6,606,000	USD 6.141% / -CAD 5.96%			25,551	348,178		(136,305)	567,599				96,306		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		2,862,600	USD 6.141% / -CAD 5.96%			11,072	150,877		(59,065)	245,959				41,733		B023
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AD2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/08/2023	10/11/2035		20,056,000	USD 5.593% / -GBP 6.05%			(112,199)	17,601		(958,716)	358,396				329,303		B023
Currency Swap	VITENS NV N9354#AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2023	09/20/2035		7,588,000	USD 5.904% / -EUR 4.46%			110,679	339,500		10,114	484,051				124,256		B023
Currency Swap	VITENS NV N9354#AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2023	09/20/2035		3,252,000	USD 5.904% / -EUR 4.46%			47,434	145,500		4,335	207,450				53,253		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*BD7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/12/2023	07/11/2036		14,323,140	USD 6.718% / -GBP 6.39%			810,760	(329,939)		(106,290)	(298,847)				243,222		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*BD7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/12/2023	07/11/2036		1,224,200	USD 6.718% / -GBP 6.39%			69,296	(28,200)		(9,085)	335,575				20,788		B023
Currency Swap	GATX RAIL GERMANY GMBH H2832@AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/24/2024	03/15/2031		54,485,000	USD 6.006% / -EUR 5.035%			168,765	2,709,998		2,640,986	2,709,998				678,632		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AH9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/04/2024	04/24/2039		7,095,760	USD 6.161% / -GBP 5.75%			(116,740)	82,321		349,925	82,321				134,261		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AH9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/04/2024	04/24/2039		11,150,480	USD 6.161% / -GBP 5.75%			(183,449)	129,361		549,882	129,361				210,981		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AH9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/04/2024	04/24/2039		2,914,330	USD 6.161% / -GBP 5.75%			(47,947)	33,810		143,719	33,810				55,143		B023
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												59,911,750	437,069,602	XXX	502,920,752	110,616,001				73,778,011	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										18,099,159		123,976,222	833,254,298	XXX	899,105,448	168,476,698		(1,289,885)		245,683,367	XXX	XXX
Interest Rate Swap	CLO replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/12/2024	01/17/2026		150,000,000	4.0023% / (SOFR)		10,523	(1,844,595)	5,485		(273,848)			(5,038)		767,267		B0311
Interest Rate Swap	CLO replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/06/2024	03/08/2026		100,000,000	4.4362% / (SOFR)			(645,225)			306,301					543,958		B0311
1179999999. Subtotal - Swaps - Replication - Interest Rate											10,523	(2,489,820)	5,485	XXX	32,453			(5,038)		1,311,225	XXX	XXX
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/20/2023	12/20/2028			USD 1% / -%	213,368		212,804	165,112		561,650			(41,363)		25,000,000		B0311

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/19/2022	06/20/2027			USD 1% / -%	177,599		473,330	86,074		880,600			(35,003)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/23/2022	06/20/2027			USD 1% / -%	707,637		373,017	332,745		880,600			(135,316)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2022	12/20/2027			USD 1% / -%	(189,738)		544,691	(107,584)		969,950			36,358		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/06/2021	12/20/2026			USD 1% / -%	1,038,011		301,747	405,270		743,050			(206,586)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/19/2022	12/20/2026			USD 1% / -%	1,049,878		294,264	419,951		743,050			(214,070)		50,000,000		B0311
1189999999. Subtotal - Swaps - Replication - Credit Default										2,996,755		2,199,853	1,301,567	XXX	4,778,900			(595,980)		275,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										2,996,755	10,523	(289,967)	1,307,052	XXX	4,811,353			(601,018)		276,311,225	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate										18,099,159	10,523	61,549,022	396,190,181	XXX	396,648,730	57,860,697		(1,294,923)		173,337,831	XXX	XXX
1369999999. Total Swaps - Credit Default										2,996,755		2,199,853	1,301,567	XXX	4,778,900			(595,980)		275,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												64,680,535	513,204,876	XXX	579,056,027	119,336,158				79,746,357	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										21,095,914	10,523	128,429,410	910,696,624	XXX	980,483,656	177,196,855		(1,890,903)		528,084,188	XXX	XXX
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	07/24/2024	01/31/2025		15,228,445	1.51033 USD/(AUD)				983,759		983,759	983,759				22,190		B024
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	07/24/2024	01/31/2025		7,150,748	1.51033 USD/(AUD)				461,939		461,939	461,939				10,420		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	10/15/2024	04/25/2025		1,463,250	0.79846 USD/(GBP)				60,673		60,673	60,673				4,107		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	10/15/2024	04/25/2025		953,057	0.79846 USD/(GBP)				39,518		39,518	39,518				2,675		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	10/15/2024	04/25/2025		4,788,698	0.79846 USD/(GBP)				198,561		198,561	198,561				13,440		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	10/15/2024	04/25/2025		3,260,632	0.79846 USD/(GBP)				135,201		135,201	135,201				9,151		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	10/15/2024	04/25/2025		391,012	0.79846 USD/(GBP)				16,213		16,213	16,213				1,097		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	10/15/2024	04/25/2025		497,230	0.79846 USD/(GBP)				20,617		20,617	20,617				1,396		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	10/22/2024	02/06/2025		6,770,198	0.96571 USD/(EUR)				301,066		301,066	301,066				10,778		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/20/2024	04/25/2025		824,073	0.96571 USD/(EUR)				15,617		15,617	15,617				2,313		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		139,556	0.79846 USD/(GBP)				922		922	922				392		B024

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		90,874	0.79846 USD/(GBP)				601		601	601				255		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		455,451	0.79846 USD/(GBP)				3,010		3,010	3,010				1,278		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		310,486	0.79846 USD/(GBP)				2,052		2,052	2,052				871		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		37,865	0.79846 USD/(GBP)				250		250	250				106		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		47,600	0.79846 USD/(GBP)				315		315	315				134		B024
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	02/05/2025		1,484,026	1.61511 USD/(AUD)				38,846		38,846	38,846				2,330		B024
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	02/05/2025		164,154	1.61511 USD/(AUD)				4,297		4,297	4,297				258		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	04/25/2025		173,047	0.96571 USD/(EUR)				2,477		2,477	2,477				486		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	04/25/2025		15,363,932	0.96571 USD/(EUR)				219,884		219,884	219,884				43,120		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	04/25/2025		1,912,654	0.96571 USD/(EUR)				27,373		27,373	27,373				5,368		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/22/2024	02/07/2025		5,764,456	0.79846 USD/(GBP)				200,510		200,510	200,510				9,300		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/22/2024	02/07/2025		3,753,358	0.79846 USD/(GBP)				130,556		130,556	130,556				6,055		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/22/2024	02/07/2025		18,799,486	0.79846 USD/(GBP)				653,918		653,918	653,918				30,329		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/22/2024	02/07/2025		12,819,647	0.79846 USD/(GBP)				445,916		445,916	445,916				20,682		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/22/2024	02/07/2025		1,569,953	0.79846 USD/(GBP)				54,609		54,609	54,609				2,533		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/22/2024	02/07/2025		1,968,021	0.79846 USD/(GBP)				68,455		68,455	68,455				3,175		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/22/2024	02/05/2025		3,016,834	0.96571 USD/(EUR)				136,893		136,893	136,893				4,737		B023
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/22/2024	02/05/2025		4,040,317	1.61511 USD/(AUD)				300,274		300,274	300,274				6,344		B024
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/22/2024	02/05/2025		1,917,626	1.61511 USD/(AUD)				142,517		142,517	142,517				3,011		B024

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	12/06/2024	04/25/2025		604,701	0.79846 USD/(GBP)				10,115		10,115	10,115				1,697		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	12/06/2024	04/25/2025		393,758	0.79846 USD/(GBP)				6,587		6,587	6,587				1,105		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	12/06/2024	04/25/2025		1,973,483	0.79846 USD/(GBP)				33,011		33,011	33,011				5,539		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	12/06/2024	04/25/2025		1,345,344	0.79846 USD/(GBP)				22,504		22,504	22,504				3,776		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	12/06/2024	04/25/2025		164,066	0.79846 USD/(GBP)				2,744		2,744	2,744				460		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	12/06/2024	04/25/2025		206,254	0.79846 USD/(GBP)				3,450		3,450	3,450				579		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	10/22/2024	02/07/2025		4,556,712	0.96571 USD/(EUR)				205,989		205,989	205,989				7,351		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	10/22/2024	02/07/2025		2,966,353	0.96571 USD/(EUR)				134,096		134,096	134,096				4,786		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	10/22/2024	02/07/2025		14,870,389	0.96571 USD/(EUR)				672,225		672,225	672,225				23,990		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	10/22/2024	02/07/2025		10,137,937	0.96571 USD/(EUR)				458,291		458,291	458,291				16,356		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	10/22/2024	02/07/2025		1,238,877	0.96571 USD/(EUR)				56,004		56,004	56,004				1,999		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	10/22/2024	02/07/2025		1,560,425	0.96571 USD/(EUR)				70,540		70,540	70,540				2,517		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		198,948	0.91325 USD/(EUR)				10,559		10,559	10,559				290		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		129,925	0.91325 USD/(EUR)				6,896		6,896	6,896				189		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		649,626	0.91325 USD/(EUR)				34,479		34,479	34,479				947		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		13,429,995	0.91325 USD/(EUR)				712,794		712,794	712,794				19,569		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		25,732,789	0.91325 USD/(EUR)				1,365,762		1,365,762	1,365,762				37,496		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		52,783	0.91325 USD/(EUR)				2,801		2,801	2,801				77		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		64,963	0.91325 USD/(EUR)				3,448		3,448	3,448				95		B024

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		230,294	0.91321 USD/(EUR)				12,232		12,232	12,232				336		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		150,396	0.91321 USD/(EUR)				7,988		7,988	7,988				219		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		751,982	0.91321 USD/(EUR)				39,940		39,940	39,940				1,096		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		15,546,059	0.91321 USD/(EUR)				825,705		825,705	825,705				22,653		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		29,787,310	0.91321 USD/(EUR)				1,582,107		1,582,107	1,582,107				43,404		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		61,098	0.91321 USD/(EUR)				3,245		3,245	3,245				89		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		75,198	0.91321 USD/(EUR)				3,994		3,994	3,994				110		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	02/03/2025		34,554,162	0.96571 USD/(EUR)				1,539,901		1,539,901	1,539,901				52,730		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	04/25/2025		34,691,173	0.96571 USD/(EUR)				1,526,592		1,526,592	1,526,592				97,362		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	02/04/2025		6,241,598	0.96571 USD/(EUR)				277,004		277,004	277,004				9,664		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	04/25/2025		6,266,540	0.96571 USD/(EUR)				275,103		275,103	275,103				17,587		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/28/2024	02/06/2025		2,066,473	0.96571 USD/(EUR)				(93,842)		(93,842)	(93,842)				3,290		B024
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/20/2024	02/05/2025		778,220	1.61511 USD/(AUD)				37,322		37,322	37,322				1,222		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	02/07/2025		52,145	0.96571 USD/(EUR)				(750)		(750)	(750)				84		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	02/07/2025		33,955	0.96571 USD/(EUR)				(488)		(488)	(488)				55		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	02/07/2025		170,180	0.96571 USD/(EUR)				(2,446)		(2,446)	(2,446)				275		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	02/07/2025		116,014	0.96571 USD/(EUR)				(1,668)		(1,668)	(1,668)				187		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	02/07/2025		14,147	0.96571 USD/(EUR)				(203)		(203)	(203)				23		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	02/07/2025		17,787	0.96571 USD/(EUR)				(256)		(256)	(256)				29		B024

