ANNUAL STATEMENT

OF THE

NEW YORK LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED DECEMBER 31, 2024

[] LIFE, ACCIDENT AND HEALTH

[] FRATERNAL BENEFIT SOCIETIES

2024



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 Company

NAIC Group Code 0826 , 0826 NAIC (Current Period) , 0826 NAIC (Current Period)	Company Code 66915 Employer's ID No.13-5582869
Organized under the Laws of New York, State	of Domicile or Port of Entry NY,
Country of Domicile <u>U</u>	United States of America
INCORPORATED/ORGANIZED MAY 21, 1841	COMMENCED BUSINESS APRIL 12, 1845*
Statutory Home Office	51 Madison Avenue, New York, NY, U.S. 10010
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
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

Chair, President & Chief Executive Officer

AARON CHRISTIAN BALL

Executive Vice President and Co-Head of the Foundational Business

ERIC ANSEL FELDSTEIN

Statutory Statement Contact Fax Number

Executive Vice President and Chief Financial Officer

ALAIN MAURICE KARAOGLAN

Executive Vice President and Head of the Strategic Businesses

MARK JEROME MADGETT

Executive Vice President and Co-Head of the Foundational Business

ANTHONY RAMSEY MALLOY

Executive Vice President and Chief Investment Officer

ERIK AUGUST ANDERSON#

Senior Vice President and Chief Actuary

ALEXANDER IBBITSON MUNRO COOK

Senior Vice President and Head of Strategic Capabilities

ROBERT MICHAEL GARDNER

Senior Vice President and Controller

THOMAS ALEXANDER HENDRY

Senior Vice President and Treasurer

MICHAEL KELLY MCDONNELL

Senior Vice President & General Counsel

AMY MILLER

Senior Vice President. Deputy General Counsel and Secretary

JOANNE HELEN RODGERS

Senior Vice President and Chief Human Resources Officer

DIRECTORS

CLAIRE LOUISE BABINEAUX-FONTENOT MICHELE GROSS BUCK

ROBERT BARBER CARTER

RALPH DE LA VEGA CRAIG LAWRENCE DESANTO MARK LAWRENCE FEIDLER

ROBERT FRANCIS FRIEL DONNA HAAG KINNAIRD BARBARA GOLDMAN NOVICK THOMAS CLAYTON SCHIEVELBEIN PAULA AMY STEINER

State of New York

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

> DocuSigned by: Craig DeSanto Eric Feldstein B74211AF1570433 CRAIG LAWRENCE DESANTO ERIC ANSEL FELDSTEIN Chair, President & Chief Executive Officer Executive Vice President and Chief Financial Officer DocuSigned by Robert Gardner Erik Anderson 431A285FD3D1404 -672FD5DFE9A045A. ERIK AUGUST ANDERSON # ROBERT MICHAEL GARDNER Senior Vice President Senior Vice President