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	02/06/2025		2,173,490	0.96571 USD/(EUR)				(44,682)		(44,682)	(44,682)				3,460		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025		273,004	0.96571 USD/(EUR)				5,551		5,551	5,551				766		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025		177,771	0.96571 USD/(EUR)				3,615		3,615	3,615				499		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025		890,967	0.96571 USD/(EUR)				18,117		18,117	18,117				2,501		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025		607,381	0.96571 USD/(EUR)				12,350		12,350	12,350				1,705		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025		74,071	0.96571 USD/(EUR)				1,506		1,506	1,506				208		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025		93,118	0.96571 USD/(EUR)				1,893		1,893	1,893				261		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/30/2024	04/25/2025		10,515,876	0.95803 USD/(EUR)				(27,598)		(27,598)	(27,598)				29,513		B024
1439999999. Subtotal - Forwards - Hedging Other													14,481,369	XXX	14,481,369	14,481,369				636,475	XXX	XXX
Bond Forward	Fixed Income Security	NA	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/04/2023	04/07/2026			102.241333				(9,980,850)		(9,980,850)	(5,434,305)				421,896		B0311
Bond Forward	Fixed Income Security	NA	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/18/2023	04/16/2026			100.303304				(17,189,958)		(17,189,958)	(10,720,441)				851,972		B0311
1449999999. Subtotal - Forwards - Replication													(27,170,807)	XXX	(27,170,807)	(16,154,745)				1,273,868	XXX	XXX
1479999999. Subtotal - Forwards													(12,689,438)	XXX	(12,689,438)	(1,673,377)				1,910,343	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												4,743,155	76,135,274	XXX	76,566,855	8,720,157				6,089,596	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										41,938,732	298,654,034	124,893,862	1,197,477,769	XXX	1,263,328,920	218,079,224		(1,390,381)		246,319,842	XXX	XXX
1719999999. Subtotal - Replication										2,996,755	10,523	(289,967)	(25,863,755)	XXX	(22,359,454)	(16,154,745)		(601,018)		277,585,093	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										44,935,487	298,664,557	129,347,051	1,247,749,288	XXX	1,317,536,320	210,644,635		(1,991,399)		529,994,531	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0023	Convert Foreign Bonds to Fixed USD
0024	Hedge FX Exposure on Equity Investment
0031	Convert Assets to Fixed/Float
0053	Hedge Bond Portfolio Against Rise in Interest Rates
0062	Fixed Income Annuity Hedge Program
0311	Duration Management Hedges

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/28/2023	02/22/2024	02/22/2024	Expiration	9,097	17,271,974	1882 / (1915.29)	187,853		302,839				(66,327)			114,986			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/07/2023	03/01/2024	03/01/2024	Expiration	31,837	127,219,060	3932.76 / (4059.14)	2,535,499		4,023,560				(1,397,876)			1,488,061			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/28/2023	03/22/2024	03/22/2024	Expiration	69,463	275,256,168	3926 / (3999.26)	3,230,724		5,088,859				(1,697,063)			1,858,135			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/04/2023	04/01/2024	04/01/2024	Expiration	10,939	19,460,809	1742.96 / (1815.1)	458,453		789,139				(251,898)			330,686			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/11/2023	04/04/2024	04/04/2024	Expiration	5,696	10,124,782	1742 / (1813.05)	245,725		404,701				(117,837)			158,975			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/25/2023	04/19/2024	04/19/2024	Expiration	32,882	59,090,598	1788.16 / (1805.94)	345,261		584,642				(167,317)			239,381			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/25/2023	04/19/2024	04/19/2024	Expiration	77,618	321,900,474	4127 / (4167.48)	2,021,949		3,141,977				(923,332)			1,120,028			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/09/2023	05/03/2024	05/03/2024	Expiration	5,627	9,819,762	1706.27 / (1783.96)	263,512		437,162				(126,219)			173,649			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/16/2023	05/10/2024	05/10/2024	Expiration	22,899	40,076,914	1737.95 / (1762.37)	336,615		559,194				(158,382)			222,578			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/16/2023	05/10/2024	05/10/2024	Expiration	87,259	360,692,930	4117 / (4150.18)	1,901,374		2,895,254				(783,277)			993,880			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/23/2023	05/17/2024	05/17/2024	Expiration	8,594	15,171,160	1732.63 / (1798.01)	366,964		561,876				(123,813)			194,912			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/05/2023	06/28/2024	06/28/2024	Expiration	27,757	122,168,966	4324.93 / (4477.82)	2,971,109		4,243,768				(608,322)			1,272,658			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/11/2023	07/05/2024	07/05/2024	Expiration	6,662	12,474,195	1838 / (1906.88)	296,592		458,879				(55,123)			162,286			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/11/2023	07/05/2024	07/05/2024	Expiration	26,337	116,779,970	4391.28 / (4476.85)	1,536,237		2,253,657				(335,410)			717,420			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/18/2023	07/12/2024	07/12/2024	Expiration	33,377	149,671,313	4421.19 / (4547.34)	3,005,933		4,210,509				(405,162)			1,204,576			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/18/2023	07/12/2024	07/12/2024	Expiration	7,135	13,856,848	1897.53 / (1986.66)	409,763		635,943				(30,658)			226,180			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/25/2023	07/19/2024	07/19/2024	Expiration	81,588	371,003,073	4520.4 / (4574.15)	3,074,236		4,385,355				(357,435)			1,311,119			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/01/2023	07/26/2024	07/26/2024	Expiration	76,052	347,352,300	4536.22 / (4598.38)	3,280,883		4,727,392				(366,529)			1,446,509			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/15/2023	08/09/2024	08/09/2024	Expiration	77,243	346,257,582	4455 / (4510.41)	2,828,639		4,280,035				(593,286)			1,451,396			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/22/2023	08/16/2024	08/16/2024	Expiration	4,154	7,815,564	1832 / (1930.91)	239,561		410,872				(64,793)			171,311			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/22/2023	08/16/2024	08/16/2024	Expiration	31,065	137,091,864	4352.39 / (4473.74)	2,493,588		3,769,738				(587,266)			1,276,150			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/29/2023	08/23/2024	08/23/2024	Expiration	22,435	41,686,810	1840.84 / (1875.39)	508,377		775,129				(77,805)			266,752			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/29/2023	08/23/2024	08/23/2024	Expiration	51,588	227,429,309	4365.72 / (4451.42)	3,086,510		4,421,092				(520,974)			1,334,582			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/06/2023	08/30/2024	08/30/2024	Expiration	18,119	34,373,827	1869.09 / (1925.14)	595,934		1,015,570				(140,826)			419,636			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/06/2023	08/30/2024	08/30/2024	Expiration	139,232	627,691,272	4491.95 / (4524.53)	2,978,172		4,536,179				(578,281)			1,558,006			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/12/2023	09/06/2024	09/06/2024	Expiration	64,560	288,530,261	4441.94 / (4496.42)	2,359,022		3,517,229				(433,405)			1,158,206			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/03/2023	09/27/2024	09/27/2024	Expiration	114,189	489,908,492	4264.27 / (4316.39)	3,715,710		5,951,531				(1,239,524)			2,235,821			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/10/2023	10/04/2024	10/04/2024	Expiration	37,926	162,374,859	4219.52 / (4343.2)	3,191,473		4,690,688				(706,802)			1,499,215			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/10/2023	10/04/2024	10/04/2024	Expiration	18,392	31,938,076	1720 / (1753.04)	393,773		607,672				(102,896)			213,899			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/31/2023	10/25/2024	10/25/2024	Expiration	15,732	26,160,271	1635.84 / (1689.9)	500,278		850,472				(212,259)			350,194			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/28/2023	11/22/2024	11/22/2024	Expiration	226,499	1,031,091,398	.4538 / (4566.6)	4,326,131		6,477,871				(482,549)			2,151,741			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/28/2023	11/22/2024	11/22/2024	Expiration	21,737	39,135,621	1783 / (1817.83)	451,477		757,100				(131,749)			305,622			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/27/2023	12/20/2024	12/20/2024	Expiration	98,096	465,488,082	4697 / (4793.46)	6,425,288		9,462,340				85,704			3,037,052			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/27/2023	12/20/2024	12/20/2024	Expiration	11,567	23,354,178	1974.31 / (2063.76)	652,494		1,034,668				33,619			382,174			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/03/2024	12/27/2024	12/27/2024	Expiration	297,393	1,420,188,376	4759.53 / (4791.39)		6,063,843	9,474,941							3,411,098			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/14/2023	02/08/2024	02/08/2024	Expiration	49,164	202,754,057	4071.45 / (4176.62)	3,358,884		5,170,578				(1,733,649)			1,811,693			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/21/2023	03/15/2024	03/15/2024	Expiration	8,824	15,471,296	1723 / (1783.64)	330,282		535,087				(165,647)			204,805			B062

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/28/2023	03/22/2024	03/22/2024	Expiration	10,242	17,907,010	1712.31 / (1784.47)	437,026		739,063				(244,573)			302,037			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/04/2023	04/01/2024	04/01/2024	Expiration	22,217	89,633,820	3936 / (4132.94)	2,890,210		4,375,416				(1,302,491)			1,485,206			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/09/2023	05/03/2024	05/03/2024	Expiration	23,117	95,330,578	4057 / (4190.66)	2,005,862		3,089,818				(873,757)			1,083,956			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/06/2023	05/31/2024	05/31/2024	Expiration	18,370	77,739,727	4152.74 / (4311.03)	2,004,167		2,907,787				(615,282)			903,620			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/18/2023	01/11/2024	01/11/2024	Expiration	24,301	96,088,463	3883.51 / (4024.68)	2,152,148		3,430,572				(1,271,021)			1,278,425			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/24/2023	01/18/2024	01/18/2024	Expiration	24,036	95,095,550	3888 / (4024.76)	2,123,581		3,287,163				(1,149,700)			1,163,583			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/24/2023	01/18/2024	01/18/2024	Expiration	6,230	11,651,969	1835.42 / (1905.18)	264,713		434,605				(147,728)			169,892			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/07/2023	01/31/2024	01/31/2024	Expiration	4,066	7,957,609	1875.96 / (2038.26)	383,017		290,231				(109,967)			(92,786)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/07/2023	02/29/2024	02/29/2024	Expiration	29,811	56,654,762	1893 / (1907.93)	259,058		445,078				(109,287)			186,021			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/02/2023	04/26/2024	04/26/2024	Expiration	21,185	87,301,478	4039.81 / (4202.01)	2,200,910		3,436,207				(1,015,607)			1,235,297			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/02/2023	04/26/2024	04/26/2024	Expiration	7,755	13,681,991	1723.13 / (1805.43)	356,269		638,237				(210,217)			281,968			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/23/2023	05/17/2024	05/17/2024	Expiration	27,847	116,100,548	4107.97 / (4230.49)	2,288,466		3,411,814				(845,670)			1,123,348			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/13/2023	06/07/2024	06/07/2024	Expiration	7,927	14,835,222	1831.96 / (1911)	391,360		626,550				(97,529)			235,190			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/19/2023	09/13/2024	09/13/2024	Expiration	16,335	30,325,029	1834.37 / (1878.52)	420,953		721,190				(119,728)			300,237			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/26/2023	09/20/2024	09/20/2024	Expiration	10,268	18,537,180	1765 / (1845.67)	470,993		828,320				(180,288)			357,326			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/03/2023	09/27/2024	09/27/2024	Expiration	20,696	36,847,676	1759.27 / (1801.58)	484,700		875,648				(215,601)			390,947			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/21/2023	11/15/2024	11/15/2024	Expiration	245,904	1,108,104,900	4489.43 / (4523.07)	5,663,169		8,272,211				(601,966)			2,609,041			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2023	12/13/2024	12/13/2024	Expiration	4,995	9,761,454	1871 / (2037.49)	527,586		831,618				(15,674)			304,032			B062
Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/21/2023	06/14/2024	06/14/2024	Expiration	30,637	134,487,852	4335.22 / (4444.22)	2,224,690		3,339,433				(627,520)			1,114,743			B062
Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2023	06/21/2024	06/21/2024	Expiration	50,336	219,860,098	.4328 / (4407.7)	2,717,137		4,011,779				(721,449)			1,294,642			B062
Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/05/2023	11/29/2024	11/29/2024	Expiration	5,971	10,941,977	1773.52 / (1891.52)	431,524		704,578				(93,251)			273,054			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2023	01/04/2024	01/04/2024	Expiration	4,138	7,393,489	1744 / (1829.46)	209,300		353,633				(143,972)			144,333			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2023	01/04/2024	01/04/2024	Expiration	22,434	86,361,141	3790.54 / (3908.59)	1,632,634		2,648,334				(1,013,348)			1,015,699			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/18/2023	01/10/2024	01/10/2024	Expiration	3,236	5,926,880	1788 / (1875.09)	177,101		281,823				(101,521)			104,722			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/01/2023	01/25/2024	01/25/2024	Expiration	11,782	22,381,028	1882.07 / (1917.12)	263,775		412,959				(107,799)			149,184			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/01/2023	01/25/2024	01/25/2024	Expiration	68,613	277,339,921	4003 / (4081.18)	3,495,146		5,364,164				(1,831,242)			1,869,018			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/07/2023	02/01/2024	02/01/2024	Expiration	26,476	108,750,302	4008.62 / (4206.39)	3,324,798		5,236,159				(1,852,987)			1,911,361			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2023	02/08/2024	02/08/2024	Expiration	8,385	16,345,174	1909.98 / (1988.69)	400,644		584,602				(103,398)			183,959			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2023	02/15/2024	02/15/2024	Expiration	48,621	200,123,793	4066.71 / (4165.28)	2,848,753		4,792,572				(1,854,258)			1,943,819			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2023	02/15/2024	02/15/2024	Expiration	26,741	51,985,574	1937.68 / (1950.4)	199,702		340,146				(59,729)			140,444			B062

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2023	03/07/2024	03/07/2024	Expiration	2,772	5,201,907	1802.22 / (1950.96)	207,472		412,307				(137,684)			204,836			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2023	03/08/2024	03/08/2024	Expiration	17,086	67,671,837	3848.07 / (4073.25)	2,295,504		3,847,425				(1,456,649)			1,551,921			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/18/2023	04/12/2024	04/12/2024	Expiration	50,465	208,050,794	4087.75 / (4157.6)	2,341,571		3,524,980				(987,166)			1,183,409			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/31/2023	05/24/2024	05/24/2024	Expiration	22,108	92,246,846	4104 / (4241.11)	2,014,923		3,031,228				(757,112)			1,016,305			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	05/31/2024	05/31/2024	Expiration	4,505	8,094,111	1735.32 / (1858.07)	362,418		552,989				(104,278)			190,571			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/28/2024	06/28/2024	Expiration	7,561	14,148,937	1825.24 / (1917.37)	432,106		696,595				(104,580)			264,489			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/25/2023	07/19/2024	07/19/2024	Expiration	18,675	36,802,729	1950.82 / (1990.57)	473,000		742,331				(15,537)			269,331			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/12/2023	12/06/2024	12/06/2024	Expiration	18,123	33,921,000	1844 / (1899.42)	599,038		1,004,377				(121,029)			405,339			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/01/2023	07/26/2024	07/26/2024	Expiration	13,067	25,933,618	1947.92 / (2021.41)	595,463		960,294				(20,995)			364,831			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/15/2023	08/09/2024	08/09/2024	Expiration	11,268	21,833,553	1910 / (1965.32)	367,111		623,346				(62,296)			256,234			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	09/12/2023	09/06/2024	09/06/2024	Expiration	12,384	23,093,188	1843 / (1886.52)	330,653		538,952				(71,684)			208,299			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	09/19/2023	09/13/2024	09/13/2024	Expiration	61,689	276,157,594	4437 / (4516.22)	3,172,048		4,887,003				(686,016)			1,714,954			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	09/26/2023	09/20/2024	09/20/2024	Expiration	30,681	134,316,662	4288.02 / (4467.67)	3,420,318		5,511,842				(1,064,862)			2,091,524			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	10/17/2023	10/11/2024	10/11/2024	Expiration	71,782	312,879,434	4323.52 / (4393.97)	3,336,427		5,057,042				(755,908)			1,720,615			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	10/24/2023	10/18/2024	10/18/2024	Expiration	21,980	94,807,103	4209.86 / (4416.81)	2,763,545		4,548,761				(953,135)			1,785,216			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/07/2023	11/01/2024	11/01/2024	Expiration	22,410	96,105,621	4163.97 / (4413.06)	3,836,144		5,582,107				(722,244)			1,745,963			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/07/2023	11/01/2024	11/01/2024	Expiration	6,005	10,183,129	1637 / (1754.55)	447,012		705,888				(133,623)			258,876			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/14/2023	11/08/2024	11/08/2024	Expiration	60,828	266,588,138	4341 / (4424.31)	3,600,409		5,067,581				(414,865)			1,467,171			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/14/2023	11/08/2024	11/08/2024	Expiration	10,675	18,342,052	1684 / (1752.45)	482,297		730,704				(110,680)			248,407			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/21/2023	11/15/2024	11/15/2024	Expiration	17,276	30,906,505	1763.69 / (1814.28)	523,117		873,993				(156,833)			350,876			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	12/05/2023	11/29/2024	11/29/2024	Expiration	169,969	775,520,956	4542.25 / (4583.19)	4,623,157		6,958,531				(507,692)			2,335,374			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	12/12/2023	12/06/2024	12/06/2024	Expiration	71,519	327,868,843	4539.24 / (4629.48)	4,419,159		6,453,875				(284,950)			2,034,716			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	12/19/2023	12/13/2024	12/13/2024	Expiration	71,278	334,926,056	4634.66 / (4763.08)	6,310,241		9,153,521				4,451			2,843,279			B062
Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/03/2024	12/27/2024	12/27/2024	Expiration	15,768	32,353,728	2018.45 / (2085.27)		548,569	1,053,618							505,049			B062

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Call Option	Reserve Liability	Exhibit 7	Equity	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	10/24/2023	10/18/2024	10/18/2024	Expiration	5,882	10,165,390	1663.1 / (1793.34)	403,882		766,072				(220,155)			362,190			B062
Call Option	Reserve Liability	Exhibit 7	Equity	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	10/31/2023	10/25/2024	10/25/2024	Expiration	29,249	122,355,148	4098.11 / (4268.34)	3,128,766		4,979,057				(1,059,755)			1,850,292			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	02/28/2023	02/22/2024	02/22/2024	Expiration	57,393	229,364,237	3969.14 / (4023.62)	1,980,059		3,126,771				(1,089,527)			1,146,712			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	03/21/2023	03/15/2024	03/15/2024	Expiration	35,294	138,322,833	3862.81 / (3975.51)	2,609,285		3,977,634				(1,263,849)			1,368,348			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	04/11/2023	04/05/2024	04/05/2024	Expiration	71,151	292,319,614	4086.01 / (4130.87)	2,074,052		3,191,834				(958,361)			1,117,782			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	04/18/2023	04/12/2024	04/12/2024	Expiration	20,705	36,931,819	1767.72 / (1799.71)	408,096		662,353				(180,854)			254,257			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	05/31/2023	05/24/2024	05/24/2024	Expiration	11,633	20,665,152	1750.37 / (1802.48)	347,012		606,196				(176,683)			259,183			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/13/2023	06/07/2024	06/07/2024	Expiration	61,619	264,396,654	4262.22 / (4319.44)	2,490,024		3,525,839				(629,756)			1,035,815			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/21/2023	06/14/2024	06/14/2024	Expiration	14,532	27,388,242	1866 / (1903.37)	319,123		543,061				(97,365)			223,938			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/27/2023	06/21/2024	06/21/2024	Expiration	18,565	34,484,488	1837.4 / (1877.6)	455,771		746,313				(130,444)			290,542			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	08/08/2023	08/02/2024	08/02/2024	Expiration	8,828	17,500,495	1946 / (2018.77)	363,537		642,414				(49,679)			278,877			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	08/08/2023	08/02/2024	08/02/2024	Expiration	31,565	143,116,026	4466.7 / (4601.32)	2,760,991		4,249,280				(565,102)			1,488,290			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/17/2023	10/11/2024	10/11/2024	Expiration	8,711	15,297,300	1710.47 / (1801.71)	484,767		794,792				(155,390)			310,024			B062
Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	01/04/2023	12/28/2023	12/28/2023	Expiration	86,708	332,238,177	3799.31 / (3864.07)			5,615,210							5,615,210			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	01/04/2023	12/28/2023	12/28/2023	Expiration	7,191	12,614,776	1722 / (1786.49)			463,748							463,748			B062
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants													172,932,167	6,612,412	280,565,063			XXX	(49,463,217)			101,020,484			XXX
Corridor Option	Fixed income Portfolio	D1	Interest Rate	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	10/22/2014	10/15/2024	10/15/2024	Expiration		306,000,000	USD 5.62% / (USD 6.62%)	311,821			(24,644)			24,556		(24,644)				B053
Corridor Option	Fixed income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2024	04/23/2024	Expiration		82,000,000	USD 3.62% / (USD 4.62%)	127,000			108,204			(34,178)		(4,908)				B053
Corridor Option	Fixed income Portfolio	D1	Interest Rate	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	08/03/2015	08/05/2024	08/05/2024	Expiration		155,000,000	USD 4.49% / (USD 5.5%)	215,000			124,458			(32,804)		(14,181)				B053
Corridor Option	Fixed income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	02/18/2015	02/11/2024	02/11/2024	Expiration		97,000,000	USD 3.988% / (USD 4.988%)	167,325			173,951			(19,890)		(2,093)				B053
Corridor Option	Fixed income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	12/09/2015	12/08/2024	12/08/2024	Expiration		219,000,000	USD 4.188% / (USD 5.188%)	327,800			511,867			(160,315)		(34,106)				B053
0179999999. Subtotal - Purchased Options - Hedging Other - Caps													1,148,946			893,836		XXX	(222,631)		(79,933)				XXX
Swaption	Fixed income Portfolio	D1	Interest Rate	BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	02/14/2024	02/19/2035	11/12/2024	Termination		150,000,000	SOFR / (5.77%)		520,500	31,500							(489,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	02/29/2024	03/04/2032	11/22/2024	Termination		150,000,000	6.7% / 5.2%		523,500	72,000							(451,500)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	02/01/2024	02/05/2035	11/06/2024	Termination		100,000,000	SOFR / (5.36%)		299,000	46,000							(253,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	04/04/2024	10/08/2029	07/02/2024	Termination		150,000,000	2.9% / (SOFR)		315,000	96,000							(219,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	09/13/2023	09/17/2034	03/07/2024	Termination		150,000,000	SOFR / (4.76%)	1,630,500		513,750				1,074,027			(1,116,750)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC	0ZV05H2G7GRS05BHJ91	09/26/2023	06/28/2031	01/26/2024	Termination		150,000,000	6.65% / 5.15%	840,000		130,500				746,024			(709,500)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	09/27/2023	07/01/2034	02/02/2024	Termination		300,000,000	SOFR / (5.6%)	1,920,000		135,000				1,759,291			(1,785,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC	0ZV05H2G7GRS05BHJ91	09/29/2023	07/03/2031	01/26/2024	Termination		100,000,000	6.15% / 5.15%	492,000		82,000				433,715			(410,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	02/02/2024	02/05/2035	11/13/2024	Termination		100,000,000	SOFR / (5.03%)		540,000	71,250							(468,750)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	02/13/2024	02/18/2032	11/12/2024	Termination		250,000,000	6.26% / 5.26%		731,250	102,500							(628,750)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	02/20/2024	02/24/2032	11/18/2024	Termination		300,000,000	6.22% / 5.22%		906,000	144,000							(762,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	02/26/2024	02/28/2035	11/21/2024	Termination		250,000,000	SOFR / (5.27%)		1,481,250	125,000							(1,356,250)			B0311