Subscribed and sworn to before me this

day of February 2025

and Chief Actuary

Is this an original filing? Yes [X] No [] State the amendment number
 Date filed

^{3.} Number of pages attached

ASSETS

			Current Year		Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)		TVOTIGUTITIEG 7 100010	146,462,167,598	136,687,914,874
2.	Stocks (Schedule D):	, , ,			
	2.1 Preferred stocks	188,913,821		188,913,821	163,707,135
	2.2 Common stocks	14,225,058,140	321,534,125	13,903,524,015	13,743,153,434
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	23,275,423,582		23,275,423,582	
	3.2 Other than first liens	510,761,507		510,761,507	473,536,149
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$				
	encumbrances)	314,697,943		314,697,943	295,529,297
	4.2 Properties held for the production of income (less	0 007 777 054		0 007 777 054	0.000.004.404
	\$(996,375,678) encumbrances)	2,027,777,954		2,027,777,954	2,228,021,101
	encumbrances)				
5.	Cash (\$(98,309,343) , Schedule E - Part 1), cash equivalents				
J.	(\$4,057,732,092 , Schedule E - Part 2) and short-term				
	investments (\$	4.230.851.378		4.230.851.378	3.594.059.952
6.	Contract loans (including \$3,805 premium notes)				
7.	Derivatives (Schedule DB)				
8.	Other invested assets (Schedule BA)	13,960,608,709	79,317,176	13,881,291,533	14,163,358,081
9.	Receivables for securities	2,566,802		2,566,802	18,551,089
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	347,374,813		347,374,813	248,661,856
12.	Subtotals, cash and invested assets (Lines 1 to 11)	220,934,081,352	402,418,205	220,531,663,147	207,625,916,887
13.	Title plants less \$ charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	2,382,025,515	1,682,832	2,380,342,683	2,297,000,322
15.	Premiums and considerations:			.==	
	15.1 Uncollected premiums and agents' balances in the course of collection	186,218,3//	8,922,795	1//,295,582	2/5,549,584
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$earned but unbilled premiums)	1 511 906 590		1 511 006 500	1 504 647 430
	15.3 Accrued retrospective premiums (\$	1,311,900,390		1,311,900,390	1,304,047,439
	contracts subject to redetermination (\$				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	31,714,550		31,714,550	17,039,302
	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 \ldots	128,463,302		128,463,302	1
18.2	Net deferred tax asset	2,445,120,509	298 , 145 , 828	2,146,974,681	1,936,052,770
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	698,072,973	644,915,050	53, 157,923	34,203,425
21.	Furniture and equipment, including health care delivery assets				
	(\$)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates			72,239,536	· · ·
23.	Receivables from parent, subsidiaries and affiliates Health care (\$				
24. 25.	Aggregate write-ins for other-than-invested assets				
26.	Total agests evaluding Congrets Associate Cogregated Associate and				
	Protected Cell Accounts (Lines 12 to 25)	236,084,515,960	2,817,595,973	233,266,919,987	219,399,374,396
27.	From Separate Accounts, Segregated Accounts and Protected Cell	11 600 675 004		11 600 675 004	10 500 040 070
20	Accounts	247,718,191,184	2,817,595,973	244,900,595,211	231,901,616,769
28.	Total (Lines 26 and 27) DETAILS OF WRITE-INS	£71,110,131,10 4	2,017,000,070	£++,000,000,£11	201,001,010,109
1101.	Derivatives-collateral assets	347 374 813		347 374 813	248 661 856
1101.	5017417705 5017416747 455615				
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	347,374,813		347,374,813	248,661,856
2501.	Amounts receivable on corporate owned life insurance	4,836,727,922		4,836,727,922	4,678,853,918
2502.	Admitted disallowed IMR	803,673,430		803,673,430	434 , 820 , 194
2503.	Interest in annuity contracts			145,306,661	
2598.	Summary of remaining write-ins for Line 25 from overflow page			142,331,904	
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,113,889,889	1,185,849,972	5,928,039,917	5,414,043,619