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Swaption	Fixed income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/05/2024	09/09/2034	07/02/2024	Termination		300,000,000	SOFR / (5.16%)		474,000	90,000							(384,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/06/2024	03/10/2035	12/24/2024	Termination		200,000,000	SOFR / (5.57%)		645,000	32,000							(613,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/01/2024	07/03/2029	05/16/2024	Termination		50,000,000	3.5% / (SOFR)		119,750	31,250							(88,500)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/04/2024	10/08/2029	07/02/2024	Termination		150,000,000	SOFR / (4.9%)		280,500	138,750							(141,750)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/09/2024	10/11/2025	04/12/2024	Termination		150,000,000	SOFR / (5.09%)		128,250	255,000							126,750			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/09/2024	08/13/2029	05/29/2024	Termination		50,000,000	3.27% / (SOFR)		98,500	18,000							(80,500)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2023	06/24/2034	02/07/2024	Termination		150,000,000	SOFR / (4.9%)	1,106,250		226,500				873,399			(879,750)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/05/2023	04/12/2034	04/10/2024	Expiration		100,000,000	SOFR / (5.8%)	420,000						410,250			(420,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/20/2024	02/24/2026	12/19/2024	Termination		100,000,000	SOFR / (4.4%)		280,000	43,000							(237,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/01/2024	07/03/2029	05/16/2024	Termination		50,000,000	SOFR / (4.5%)		108,750	68,000							(40,750)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2024	08/13/2029	05/29/2024	Termination		50,000,000	SOFR / (4.77%)		84,250	103,000							18,750			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/22/2023	08/26/2031	02/02/2024	Termination		200,000,000	5.6% / 4.6%	1,853,000		560,000				1,416,861			(1,293,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	09/11/2023	09/16/2031	02/06/2024	Termination		150,000,000	6.3% / 4.8%	1,100,000		378,750				792,392			(721,250)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2024	12/11/2034	12/09/2024	Expiration		100,000,000	SOFR / (5.59%)		173,500								(173,500)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/26/2022	04/30/2032	01/25/2024	Termination		100,000,000	SOFR / (4.75%)	1,740,000		92,000				1,670,863			(1,648,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/18/2023	04/03/2031	02/09/2024	Termination		200,000,000	4% / 3.75%	800,000		1,273,000				196,590			473,000			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/09/2024	05/13/2034	04/04/2024	Termination		100,000,000	4.78% / 4.13%		573,000	391,000							(182,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/12/2024	05/15/2034	04/04/2024	Termination		100,000,000	4.76% / 4.26%		327,500	221,000							(106,500)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/28/2022	06/28/2034	02/02/2024	Termination		100,000,000	5.3% / 4.3%	1,202,500		480,000				799,108			(722,500)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2023	08/20/2034	02/28/2024	Termination		100,000,000	SOFR / (4.75%)	1,245,000		430,000				927,586			(815,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/25/2031	02/06/2024	Termination		200,000,000	6.5% / 5%	1,466,000		390,000				1,145,329			(1,076,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/26/2023	06/28/2034	01/31/2024	Termination		200,000,000	SOFR / (5.6%)	1,098,000		85,000				991,994			(1,013,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	07/31/2031	01/26/2024	Termination		200,000,000	6.5% / 5.5%	1,140,000		125,000				1,053,953			(1,015,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	02/09/2024	08/13/2034	05/28/2024	Termination		200,000,000	SOFR / (4.74%)		785,000	320,000							(465,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	02/12/2024	02/14/2035	11/12/2024	Termination		200,000,000	SOFR / (5.18%)		1,100,000	131,991							(968,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2022	01/24/2031	01/22/2024	Expiration		175,000,000	SOFR / (4.75%)	3,745,000						3,744,977			(3,745,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/13/2024	11/15/2034	11/13/2024	Expiration		100,000,000	SOFR / (5.31%)		387,000								(387,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/16/2024	11/20/2034	11/18/2024	Expiration		500,000,000	SOFR / (5.83%)		1,145,000								(1,145,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/26/2024	11/29/2034	11/26/2024	Expiration		250,000,000	SOFR / (5.29%)		952,500								(952,500)			B0311
0209999999. Subtotal - Purchased Options - Hedging Other - Other												21,798,250	12,979,000	7,432,741			XXX	18,036,359			(27,344,500)			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												195,879,363	19,591,412	287,997,804	893,836		XXX	(31,649,489)		(79,933)	73,675,984			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												172,932,167	6,612,412	280,565,063			XXX	(49,463,217)			101,020,484			XXX

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps												1,148,946			893,836		XXX	(222,631)		(79,933)				XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other												21,798,250	12,979,000	7,432,741			XXX	18,036,359			(27,344,500)			XXX
0499999999. Total Purchased Options												195,879,363	19,591,412	287,997,804	893,836		XXX	(31,649,489)		(79,933)	73,675,984			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/01/2022	07/14/2032	01/26/2024	Termination		50,984,500	USD 5.196% / EUR 3.93%			(3,928,984)	54,000			3,143,357			(3,928,984)			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/01/2022	07/14/2032	01/26/2024	Termination		7,803,750	USD 5.196% / EUR 3.93%			(601,375)	8,265			481,126			(601,375)			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		671,880	USD 3.01% / EUR 0.98%			22,770	11,453			(9,090)			22,770			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		335,940	USD 3.01% / EUR 0.98%			11,385	5,726			(4,545)			11,385			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/27/2020	12/11/2024	12/11/2024	Maturity		11,008,000	USD 2.236% / EUR 1.25%			518,497	105,731			38,501			518,497			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039	12/31/2024	Maturity		127,469	USD 3.10325% / -GBP 2.3%			(4,368)							(4,368)			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039	12/31/2024	Maturity		264,044	USD 3.10325% / -GBP 2.3%			(9,047)							(9,047)			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/31/2024	Maturity		94,018	USD 4.045% / CAD 4.56%			5,965							5,965			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/31/2024	Maturity		21,613	USD 4.045% / CAD 4.56%			1,371							1,371			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/31/2024	Maturity		86,454	USD 4.045% / CAD 4.56%			5,485							5,485			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/31/2024	Maturity		7,565	USD 4.045% / CAD 4.56%			480							480			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027	12/31/2024	Maturity		70,710	USD 3.863% / AUD 4.876%			9,674							9,674			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027	12/31/2024	Maturity		235,700	USD 3.863% / AUD 4.876%			32,248							32,248			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027	12/31/2024	Maturity		358,264	USD 3.863% / AUD 4.876%			49,016							49,016			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027	12/31/2024	Maturity		23,570	USD 3.863% / AUD 4.876%			3,225							3,225			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043	12/31/2024	Maturity		244,568	USD 3.7225% / -GBP 2.9%			8,534							8,534			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043	12/31/2024	Maturity		205,910	USD 3.7225% / -GBP 2.9%			9,605							9,605			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030	12/31/2024	Maturity		466,543	USD 3.866% / EUR 2.07%			17,850							17,850			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030	12/31/2024	Maturity		6,220,571	USD 3.866% / EUR 2.07%			237,997							237,997			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030	12/31/2024	Maturity		3,576,829	USD 3.866% / EUR 2.07%			136,848							136,848			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030	12/31/2024	Maturity		466,543	USD 3.866% / EUR 2.07%			17,850							17,850			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		153,096	USD 3.345% / EUR 1.89%			9,824							9,824			B023

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		382,740	USD 3.345% / EUR 1.89%			24,560							24,560			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		382,740	USD 3.345% / EUR 1.89%			24,560							24,560			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		382,740	USD 3.345% / EUR 1.89%			24,560							24,560			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		153,096	USD 3.345% / EUR 1.89%			9,824							9,824			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		153,096	USD 3.345% / EUR 1.89%			9,824							9,824			B023
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange														(3,351,822)	185,176		XXX	3,649,349			(3,351,822)			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(3,351,822)	185,176		XXX	3,649,349			(3,351,822)			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
IR SWAP	Fixed Income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/24/2022	01/15/2024	01/15/2024	Maturity		500,000,000	1.167% / (SOFR)				(934,835)			1,130,387						B031
IR SWAP	Fixed Income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/21/2022	01/04/2024	01/04/2024	Maturity		500,000,000	1.0925% / (SOFR)				(127,551)			385,325						B031
IR SWAP	Fixed Income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/27/2022	01/26/2024	01/26/2024	Maturity		250,000,000	1.2985% / (SOFR)				(754,582)			846,488						B031
IR SWAP	Fixed Income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/03/2022	01/15/2024	01/15/2024	Maturity		350,000,000	1.275% / (SOFR)				(585,922)			747,294						B031
IR SWAP	Fixed Income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/21/2022	01/11/2024	01/11/2024	Maturity		500,000,000	1.1045% / (SOFR)				(563,296)			811,540						B031
IR SWAP	Fixed Income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/02/2022	02/29/2024	02/29/2024	Maturity		250,000,000	1.435% / (SOFR)				(797,179)			1,727,615						B031
IR SWAP	Fixed Income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/28/2022	01/26/2024	01/26/2024	Maturity		250,000,000	1.325% / (SOFR)				(749,981)			841,598						B031
IR SWAP	Fixed Income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/27/2022	01/18/2024	01/18/2024	Maturity		250,000,000	1.219% / (SOFR)				(486,039)			598,601						B031
IR SWAP	Fixed Income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/26/2022	01/15/2024	01/15/2024	Maturity		500,000,000	1.1555% / (SOFR)				(937,231)			1,133,060						B031
IR SWAP	Fixed Income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/14/2022	01/15/2024	01/15/2024	Maturity		250,000,000	1.76% / (SOFR)				(405,646)			496,289						B031
IR SWAP	Fixed Income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/04/2022	02/15/2024	02/15/2024	Maturity		100,000,000	1.47% / (SOFR)				(524,526)			557,405						B031
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/15/2023	06/20/2024	04/02/2024	Termination		50,000,000	5.2108% / (SOFR)			(36,095)	(37,333)			28,058			(36,095)			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/15/2023	06/20/2028	04/02/2024	Termination		50,000,000	SOFR / (3.7042%)			904,524	229,843			281,455			904,524			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/29/2023	07/03/2025	04/02/2024	Termination		50,000,000	4.7949% / (SOFR)			(101,190)	(89,213)			(278,065)			(101,190)			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/29/2023	07/03/2030	04/02/2024	Termination		50,000,000	SOFR / (3.7085%)			940,355	228,031			660,430			940,355			B0311
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate														1,707,594	(6,535,459)		XXX	9,967,479			1,707,594			XXX
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		232,645	USD 3.9375% / (CAD 3.95%)			51,741	1,670			(42,098)			51,741			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		1,395,868	USD 3.9375% / (CAD 3.95%)			310,445	10,018			(252,586)			310,445			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		1,395,868	USD 3.9375% / (CAD 3.95%)			310,445	10,018			(252,586)			310,445			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		2,791,736	USD 3.9375% / (CAD 3.95%)			620,891	20,037			(505,171)			620,891			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		232,645	USD 3.9375% / (CAD 3.95%)			51,741	1,670			(42,098)			51,741			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		232,645	USD 3.9375% / (CAD 3.95%)			51,741	1,670			(42,098)			51,741			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	04/12/2024	Maturity		25,815,200	USD 3.54125% / (EUR 1.54%)			1,365,062	154,074			(445,041)			1,365,062			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	04/12/2024	Maturity		17,397,200	USD 3.54125% / (EUR 1.54%)			919,933	103,832			(299,919)			919,933			B023

SCHEDULE DB - PART A - SECTION 2

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Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	04/12/2024	Maturity		1,122,400	USD 3.54125% / (EUR 1.54%)			59,351	6,699			(19,350)			59,351			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	04/12/2024	Maturity		1,122,400	USD 3.54125% / (EUR 1.54%)			59,351	6,699			(19,350)			59,351			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/12/2024	11/12/2024	Maturity		35,525,500	USD 3.8475% / (EUR 2.186%)			2,317,748	551,119			(967,353)			2,317,748			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/12/2024	11/12/2024	Maturity		3,178,000	USD 3.8475% / (EUR 2.186%)			207,338	49,301			(86,536)			207,338			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/12/2024	11/12/2024	Maturity		681,000	USD 3.8475% / (EUR 2.186%)			44,430	10,565			(18,544)			44,430			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/12/2024	11/12/2024	Maturity		1,248,500	USD 3.8475% / (EUR 2.186%)			81,454	19,368			(33,996)			81,454			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024	05/22/2024	Maturity		2,493,000	USD 3.645% / (GBP 2.15%)			(51,999)	14,170			42,579			(51,999)			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024	05/22/2024	Maturity		2,493,000	USD 3.645% / (GBP 2.15%)			(51,999)	14,170			42,579			(51,999)			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024	05/22/2024	Maturity		3,739,500	USD 3.645% / (GBP 2.15%)			(77,998)	21,256			63,869			(77,998)			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024	05/22/2024	Maturity		5,609,250	USD 3.645% / (GBP 2.15%)			(116,997)	31,883			95,803			(116,997)			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024	05/22/2024	Maturity		623,250	USD 3.645% / (GBP 2.15%)			(13,000)	3,543			10,645			(13,000)			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024	05/22/2024	Maturity		623,250	USD 3.645% / (GBP 2.15%)			(13,000)	3,543			10,645			(13,000)			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024	11/24/2024	Maturity		1,363,800	USD 4.3225% / (EUR 2.75%)			314,950	26,679			(257,705)			314,950			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024	11/24/2024	Maturity		4,091,400	USD 4.3225% / (EUR 2.75%)			944,849	80,036			(773,116)			944,849			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024	11/24/2024	Maturity		4,091,400	USD 4.3225% / (EUR 2.75%)			944,849	80,036			(773,116)			944,849			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024	11/24/2024	Maturity		8,182,800	USD 4.3225% / (EUR 2.75%)			1,889,699	160,072			(1,546,232)			1,889,699			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024	11/24/2024	Maturity		9,546,600	USD 4.3225% / (EUR 2.75%)			2,204,649	186,751			(1,803,937)			2,204,649			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024	11/24/2024	Maturity		1,363,800	USD 4.3225% / (EUR 2.75%)			314,950	26,679			(257,705)			314,950			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024	11/24/2024	Maturity		1,363,800	USD 4.3225% / (EUR 2.75%)			314,950	26,679			(257,705)			314,950			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/17/2017	05/03/2024	05/03/2024	Maturity		1,075,600	USD 3.662% / (EUR 1.27%)			(1,150)	8,771			25,410			(1,150)			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/17/2017	05/03/2024	05/03/2024	Maturity		1,075,600	USD 3.662% / (EUR 1.27%)			(1,150)	8,771			25,410			(1,150)			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/17/2017	05/03/2024	05/03/2024	Maturity		1,075,600	USD 3.662% / (EUR 1.27%)			(1,150)	8,771			25,410			(1,150)			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/17/2017	05/03/2024	05/03/2024	Maturity		2,151,200	USD 3.662% / (EUR 1.27%)			(2,299)	17,542			50,820			(2,299)			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/30/2017	01/31/2024	01/31/2024	Maturity		24,948,000	USD 3.586% / (EUR 1.16%)			2,136,740	52,632			(1,768,802)			2,136,740			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/30/2017	01/31/2024	01/31/2024	Maturity		1,188,000	USD 3.586% / (EUR 1.16%)			101,750	2,506			(84,229)			101,750			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		1,903,660	USD 3.01% / (EUR 0.98%)			64,516	32,449			(32,550)			64,516			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		1,007,820	USD 3.01% / (EUR 0.98%)			34,155	17,179			(17,232)			34,155			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024	07/19/2024	Maturity		1,142,200	USD 3.2636% / (EUR 1.17%)			53,200	13,581			(40,803)			53,200			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024	07/19/2024	Maturity		1,142,200	USD 3.2636% / (EUR 1.17%)			53,200	13,581			(40,803)			53,200			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024	07/19/2024	Maturity		6,282,100	USD 3.2636% / (EUR 1.17%)			292,602	74,696			(224,414)			292,602			B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024	07/19/2024	Maturity		5,139,900	USD 3.2636% / (EUR 1.17%)			239,402	61,115			(183,612)			239,402			B023
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange														16,025,393	1,933,832		XXX	(10,695,515)			16,025,393			XXX
1169999999. Subtotal - Swaps - Hedging Other														17,732,987	(4,601,628)		XXX	(728,036)			17,732,987			XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate														1,707,594	(6,535,459)		XXX	9,967,479			1,707,594			XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange														12,673,571	2,119,007		XXX	(7,046,166)			12,673,571			XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps														14,381,165	(4,416,452)		XXX	2,921,313			14,381,165			XXX
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		429,867	Currency Forward; Long: USD Short: EUR			4,312							4,312			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		280,730	Currency Forward; Long: USD Short: EUR			2,816							2,816			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		1,403,648	Currency Forward; Long: USD Short: EUR			14,081							14,081			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		29,018,229	Currency Forward; Long: USD Short: EUR			291,095							291,095			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		60,206,630	Currency Forward; Long: USD Short: EUR			603,959							603,959			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		114,046	Currency Forward; Long: USD Short: EUR			1,144							1,144			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		140,365	Currency Forward; Long: USD Short: EUR			1,408							1,408			B024
Currency Forward	Fixed Income Portfolio	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	04/24/2024	10/25/2024	10/25/2024	Maturity		3,390,384	Currency Forward; Long: USD Short: AUD			(65,538)							(65,538)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	06/21/2024	07/26/2024	07/26/2024	Maturity		4,494,475	Currency Forward; Long: EUR Short: USD			65,043							65,043			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		897,663	Currency Forward; Long: EUR Short: USD			(9,594)							(9,594)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		584,525	Currency Forward; Long: EUR Short: USD			(6,247)							(6,247)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		2,929,584	Currency Forward; Long: EUR Short: USD			(31,311)							(31,311)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		1,997,128	Currency Forward; Long: EUR Short: USD			(21,345)							(21,345)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		243,552	Currency Forward; Long: EUR Short: USD			(2,603)							(2,603)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		306,180	Currency Forward; Long: EUR Short: USD			(3,272)							(3,272)			B024

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Fixed income Portfolio	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/22/2024	10/25/2024	10/25/2024	Maturity		5,100,491	Currency Forward; Long: EUR Short: USD			12,936							12,936			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2023	01/29/2024	01/29/2024	Maturity		637,926	Currency Forward; Long: USD Short: AUD			(21,324)				44,794			(21,324)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		1,786,374	Currency Forward; Long: USD Short: EUR			59,793				7,629			59,793			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		1,164,533	Currency Forward; Long: USD Short: EUR			38,979				4,973			38,979			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		5,831,426	Currency Forward; Long: USD Short: EUR			195,186				24,904			195,186			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		3,974,117	Currency Forward; Long: USD Short: EUR			133,020				16,972			133,020			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		480,244	Currency Forward; Long: USD Short: EUR			16,074				2,051			16,074			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		598,421	Currency Forward; Long: USD Short: EUR			20,030				2,556			20,030			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		5,529,473	Currency Forward; Long: USD Short: GBP			(242,892)							(242,892)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		3,600,356	Currency Forward; Long: USD Short: GBP			(158,152)							(158,152)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		18,033,141	Currency Forward; Long: USD Short: GBP			(792,137)							(792,137)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		12,297,065	Currency Forward; Long: USD Short: GBP			(540,170)							(540,170)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		1,505,955	Currency Forward; Long: USD Short: GBP			(66,152)							(66,152)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		1,887,796	Currency Forward; Long: USD Short: GBP			(82,925)							(82,925)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		5,764,932	Currency Forward; Long: GBP Short: USD			7,433							7,433			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		3,753,668	Currency Forward; Long: GBP Short: USD			4,839							4,839			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		18,801,038	Currency Forward; Long: GBP Short: USD			24,240							24,240			B024

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		12,820,707	Currency Forward; Long: GBP Short: USD			16,529							16,529			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		1,570,084	Currency Forward; Long: GBP Short: USD			2,024							2,024			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		1,968,185	Currency Forward; Long: GBP Short: USD			2,538							2,538			B024
Currency Forward	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/13/2023	01/26/2024	01/26/2024	Maturity		8,814,156	Currency Forward; Long: USD Short: EUR			341,402				(189,378)			341,402			B023
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/13/2023	01/26/2024	01/26/2024	Maturity		7,910,140	Currency Forward; Long: USD Short: EUR			306,387				(169,954)			306,387			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		613,881	Currency Forward; Long: USD Short: EUR			10,401				12,985			10,401			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		399,692	Currency Forward; Long: USD Short: EUR			6,772				8,454			6,772			B024
Currency Forward	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		2,003,559	Currency Forward; Long: USD Short: EUR			33,945				42,379			33,945			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		1,365,773	Currency Forward; Long: USD Short: EUR			23,139				28,888			23,139			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		166,538	Currency Forward; Long: USD Short: EUR			2,822				3,523			2,822			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		209,249	Currency Forward; Long: USD Short: EUR			3,545				4,426			3,545			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		2,700,256	Currency Forward; Long: USD Short: GBP			9,246				52,902			9,246			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		1,758,306	Currency Forward; Long: USD Short: GBP			6,021				34,448			6,021			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		8,812,460	Currency Forward; Long: USD Short: GBP			30,175				172,651			30,175			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		6,007,545	Currency Forward; Long: USD Short: GBP			20,570				117,698			20,570			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		732,628	Currency Forward; Long: USD Short: GBP			2,509				14,353			2,509			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		921,017	Currency Forward; Long: USD Short: GBP			3,154				18,044			3,154			B024

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/21/2024	07/26/2024	07/26/2024	Maturity		2,125,657	Currency Forward; Long: AUD Short: USD			(28,537)							(28,537)			B024
Currency Forward	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/22/2024	10/25/2024	10/25/2024	Maturity		203,739	Currency Forward; Long: EUR Short: USD			330							330			B023
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	11/15/2023	04/26/2024	04/26/2024	Maturity		54,722,060	Currency Forward; Long: USD Short: EUR			1,322,084				754,090			1,322,084			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		1,109,387	Currency Forward; Long: USD Short: GBP			(11,438)							(11,438)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		722,628	Currency Forward; Long: USD Short: GBP			(7,451)							(7,451)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		3,633,498	Currency Forward; Long: USD Short: GBP			(37,463)							(37,463)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		2,473,221	Currency Forward; Long: USD Short: GBP			(25,500)							(25,500)			B024
Currency Forward	Fixed Income Portfolio	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		295,158	Currency Forward; Long: USD Short: GBP			(3,043)							(3,043)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		376,581	Currency Forward; Long: USD Short: GBP			(3,883)							(3,883)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/25/2024	07/26/2024	07/26/2024	Maturity		15,253,890	Currency Forward; Long: USD Short: AUD			180,838							180,838			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/25/2024	07/26/2024	07/26/2024	Maturity		9,948,189	Currency Forward; Long: USD Short: AUD			117,938							117,938			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		4,535,592	Currency Forward; Long: EUR Short: USD			7,931							7,931			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		2,952,604	Currency Forward; Long: EUR Short: USD			5,163							5,163			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		14,801,463	Currency Forward; Long: EUR Short: USD			25,882							25,882			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		10,090,945	Currency Forward; Long: EUR Short: USD			17,645							17,645			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		1,233,135	Currency Forward; Long: EUR Short: USD			2,156							2,156			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		1,553,194	Currency Forward; Long: EUR Short: USD			2,716							2,716			B024

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		21,013,392	Currency Forward; Long: USD Short: EUR			819,996				(457,645)			819,996			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		54,373,707	Currency Forward; Long: USD Short: EUR			2,121,801				(1,184,190)			2,121,801			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		443,101	Currency Forward; Long: USD Short: EUR			17,291				(9,650)			17,291			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		289,372	Currency Forward; Long: USD Short: EUR			11,292				(6,302)			11,292			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		1,446,861	Currency Forward; Long: USD Short: EUR			56,460				(31,511)			56,460			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		985,674	Currency Forward; Long: USD Short: EUR			38,464				(21,467)			38,464			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		117,557	Currency Forward; Long: USD Short: EUR			4,587				(2,560)			4,587			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		144,686	Currency Forward; Long: USD Short: EUR			5,646				(3,151)			5,646			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		1,125,652	Currency Forward; Long: USD Short: GBP			16,337				(13,829)			16,337			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		733,223	Currency Forward; Long: USD Short: GBP			10,642				(9,008)			10,642			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		3,686,768	Currency Forward; Long: USD Short: GBP			53,508				(45,294)			53,508			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		2,509,480	Currency Forward; Long: USD Short: GBP			36,421				(30,830)			36,421			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		299,485	Currency Forward; Long: USD Short: GBP			4,347				(3,679)			4,347			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		382,102	Currency Forward; Long: USD Short: GBP			5,546				(4,694)			5,546			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/25/2023	01/29/2024	01/29/2024	Maturity		14,158,993	Currency Forward; Long: USD Short: AUD			(344,509)				861,417			(344,509)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/25/2023	01/29/2024	01/29/2024	Maturity		9,653,859	Currency Forward; Long: USD Short: AUD			(234,893)				587,330			(234,893)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/29/2023	04/26/2024	04/26/2024	Maturity		10,681,072	Currency Forward; Long: USD Short: EUR			1,077				409,637			1,077			B024