LIABILITIES, SURPLUS AND OTHER FUNDS

Appropriet receive for the controlled is		- ,	1 Current Year	2 Prior Year
2. Auditing the receive for accordance and receive for including \$ 3, 388,055. Models Reserve) 4,531,721,965. 588,146,166. 2. Auditing for super-place processing of super-place and processing of the processi	1.	Aggregate reserve for life contracts \$136,051,348,282 (Exh. 5, Line 9999999) less \$		
1. Lichtility for deposit type contracts (Enhalt 7. Lim E4. Cel. 1) (including \$ Modes Reserve)		included in Line 6.3 (including \$453,273,024 Modco Reserve)	136,051,348,282	130,650,091,967
4 Contract claims: 4 1 List (primate 8 cms 1, limit 4 2 cits 1 year) 6 cits 5 1 List (primate 8 cms 1, limit 4 2 cits 1 year) 6 cits 5 1 Polishodders' (hidden/duration to increment 8 st. 30 cits 2 cits 4 cits 1 year) 5 1 Polishodders' (hidden/duration to increment 8 st. 30 cits 2 cits 4 cits 2 cits 4 cits 2 cits 4 c				
4.1 Lie (Cabilità Part I, Lie 4.4 Col. 1 leve 4.0 col. 1 leve 4.5 col. 2 leve			44,519,593,338	37,953,043,276
4.2 Accident and health (Exhibition Section 1.1 Line 4.1, Cell 6)	4.		772 684 351	804 465 576
5 Peliphophatoria dividendificant for terminal production or control production dividendification of the control production of the control product		4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	29.337.312	26.359.018
5 Provision for polisynchroned dividents, enhances to members and courses payable in following plantage 500,700	5.	Policyholders' dividends/refunds to members \$		
amounts 5. 1. Polisposours' evidends and estudia to members apportioned for payment (including \$ 100.700 2.577 613,000 2.578 613		and unpaid (Exhibit 4, Line 10)	30,622,504	22,267,834
6.1 Policytolates' dividends and refunds to members apportioned for payment (including \$	6.			
Muscic) 2. 2 Polisyrological dividends and returned to members not yet appointmed (including \$ 10.2 polisyrological dividends and returned to the production of the control				
6.2 Policybrioder's devictions' and refunds to members not yet apportunition of choulding \$ 1.3 Cauptors and ownite hermiting functions by all the control of the control			2 577 613 520	2 298 284 035
. 3. Coupons and similar bernellic (including 8 2. Amount provisions) who for desired dovered policies not included in Line 9 2. The control of the control		6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
8 Promiums and annuty considerations for life and accordent and hosting contracts accorded and hosting promising (6-bibit 1, 40, 407 document including 8 2 325,469 accident and hostin promising (6-bibit 1, 10, 10, 10, 10, 10, 10, 10, 10, 10,		6.3 Coupons and similar benefits (including \$ Modco)		
\$				
Part 1, Col. 1, sum of lines 4 and 14)	8.			
9. Contract liabilities not included deteor/lever. 9.1 Summord values on canadactic crimate's social control health Service Act		Part 1 Col 1 sum of lines 4 and 14)	124 507 761	119 181 435
9.2 Provision for experience rating returds, including the liability of \$ 10 medical loss ration chebris separates rating returds of which \$ 10 medical loss ration chebre per the Public Heath Service Act. 9. Out introduces a population or instrusion, including \$ 10, (82, 507 assumed and \$ 13, 859, 145 31, 711, 862 34, 112, 885 31, 112, 205, 481 and depose-lepton content fund \$ 11, 200, 481 accidiant and health \$ 1, 112, 205, 481 accidiant and separate allowances populate on instrumenture assumed \$ 1, 112, 205, 481 accidiant and health \$ 1, 112, 205, 481 accid	9.			
septembers rating refunds of which \$ service Act. 9. Other amounts payable on reinsurance, including \$ 15,022,507 assumed and \$ 13,509,145 9.4 Interest maintenance review (IMR, Line 6) 10. Commissions to agents due or accrued-file and amounty contracts \$ 19,206,461 accident and health \$ 2,199,115 9.1 Interest maintenance review (IMR, Line 6) 11. Commissions and expense allowances payable on reinsurance assumed \$ 1,82,064,461 accident and health \$ 2,199,115 11. Commissions and expense allowances payable on reinsurance assumed \$ 3,362,454 12. Commissions and expense allowances payable on reinsurance assumed \$ 3,362,454 13. Transfers to Septembe Accounts due or accound retal (including \$ \$ 2,205,452,500) 13. Transfers to Septembe Accounts due or accound retal (including \$ \$ 2,205,452,500) 14. Takes, Economissions and september or accound excluding forders income takes (Erbite's 2 Line 9,006) 15. Linear telesia and fording income takes, including \$ (102,976,000) on realized capital gains (losses) 15. Linear telesia and fording income takes, including \$ (102,976,000) on realized capital gains (losses) 15. Linear telesia