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2023	01/26/2024	01/26/2024	Maturity		1,061,885	Currency Forward; Long: EUR Short: USD			24,365				(43,574)			24,365			B023
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024	04/26/2024	Maturity		410,302	Currency Forward; Long: USD Short: GBP			7,384				2,024			7,384			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024	04/26/2024	Maturity		267,475	Currency Forward; Long: USD Short: GBP			4,814				1,320			4,814			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024	04/26/2024	Maturity		1,339,385	Currency Forward; Long: USD Short: GBP			24,104				6,608			24,104			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024	04/26/2024	Maturity		912,791	Currency Forward; Long: USD Short: GBP			16,427				4,503			16,427			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024	04/26/2024	Maturity		110,304	Currency Forward; Long: USD Short: GBP			1,985				544			1,985			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024	04/26/2024	Maturity		137,448	Currency Forward; Long: USD Short: GBP			2,474				678			2,474			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		5,401,699	Currency Forward; Long: USD Short: EUR			(29,893)							(29,893)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		3,516,584	Currency Forward; Long: USD Short: EUR			(19,461)							(19,461)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		17,628,064	Currency Forward; Long: USD Short: EUR			(97,554)							(97,554)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		92,344,794	Currency Forward; Long: USD Short: EUR			(511,038)							(511,038)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		5,288,230	Currency Forward; Long: USD Short: EUR			(29,265)							(29,265)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		1,468,116	Currency Forward; Long: USD Short: EUR			(8,125)							(8,125)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		1,848,586	Currency Forward; Long: USD Short: EUR			(10,230)							(10,230)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		34,961,515	Currency Forward; Long: EUR Short: USD			86,699							86,699			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		34,959,573	Currency Forward; Long: EUR Short: USD			88,640							88,640			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		5,323,279	Currency Forward; Long: EUR Short: USD			14,238							14,238			B024

SCHEDULE DB - PART A - SECTION 2

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

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Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		5,323,327	Currency Forward; Long: EUR Short: USD			14,189							14,189			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		3,479,449	Currency Forward; Long: AUD Short: USD			(23,526)							(23,526)			B024
1439999999. Subtotal - Forwards - Hedging Other														4,019,512			XXX	1,016,064			4,019,512			XXX
BOND FWD	Fixed income Portfolio	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/26/2021	04/18/2024	04/18/2024	Maturity		250,000,000	0			(117,421,875)							(117,421,875)			B0311
1449999999. Subtotal - Forwards - Replication														(117,421,875)			XXX				(117,421,875)			XXX
1479999999. Subtotal - Forwards														(113,402,363)			XXX	1,016,064			(113,402,363)			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(3,351,822)	185,176		XXX	3,649,349			(3,351,822)			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												195,879,363	19,591,412	309,750,303	(3,707,792)		XXX	(31,361,462)		(79,933)	95,428,483			XXX
1719999999. Subtotal - Replication														(117,421,875)			XXX				(117,421,875)			XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												195,879,363	19,591,412	188,976,606	(3,522,616)		XXX	(27,712,113)		(79,933)	(25,345,214)			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0023	Convert Foreign Bonds to Fixed USD
0024	Hedge FX Exposure on Equity Investment
0031	Convert Assets to Fixed/Float
0053	Hedge Bond Portfolio Against Rise in Interest Rates
0062	Fixed Income Annuity Hedge Program
0311	Duration Management Hedges

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH5	42	12,869,000	Mar-25 CME E-MINI S&P 500	Reserve Liability	Exhibit 7	Equity/Index	03/21/2025	CME ES7IP3U3RHIGC71XBU11	12/16/2024	6,128.0952	5,935.7500	(48,300)	(48,300)				(403,925)	(403,925)	676,580	B062	50
RTYH5	25	2,971,743	Mar-25 CME E-MINI RUSS 2000 IND FUT	Reserve Liability	Exhibit 7	Equity/Index	03/21/2025	CME ES7IP3U3RHIGC71XBU11	12/16/2024	2,377.3940	2,249.8000	2,625	2,625				(159,493)	(159,493)	156,238	B062	50
1539999999. Subtotal - Long Futures - Hedging Other												(45,675)	(45,675)				(563,418)	(563,418)	832,817	XXX	XXX
1579999999. Subtotal - Long Futures												(45,675)	(45,675)				(563,418)	(563,418)	832,817	XXX	XXX
1649999999. Subtotal - Short Futures																				XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(45,675)	(45,675)				(563,418)	(563,418)	832,817	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(45,675)	(45,675)				(563,418)	(563,418)	832,817	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank of Scotland			
Bank of America Merill lynch	953	(953)	
Royal Bank of Canada	415,611	(461,286)	(45,675)
Total Net Cash Deposits	416,564	(462,239)	(45,675)

(a)

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

(b)