and fording income takes, including \$ (102,976,000) on realized capital gains (losses) 15. Linear telesia and fording income takes, including \$ (102,976,000) on realized capital gains (losses) 15. Linear telesia and fording income takes, including \$ (102,976,000) on realized capital gains (losses) 15. Linear telesia and fording income takes, including \$ (102,976,000) on realized capital gains (losses) 15. Linear telesia and fording income takes, including \$ (102,976,000) on realized capital gains (losses) 15. Linear telesia and fording income takes, including \$ (102,976,000) on realized capital gains (losses) 15. Linear telesia and fording income takes, including \$ (102,976,000) on realized capital gains (losses) 15. Linear telesia and fording income takes, including takes, includ		9.1 Surrender values on canceled contracts		
Service Act				
B.3. Other amounts papable on retraurance, including \$ 10,025,07 assurued and \$ 13,009,145 24 Informers maintenance accessed. (RR. Line 5) 19. 19.005,461 accident and health \$ 1,000,461 acc		experience rating refunds of which \$is for medical loss ratio rebate per the Public Health		
Cooking Strategy		Service Act		
9.4 Interest maintenance reserve (IMR, Line 6) 1.0 Commissions to agenist use or accord-life and analysy contracts \$ 1.9,206,461 accident and health \$ 1.9,300,534 and deposit-type contract funds \$ 1.9,300,534 and			31 711 652	34 102 882
10. Commissions to agents due or accrued-life and amonity contracts \$ 19,206, 481 accident and health \$ 1,982,654 and deposity the contract turins \$ 2,988,554 (1) Commissions and expense allowances papable on reinsurance assumed \$ 3,982,464 \$ 3,910,85 \$ 13. Toradfest to Separate Accounts of the contract of the cont	Ì			
1.1 Commissions and expenses allowances payable on reinsurance assumed 3,382,424 3,381,555,72 2,255,286,085 3,381,626 3,381,	10.	Commissions to agents due or accrued-life and annuity contracts \$ 18 206 461 accident and health		
Commark propriets due or accrued (Exhibit 2, Line 12, Col. 7) 2, 295, 246, 986, 572 2, 295, 246, 986 3, 174, 184, 246, 372 3, 226, 386 4, 184, 386, 386, 386, 386, 386, 386, 386, 386		\$1,982,654 and deposit-type contract funds \$	20,189,115	19,380,534
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserve, not of reinsured allowances) (6, 24, 164) 35, 296, 515 17 axes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6) 32, 454, 666 48, 105, 786 12, Net deterred tax leading) 18, 100, 100, 100, 100, 100, 100, 100,				
allowances recognized in reserves, net of reinsured allowances) (6, 224, 468) 4, 15 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 161, 185 (24, 468) 4, 185 (24, 46		Transfers to Separate Accounts due or accrued (net) (including \$	2,304,046,572	
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6) 22, 45, 468 45, 167, 787	13.		(6 294 164)	35 296 619
15.1 Current federal and foreign income laxes, including \$ (102,976,000) on realized capital gains (losses) 1.11,894,868 1.30,717.81	14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)		46, 105, 789
16. Uneamed investment income	15.1	Current federal and foreign income taxes, including \$(102,976,000) on realized capital gains (losses)		141,894,640
1. Amounts withheld or retained by reporting entity as agent or trustee 1.811 584, 888 1.594, 681, 144 1. Amounts withheld or retained by reporting entity as agent or retained by a second in the property of the p				
18. Amounts held for agents' account, including \$ \$5,588,640 agents' credit balances 35,168,640 39,177,841 Remittances and items not allocated 349,081,156 373,951,168 Remittances and items not allocated 349,081,156 373,951,168 Remittances and items not allocated 349,081,156 373,951,168 Liability for benefits for employees and agents' find included above 260,282,012 288,617,003,005 Borrowed money \$.449,570,724 419,033,005 Borrowed money \$.449,570,724 419,033,005 Miscollaneous liabilities 24,014,600 349,000,724 419,033,005 Miscollaneous liabilities 24,014,600 349,000 34				
Remittances and items not allocated 349,061,156 373,951,815				
Net adjustment in assets and liabilities due to foreign exchange rates 260,282,012 268,617,002				
22	20.	Net adjustment in assets and liabilities due to foreign exchange rates		
Dividends to stockholders declared and unpaid		Liability for benefits for employees and agents if not included above	260,282,012	268,617,008
Miscellaneous liabilities: 24.01 Asset valuation reserve (AVR, Line 16, Col. 7)				
24.01 Asset valuation reserve (AVR, Line 16, Col. 7). 24.02 Reinsurance in unauthorized and certified (\$) companies 5. 352, 243 24.03 Funds held under reinsurance treaties with mauthorized and certified (\$) reinsurers 2. 385, 850, 460 2. 408 Explain to the control of t				