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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TNH4	1	100,000	MAR 24 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT B4TYDEB6GKMZ0031MB27	11/27/2023	112.2719	01/26/2024	115.2656	Sale	2,992	2,992			B0311	1,000
ZFH4	1	100,000	MAR 24 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT B4TYDEB6GKMZ0031MB27	11/27/2023	106.0781	02/12/2024	107.2719	Sale	1,195	1,195			B0311	50
ESH4	15	3,494,888	Mar-24 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	03/15/2024	CME ES7IP3U3RHIGC71XBU11	12/11/2023	4,659.8500	02/23/2024	5,105.5000	Sale	334,238	334,238			B062	50
RTYH4	10	951,250	Mar-24 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	03/15/2024	CME ES7IP3U3RHIGC71XBU11	12/11/2023	1,902.5000	02/23/2024	2,029.0467	Sale	64,273	64,273			B062	50
RTYH4	5	474,125	Mar-24 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	03/15/2024	CME ES7IP3U3RHIGC71XBU11	12/12/2023	1,896.5000	02/23/2024	2,029.0467	Sale	32,137	32,137			B062	50
USH4	200	20,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/08/2024	119.6563	02/26/2024	118.6563	Sale	2,679	2,679			B0311	1,000
USH4	50	5,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/09/2024	119.7188	02/26/2024	118.6563	Sale	670	670			B0311	1,000
USH4	150	15,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/20/2024	118.5938	02/26/2024	118.6563	Sale	2,009	2,009			B0311	1,000
USH4	300	30,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/21/2024	117.8125	02/26/2024	118.6563	Sale	4,018	4,018			B0311	1,000
TUH4	500	100,000,000	Mar-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/16/2024	101.9469	02/26/2024	101.7969	Sale	(152,345)	(152,345)			B0311	2,000
WNH4	150	15,000,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/08/2024	125.7813	02/26/2024	125.2500	Sale	(10,045)	(10,045)			B0311	1,000
WNH4	50	5,000,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/09/2024	125.9063	02/26/2024	125.2500	Sale	(3,348)	(3,348)			B0311	1,000
WNH4	150	15,000,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/20/2024	124.6563	02/26/2024	125.2500	Sale	(10,045)	(10,045)			B0311	1,000
USH4	100	10,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/27/2023	115.7188	02/26/2024	118.6563	Sale	(84,375)	(84,375)			B0311	1,000
USH4	100	10,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/18/2023	123.2813	02/26/2024	118.6563	Sale	(84,375)	(84,375)			B0311	1,000
TUH4	200	40,000,000	Mar-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	101.8795	02/26/2024	101.7969	Sale	(33,054)	(33,054)			B0311	2,000
WNH4	100	10,000,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/29/2023	133.0898	02/26/2024	125.2500	Sale	(783,982)	(783,982)			B0311	1,000
TNH4	9	900,000	MAR 24 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT B4TYDEB6GKMZ0031MB27	11/27/2023	112.2719	02/23/2024	113.3125	Sale	9,352	9,352			B0311	1,000
ZNH4	59	5,900,000	MAR 24 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT B4TYDEB6GKMZ0031MB27	11/27/2023	108.7875	02/23/2024	109.5000	Sale	36,050	36,050			B0311	1,000
ZNH4	1	100,000	MAR 24 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT B4TYDEB6GKMZ0031MB27	12/05/2023	110.8750	02/23/2024	109.5000	Sale	611	611			B0311	1,000
ZNH4	1	100,000	MAR 24 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT B4TYDEB6GKMZ0031MB27	01/04/2024	112.0313	02/23/2024	109.5000	Sale	611	611			B0311	1,000
ZNH4	1	100,000	MAR 24 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT B4TYDEB6GKMZ0031MB27	02/22/2024	109.6563	02/23/2024	109.5000	Sale	611	611			B0311	1,000
ZFH4	21	2,100,000	MAR 24 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT B4TYDEB6GKMZ0031MB27	11/27/2023	106.0781	02/23/2024	106.2969	Sale	4,594	4,594			B0311	1,000
ZNM4	4	400,000	JUN 24 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT B4TYDEB6GKMZ0031MB27	02/23/2024	110.0156	02/23/2024	110.4219	Sale	1,625	1,625			B0311	1,000
ZFM4	1	100,000	JUN 24 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT B4TYDEB6GKMZ0031MB27	02/23/2024	106.6953	02/23/2024	106.8828	Sale	188	188			B0311	1,000
ZNM4	2	200,000	JUN 24 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT B4TYDEB6GKMZ0031MB27	02/23/2024	110.0156	02/29/2024	110.5000	Sale	969	969			B0311	1,000
ESH4	15	3,494,888	Mar-24 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	03/15/2024	CME ES7IP3U3RHIGC71XBU11	12/11/2023	4,659.8500	03/06/2024	5,114.7500	Sale	290,363	290,363			B062	50
ESH4	25	5,960,313	Mar-24 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	03/15/2024	CME ES7IP3U3RHIGC71XBU11	12/15/2023	4,768.7813	03/06/2024	5,114.7500	Sale	483,938	483,938			B062	50
RTYH4	5	474,125	Mar-24 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	03/15/2024	CME ES7IP3U3RHIGC71XBU11	12/12/2023	1,896.5000	03/06/2024	2,065.7240	Sale	28,546	28,546			B062	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYH4	20	1,000	Mar-24 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	03/15/2024	CME	ES7IP3U3RHIGC71XBU11	02/01/2024	1,965.3000	03/06/2024	2,065.7240	Sale	114,184	114,184			B062	50
ESH4	20	4,819,750	Mar-24 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	03/15/2024	CME	ES7IP3U3RHIGC71XBU11	12/22/2023	4,819.7500	03/11/2024	5,129.0000	Sale	309,250	309,250			B062	50
RTYH4	5	250	Mar-24 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	03/15/2024	CME	ES7IP3U3RHIGC71XBU11	02/01/2024	1,965.3000	03/11/2024	2,084.6000	Sale	29,825	29,825			B062	50
TNM4	2	200,000	JUN 24 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	B4TYDEB6GKMZ0031MB27	02/23/2024	113.5000	03/11/2024	115.5625	Sale	4,125	4,125			B0311	1,000
TNM4	1	100,000	JUN 24 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	B4TYDEB6GKMZ0031MB27	02/23/2024	113.5000	03/13/2024	114.6719	Sale	1,172	1,172			B0311	1,000
TNM4	1	100,000	JUN 24 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	B4TYDEB6GKMZ0031MB27	02/23/2024	113.5000	04/01/2024	113.8906	Sale	391	391			B0311	1,000
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES7IP3U3RHIGC71XBU11	02/26/2024	127.1625	04/04/2024	125.4375	Sale	(86,328)	(86,328)			B0311	1,000
WNM4	100	10,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES7IP3U3RHIGC71XBU11	02/26/2024	127.1625	04/09/2024	125.5313	Sale	(163,281)	(163,281)			B0311	1,000
TNM4	4	400,000	JUN 24 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	B4TYDEB6GKMZ0031MB27	02/23/2024	113.5000	05/28/2024	111.9531	Sale	(4,675)	(4,675)			B0311	1,000
TNM4	1	100,000	JUN 24 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	B4TYDEB6GKMZ0031MB27	04/11/2024	111.6094	05/28/2024	111.9531	Sale	(1,169)	(1,169)			B0311	1,000
ZNM4	56	5,600,000	JUN 24 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	B4TYDEB6GKMZ0031MB27	02/23/2024	110.0156	05/28/2024	108.7031	Sale	(72,314)	(72,314)			B0311	1,000
ZNM4	1	100,000	JUN 24 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	B4TYDEB6GKMZ0031MB27	04/03/2024	109.8594	05/28/2024	108.7031	Sale	(1,291)	(1,291)			B0311	1,000
ZNM4	2	200,000	JUN 24 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	B4TYDEB6GKMZ0031MB27	05/16/2024	109.4688	05/28/2024	108.7031	Sale	(2,583)	(2,583)			B0311	1,000
TNM4	1	100,000	JUN 24 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	B4TYDEB6GKMZ0031MB27	02/23/2024	113.5000	05/06/2024	111.8906	Sale	(1,609)	(1,609)			B0311	1,000
ZFM4	2	200,000	JUN 24 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT	B4TYDEB6GKMZ0031MB27	02/23/2024	106.6953	05/06/2024	105.7188	Sale	(1,953)	(1,953)			B0311	1,000
ZFM4	18	1,800,000	JUN 24 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT	B4TYDEB6GKMZ0031MB27	02/23/2024	106.6953	05/28/2024	105.4438	Sale	(22,500)	(22,500)			B0311	1,000
TNU4	5	500,000	SEP 24 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT	B4TYDEB6GKMZ0031MB27	05/28/2024	112.4281	05/30/2024	111.7344	Sale	(3,477)	(3,477)			B0311	1,000
ZNU4	59	5,900,000	SEP 24 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT	B4TYDEB6GKMZ0031MB27	05/28/2024	109.0156	05/30/2024	108.5625	Sale	(26,735)	(26,735)			B0311	1,000
ZFU4	18	1,800,000	SEP 24 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2024	CBT	B4TYDEB6GKMZ0031MB27	05/28/2024	105.8438	05/30/2024	105.6406	Sale	(3,656)	(3,656)			B0311	1,000
USM4	900	90,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES7IP3U3RHIGC71XBU11	02/26/2024	118.6781	05/28/2024	115.8070	Sale	(3,287,178)	(3,287,178)			B0311	1,000
USM4	500	50,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES7IP3U3RHIGC71XBU11	02/29/2024	119.3750	05/28/2024	115.8070	Sale	(1,826,210)	(1,826,210)			B0311	1,000
USM4	750	75,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES7IP3U3RHIGC71XBU11	03/06/2024	121.0625	05/28/2024	115.8070	Sale	(2,739,315)	(2,739,315)			B0311	1,000
USM4	300	30,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES7IP3U3RHIGC71XBU11	03/07/2024	121.5313	05/28/2024	115.8070	Sale	(1,095,726)	(1,095,726)			B0311	1,000
USM4	300	30,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES7IP3U3RHIGC71XBU11	03/11/2024	121.5938	05/28/2024	115.8070	Sale	(1,095,726)	(1,095,726)			B0311	1,000
USM4	200	20,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES7IP3U3RHIGC71XBU11	03/13/2024	120.2813	05/28/2024	115.8070	Sale	(730,484)	(730,484)			B0311	1,000
USM4	100	10,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES7IP3U3RHIGC71XBU11	03/14/2024	118.8125	05/28/2024	115.8070	Sale	(365,242)	(365,242)			B0311	1,000
USM4	100	10,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES7IP3U3RHIGC71XBU11	03/18/2024	118.3125	05/28/2024	115.8070	Sale	(365,242)	(365,242)			B0311	1,000
USM4	200	20,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES7IP3U3RHIGC71XBU11	03/19/2024	118.5938	05/28/2024	115.8070	Sale	(730,484)	(730,484)			B0311	1,000
USM4	250	25,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES7IP3U3RHIGC71XBU11	03/20/2024	119.0625	05/28/2024	115.8070	Sale	(913,105)	(913,105)			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin 16	17	18	19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
USM4	100	10,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/21/2024	118.9356	05/28/2024	115.8070	Sale	(365,242)	(365,242)			B0311	1,000
USM4	50	5,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/22/2024	119.7813	05/28/2024	115.8070	Sale	(182,621)	(182,621)			B0311	1,000
USM4	250	25,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/25/2024	119.3125	05/28/2024	115.8070	Sale	(913,105)	(913,105)			B0311	1,000
USM4	500	50,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/26/2024	119.4688	05/28/2024	115.8070	Sale	(1,826,210)	(1,826,210)			B0311	1,000
USM4	150	15,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/27/2024	120.2500	05/28/2024	115.8070	Sale	(547,863)	(547,863)			B0311	1,000
USM4	125	12,500,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/03/2024	117.5313	05/28/2024	115.8070	Sale	(456,553)	(456,553)			B0311	1,000
USM4	150	15,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/08/2024	117.1563	05/28/2024	115.8070	Sale	(547,863)	(547,863)			B0311	1,000
USM4	125	12,500,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/10/2024	115.6563	05/28/2024	115.8070	Sale	(456,553)	(456,553)			B0311	1,000
USM4	100	10,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/11/2024	115.2500	05/28/2024	115.8070	Sale	(365,242)	(365,242)			B0311	1,000
TUM4	700	140,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	102.2688	05/28/2024	101.4292	Sale	(1,069,411)	(1,069,411)			B0311	2,000
TUM4	500	100,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	03/22/2024	102.3688	05/28/2024	101.4292	Sale	(763,865)	(763,865)			B0311	2,000
TUM4	250	50,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	03/25/2024	102.3125	05/28/2024	101.4292	Sale	(381,932)	(381,932)			B0311	2,000
TUM4	200	40,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	03/26/2024	102.2844	05/28/2024	101.4292	Sale	(305,546)	(305,546)			B0311	2,000
TUM4	250	50,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	03/27/2024	102.3375	05/28/2024	101.4292	Sale	(381,932)	(381,932)			B0311	2,000
TUM4	300	60,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/02/2024	102.0938	05/28/2024	101.4292	Sale	(458,319)	(458,319)			B0311	2,000
TUM4	500	100,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/03/2024	102.1031	05/28/2024	101.4292	Sale	(763,865)	(763,865)			B0311	2,000
TUM4	125	25,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/04/2024	102.0938	05/28/2024	101.4292	Sale	(190,966)	(190,966)			B0311	2,000
TUM4	125	25,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/05/2024	102.0500	05/28/2024	101.4292	Sale	(190,966)	(190,966)			B0311	2,000
TUM4	250	50,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/08/2024	101.9094	05/28/2024	101.4292	Sale	(381,932)	(381,932)			B0311	2,000
TUM4	250	50,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/09/2024	101.9781	05/28/2024	101.4292	Sale	(381,932)	(381,932)			B0311	2,000
WNM4	300	30,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	127.1625	05/28/2024	122.1265	Sale	(1,571,594)	(1,571,594)			B0311	1,000
WNM4	100	10,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/07/2024	130.4375	05/28/2024	122.1265	Sale	(523,865)	(523,865)			B0311	1,000
WNM4	100	10,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/12/2024	129.4172	05/28/2024	122.1265	Sale	(523,865)	(523,865)			B0311	1,000
WNM4	200	20,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/13/2024	128.6250	05/28/2024	122.1265	Sale	(1,047,729)	(1,047,729)			B0311	1,000
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/14/2024	126.5625	05/28/2024	122.1265	Sale	(261,932)	(261,932)			B0311	1,000
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/21/2024	126.5313	05/28/2024	122.1265	Sale	(261,932)	(261,932)			B0311	1,000
WNM4	75	7,500,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/22/2024	127.7500	05/28/2024	122.1265	Sale	(392,898)	(392,898)			B0311	1,000
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/25/2024	127.0625	05/28/2024	122.1265	Sale	(261,932)	(261,932)			B0311	1,000
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/05/2024	125.0625	05/28/2024	122.1265	Sale	(261,932)	(261,932)			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
WNM4	100	10,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/11/2024	122.1563	05/28/2024	122.1265	Sale	(523,865)	(523,865)			B0311	1,000
ESM4	20	5,191,200	Jun-24 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/21/2024	CME ES7IP3U3RHIGC71XBU11	03/11/2024	5,191.6250	06/17/2024	5,437.5000	Sale	311,988	311,988			B062	50
ESM4	10	2,610,750	Jun-24 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/21/2024	CME ES7IP3U3RHIGC71XBU11	03/14/2024	5,221.5000	06/17/2024	5,437.5000	Sale	155,994	155,994			B062	50
ESM4	30	7,574,588	Jun-24 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/21/2024	CME ES7IP3U3RHIGC71XBU11	04/19/2024	5,049.7250	06/17/2024	5,437.5000	Sale	467,981	467,981			B062	50
RTYM4	5	527,275	Jun-24 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	06/21/2024	CME ES7IP3U3RHIGC71XBU11	03/11/2024	2,109.3125	06/17/2024	2,008.0000	Sale	1,969	1,969			B062	50
RTYM4	20	1,972,880	Jun-24 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	06/21/2024	CME ES7IP3U3RHIGC71XBU11	04/19/2024	1,972.8800	06/17/2024	2,008.0000	Sale	7,876	7,876			B062	50
USU4	5,150	515,000,000	Sep-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	05/28/2024	115.9086	06/20/2024	119.4757	Sale	18,370,668	18,370,668			B0311	1,000
TUU4	3,450	690,000,000	Sep-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2024	CBT ES7IP3U3RHIGC71XBU11	05/28/2024	101.7612	06/20/2024	102.1632	Sale	2,773,731	2,773,731			B0311	2,000
WNU4	1,075	107,500,000	Sep-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	05/28/2024	122.3339	06/20/2024	127.2431	Sale	5,277,336	5,277,336			B0311	1,000
ESU4	60	16,507,500	Sep-24 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	09/20/2024	CME ES7IP3U3RHIGC71XBU11	06/17/2024	5,502.5000	09/17/2024	5,638.0000	Sale	406,500	406,500			B062	50
RTYU4	25	2,536,688	Sep-24 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	09/20/2024	CME ES7IP3U3RHIGC71XBU11	06/17/2024	2,029.3500	09/17/2024	2,192.9375	Sale	203,688	203,688			B062	50
ESZ4	18	5,128,875	Dec-24 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	12/20/2024	CME ES7IP3U3RHIGC71XBU11	09/17/2024	5,698.7500	12/05/2024	6,102.7813	Sale	363,150	363,150			B062	50
ESZ4	42	11,967,375	Dec-24 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	12/20/2024	CME ES7IP3U3RHIGC71XBU11	09/17/2024	5,698.7500	12/16/2024	6,055.5000	Sale	749,175	749,175			B062	50
RTYZ4	25	2,767,750	Dec-24 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	12/20/2024	CME ES7IP3U3RHIGC71XBU11	09/17/2024	2,214.6250	12/16/2024	2,349.7000	Sale	169,375	169,375			B062	50
1539999999. Subtotal - Long Futures - Hedging Other														(245,273)	(245,273)			XXX	XXX
1579999999. Subtotal - Long Futures														(245,273)	(245,273)			XXX	XXX
TYH4	300	30,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/06/2024	111.3125	02/26/2024	109.6406	Sale	342,857	342,857			B0311	1,000
TYH4	300	30,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/07/2024	111.1406	02/26/2024	109.6406	Sale	342,857	342,857			B0311	1,000
TYH4	500	50,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/12/2024	110.7031	02/26/2024	109.6406	Sale	571,428	571,428			B0311	1,000
TYH4	300	30,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/20/2024	110.0313	02/26/2024	109.6406	Sale	342,857	342,857			B0311	1,000
FVH4	500	50,000,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/12/2024	107.2406	02/26/2024	106.3031	Sale	468,750	468,750			B0311	1,000
UXYH4	300	30,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/06/2024	115.6563	02/26/2024	113.6094	Sale	382,880	382,880			B0311	1,000
UXYH4	300	30,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/07/2024	115.4318	02/26/2024	113.6094	Sale	382,880	382,880			B0311	1,000
UXYH4	500	50,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/12/2024	114.7812	02/26/2024	113.6094	Sale	638,134	638,134			B0311	1,000
UXYH4	350	35,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/20/2024	113.9063	02/26/2024	113.6094	Sale	446,694	446,694			B0311	1,000
TYH4	2,000	200,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	109.0339	02/26/2024	109.6406	Sale	(1,213,400)	(1,213,400)			B0311	1,000
FVH4	500	50,000,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	12/14/2023	108.6156	02/26/2024	106.3031	Sale	1,080,208	1,080,208			B0311	1,000
FVH4	200	20,000,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	12/15/2023	108.3594	02/26/2024	106.3031	Sale	432,083	432,083			B0311	1,000
FVH4	500	50,000,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	12/29/2023	108.6469	02/26/2024	106.3031	Sale	1,080,208	1,080,208			B0311	1,000
FVH4	300	30,000,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	01/05/2024	107.9750	02/26/2024	106.3031	Sale	648,125	648,125			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
UXYH4	400	40,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	112.7052	02/26/2024	113.6094	Sale	(361,652)	(361,652)			B0311	1,000
FVM4	500	50,000,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	106.7031	04/09/2024	106.2563	Sale	222,660	222,660			B0311	1,000
FVM4	500	50,000,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	106.7031	04/11/2024	105.2496	Sale	726,770	726,770			B0311	1,000
TYM4	3,400	340,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	110.1719	05/28/2024	108.2909	Sale	6,752,574	6,752,574			B0311	1,000
TYM4	500	50,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/27/2024	110.0000	05/28/2024	108.2909	Sale	993,026	993,026			B0311	1,000
TYM4	1,000	100,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/29/2024	110.5625	05/28/2024	108.2909	Sale	1,986,051	1,986,051			B0311	1,000
TYM4	200	20,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/13/2024	110.9375	05/28/2024	108.2909	Sale	397,210	397,210			B0311	1,000
TYM4	250	25,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/21/2024	110.3594	05/28/2024	108.2909	Sale	496,513	496,513			B0311	1,000
TYM4	125	12,500,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/22/2024	110.7344	05/28/2024	108.2909	Sale	248,256	248,256			B0311	1,000
FVM4	1,000	100,000,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	106.7031	05/28/2024	105.2358	Sale	1,467,360	1,467,360			B0311	1,000
UXYM4	1,850	185,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	113.7813	05/28/2024	111.3754	Sale	4,905,050	4,905,050			B0311	1,000
UXYM4	500	50,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/29/2024	114.2813	05/28/2024	111.3754	Sale	1,325,689	1,325,689			B0311	1,000
UXYM4	100	10,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/04/2024	114.4219	05/28/2024	111.3754	Sale	265,138	265,138			B0311	1,000
UXYM4	300	30,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/07/2024	115.4688	05/28/2024	111.3754	Sale	795,413	795,413			B0311	1,000
UXYM4	700	70,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/13/2024	114.7031	05/28/2024	111.3754	Sale	1,855,965	1,855,965			B0311	1,000
UXYM4	300	30,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/14/2024	113.7656	05/28/2024	111.3754	Sale	795,413	795,413			B0311	1,000
UXYM4	400	40,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/18/2024	113.3860	05/28/2024	111.3754	Sale	1,060,551	1,060,551			B0311	1,000
UXYM4	200	20,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/19/2024	113.6170	05/28/2024	111.3754	Sale	530,276	530,276			B0311	1,000
UXYM4	65	6,500,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/21/2024	113.9063	05/28/2024	111.3754	Sale	172,340	172,340			B0311	1,000
UXYM4	400	40,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/22/2024	114.4219	05/28/2024	111.3754	Sale	1,060,551	1,060,551			B0311	1,000
UXYM4	250	25,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/25/2024	114.1094	05/28/2024	111.3754	Sale	662,845	662,845			B0311	1,000
UXYM4	200	20,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/26/2024	114.1719	05/28/2024	111.3754	Sale	530,276	530,276			B0311	1,000
UXYM4	500	50,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/27/2024	114.6094	05/28/2024	111.3754	Sale	1,325,689	1,325,689			B0311	1,000
UXYM4	100	10,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/28/2024	114.6406	05/28/2024	111.3754	Sale	265,138	265,138			B0311	1,000
UXYM4	100	10,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/03/2024	113.0313	05/28/2024	111.3754	Sale	265,138	265,138			B0311	1,000
UXYM4	250	25,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/10/2024	111.4063	05/28/2024	111.3754	Sale	662,845	662,845			B0311	1,000
TYU4	5,475	547,500,000	Sep-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	05/28/2024	108.6034	06/20/2024	110.3917	Sale	(9,790,997)	(9,790,997)			B0311	1,000
FVU4	1,000	100,000,000	Sep-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2024	CBT ES7IP3U3RHIGC71XBU11	05/28/2024	105.6113	06/20/2024	106.7813	Sale	(1,169,940)	(1,169,940)			B0311	1,000
UXYU4	6,215	621,500,000	Sep-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	05/28/2024	111.8298	06/20/2024	114.1577	Sale	(14,467,401)	(14,467,401)			B0311	1,000
1609999999. Subtotal - Short Futures - Hedging Other														9,925,304	9,925,304			XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1649999999. Subtotal - Short Futures														9,925,304	9,925,304			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														9,680,031	9,680,031			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														9,680,031	9,680,031			XXX	XXX

(a)

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

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
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		2,625	(48,300)	2,625	2,625	(48,300)	2,625	832,817	832,817
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	53,380,000		46,170,914	(2,057,051)		54,227,263	(2,057,051)		7,834,613	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Y	Y	76,792,195		73,152,677	(980,847)		76,806,040	(1,922,193)		7,031,603	2,411,237
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Y	Y	570,000		1,582,632		1,012,632	173,370			509,657	509,657
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y	163,493,000		157,190,329	(875,595)		155,509,088	(2,501,057)		849,263	
CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	Y	Y	3,220,000		3,793,847		573,847	3,574,738		354,738	309,987	309,987
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Y	Y	84,350,000		61,115,446	(47,519)		82,962,702	(942,560)		8,052,595	
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Y	Y	8,260,000		8,380,973		120,973	8,184,801			3,043,676	3,043,676
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y	300,000		458,077		158,077	458,077		158,077		
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	11,340,000		11,195,732			11,029,824			147,447	3,179
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Y	Y	107,956,088		78,721,342	(1,843,031)		106,119,036	(2,151,060)		11,115,344	
MIZUHO CAPITAL MARKETS LLC RB0PEZSDGCO3JS6CEU02	Y	Y	13,050,000		12,701,506	(47,359)		12,574,599	(47,359)		1,902,283	1,506,431
MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Y	Y	50,480,000		57,503,910		7,023,910	57,503,910		7,023,910		
MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	Y	Y	7,390,000		5,738,639	(419,457)		7,726,401	(479,704)		2,376,816	305,997
MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	Y	Y	11,988,922		8,554,081			11,716,199			1,574,259	
NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	Y	Y	21,020,000		19,482,552			20,407,589			766,573	
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZVO5H2G7GRS05BHJ91	Y	Y	45,750,000		45,564,675	(143,998)		45,930,338	(1,011,016)		1,173,667	844,344
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	41,160,000		46,961,981	(5,126,018)	675,963	46,437,332	(7,246,860)		6,605,336	6,605,336
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	114,440,000		106,595,358	(6,025,179)		124,417,443	(11,992,795)		11,259,387	
TORONTO DOMINION BANK PT3QB789TSUIDF371261	Y	Y			2,529,142	(241,258)	2,287,885	1,597,144	(1,719,413)		998,361	998,361
UBS AG, LONDON BFM8T61CT2L1QCEMIK50	Y	Y	16,144,000		16,919,170	(107,498)	667,671	17,006,320	(1,725,096)		4,621,823	4,621,823
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Y	Y	102,010,000		129,632,220	(30,898,871)		132,408,284	(31,991,663)		12,308,715	9,032,064
0299999999. Total NAIC 1 Designation			933,094,205		893,945,203	(48,813,681)	12,520,958	976,770,499	(65,787,826)	7,536,725	82,481,404	30,192,091
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			403,620,850		625,195,958	(222,578,192)	1,526,655	629,298,103	(222,744,455)	5,030,956	447,513,127	444,983,388
0999999999 - Gross Totals			1,336,715,055		1,519,143,787	(271,440,173)	14,050,239	1,606,071,227	(288,580,581)	12,570,306	530,827,349	476,008,296
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,519,143,787	(271,440,173)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Toronto Dominion	PT3QB789TSUIDF371261	Cash		Cash Collateral	160,000		160,000		V
CME	549300HN4UKV1E2R3U73	Cash		Cash Collateral	73,785,303		73,785,303		I
Royal Bank Of Canada WFC Branch	549300LC02FLSSVFFR64	Cash		Cash Collateral	26,007,274		26,007,274		I
CBT	549300EX04Q2QBFQTQ27	Cash		Cash Collateral	832,439		832,439		V
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	306,012	1,117,700	591,554	02/15/2051	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	278,798	1,018,300	538,947	02/15/2051	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	424,206	1,549,400	820,036	02/15/2051	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	224,752	820,900	434,470	02/15/2051	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	272,008	993,500	525,821	02/15/2051	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	595,926	2,176,600	1,151,989	02/15/2051	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	631,737	2,307,400	1,221,216	02/15/2051	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	150,200	548,600	290,353	02/15/2051	I
0199999999 - Total					103,668,655	10,532,400	106,359,402	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Cash		Cash Collateral	53,380,000		XXX		V
Bank of Montreal	NQQ6HPCNCCU6TUTQYE16	Cash		Cash Collateral	570,000		XXX		V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Cash		Cash Collateral	163,493,000		XXX		V
Credit Agricole CIB	1VUV7VQFKUOQSJ21A208	Cash		Cash Collateral	8,260,000		XXX		V
Canadadian Imperial Bank of Commerce	2IGI19DL77OX0HC3ZE78	Cash		Cash Collateral	3,220,000		XXX		V
Citibank	E570DZWZ7FF32TWEFA76	Cash		Cash Collateral	84,350,000		XXX		V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Cash		Cash Collateral	300,000		XXX		V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash		Cash Collateral	11,340,000		XXX		V
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	89,535,000		XXX		V
Mitsubishi UFJ Securities (USA), Inc.	353800V2V8PUY9TK3E06	Cash		Cash Collateral	11,172,000		XXX		V
Morgan Stanley And Co. International PLC	4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	50,480,000		XXX		V
Morgan Stanley Capital Services, Inc.	I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	7,390,000		XXX		V
MIZUHO CORPORATE BANK LTD	RB0PEZSDGC03JS6CEU02	Cash		Cash Collateral	13,050,000		XXX		V
Nomura Bank	0ZV05H2G7GRS05BHJ91	Cash		Cash Collateral	45,750,000		XXX		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	41,160,000		XXX		V
Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	Cash		Cash Collateral	21,020,000		XXX		V
Société Générale	O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	114,440,000		XXX		V
UBS AG, London	BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	16,144,000		XXX		V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	102,010,000		XXX		V
CME	549300HN4UKV1E2R3U73	Cash		Cash Collateral	156,071,901		XXX		V
Royal Bank Of Canada WFC Branch	549300LC02FLSSVFFR64	Cash		Cash Collateral	247,548,949		XXX		V
Citibank	E570DZWZ7FF32TWEFA76	US Bond		ISIN Treasury	3,312,009	3,251,998	XXX	12/15/2026	I
Citibank	E570DZWZ7FF32TWEFA76	US Bond		ISIN Treasury	2,867,466	2,843,487	XXX	07/31/2027	I
Citibank	E570DZWZ7FF32TWEFA76	US Bond		ISIN Treasury	14,756	14,488	XXX	05/31/2026	I
Citibank	E570DZWZ7FF32TWEFA76	Fx Bond	010371-40-1	Foreign Bond	35	31	XXX	10/25/2038	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Bond	053015-AG-8	TREASURY NOTE	1,827	1,758	XXX	05/15/2028	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Bond	438516-CB-0	TREASURY NOTE	431,218	423,076	XXX	06/01/2025	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Bond	478160-BY-9	TREASURY NOTE	427,803	414,125	XXX	03/01/2026	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Bond	911312-BX-3	TREASURY NOTE	427,260	422,804	XXX	04/01/2025	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Bond	912828-Z3-7	TREASURY NOTE	410,822	394,638	XXX	01/15/2030	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Equity	458140-10-0	US Equity	143,992	122,393	XXX		I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Equity	494368-10-3	US Equity	431,960	367,166	XXX		I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Equity	651639-10-6	US Equity	37	31	XXX		I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Equity	37045V-10-0	US Equity	431,909	367,123	XXX		I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Equity	91324P-10-2	US Equity	431,630	366,886	XXX		I
0299999999 - Total					1,250,017,574	8,990,004	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

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

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

NONE