24.02 Reinsurance in unauthorized and certified (\$) companies	24.		4 587 535 104	4 512 714 413
2.403 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		24.02 Reinsurance in unauthorized and certified (\$) companies	5 352 243	1 973 816
24.04 Payable to parent, subsidiaries and affiliates		24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		2,490,854,337
24.05 Liability for amounts held under uninsured plans 24.07 Funds held under consurance 1.090, 128, 965 24.08 Derivatives 24.08 Derivatives 24.09 Evaluation of the payable for securities and interest thereon \$ 24.00 Payable for securities lending 24.01 Payable for securities lending 24.10 Payable for securities lending 25.24 10 Payable for securities includes \$ 25.41 Capital notes \$ 26.75 Feb. 868 26.75 Feb. 868 27.75 For Separate Accounts business (Lines 1 to 25) 28.75 For Separate Accounts Statement 29.76 Feb. 869 Feb. 878, 760 29.77 For Separate Accounts Statement 29.77 For Separate Accounts Statement 29.77 For Separate Accounts Statement 29.78 Feb. 878, 760 29.79 Feb. 878, 778, 770 29.70 Feb. 878, 770 20.70 Feb.		24.04 Payable to parent, subsidiaries and affiliates		35,938,901
24.07 Funds held under coinsurance				
24.08 Derivatives 24.09 Payable for securities 25.62 26.96 152.02 24.10 Payable for securities lending 24.11 Capital notes \$ and interest thereon \$ 25. Aggregate write-ins for liabilities 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 27. From Separate Accounts Statement 28. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 28. Total liabilities (Lines 26 and 27) 29. Common capital stock 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) 34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$ 36.2 shares preferred (value included in Line 29 \$ 36.2 shares preferred (value included in Line 30 \$ 36.1 shares preferred (value included in Line 30 \$ 37. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Totals of Lines 25 of Lines 28 and 38 (Page 2, Line 28, Col. 3) 30. Totals of Lines 25 of Lines 28 and 38 (Page 2, Line 28, Col. 3) 30. Totals of Lines 25 of Lines 28 and 38 (Page 2, Line 28, Col. 3) 31. Totals of Lines 25 of Lines 24 and 38 (Page 2, Line 25 from overflow page 3101. Addited disal lined IIIR 3102. Aggregate write-ins for Lines 31 from overflow page 3103. Lines 3101 through 3103 plus 3198)(Line 31 above) 3104. Addited disal lined IIIR 3104. Aggregate write-ins for Lines 34 from overflow p				
24.09 Payable for securities lending				
24.10 Payable for securities lending				
25. Aggregate write-ins for liabilities 1,306,070,026 1,482,097,715 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 206,839,478,740 194,105,297,926 27. From Separate Accounts Statement 11,633,675,224 12,502,242,37 28. Total liabilities (Lines 26 and 27) 218,473,153,964 206,607,540,338 29. Common capital stock 218,473,153,964 206,607,540,338 30. Preferred capital stock 31. Aggregate write-ins for other-than-special surplus funds 4,233,167,821 4,232,366,504 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 4,233,167,821 4,233,965,994 34. Aggregate write-ins for special surplus funds 803,673,430 434,820,194 35. Unassigned funds (surplus) 21,390,599,996 20,626,889,73 36. Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$) 36.2 shares preferred (value included in Line 30 \$) 22,390,599,996 20,626,889,73 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 26,427,441,247 25,294,076,431 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 26,427,441,247 25,294,076,431 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55)				
26 Total liabilities excluding Separate Accounts business (Lines 1 to 25) 206, 839, 478, 740 194, 105, 297, 962 27 From Separate Accounts Statement 11, 683, 675, 224 12, 502, 242, 37 28 Total liabilities (Lines 26 and 27) 218, 473, 153, 964 206, 607, 540, 338 29 Common capital stock 2 31 Aggregate write-ins for other-than-special surplus funds 4, 233, 167, 821 4, 232, 366, 504 32 Surplus notes 4, 233, 167, 821 4, 232, 366, 504 33 Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 803, 673, 430 434, 820, 194 34 Aggregate write-ins for special surplus funds 803, 673, 430 434, 820, 194 34 Long signed funds (surplus) 213, 390, 599, 996 20, 626, 889, 733 36 Less treasury stock, at cost: 36.1 \$36.2 \$34, 820, 194 \$36.2 \$		24.11 Capital notes \$ and interest thereon \$		
27. From Separate Accounts Statement 11,633,675,224 12,502,242,372 28. Total liabilities (Lines 26 and 27) 218,473,153,964 206,607,540,338 29. Common capital stock 218,473,153,964 206,607,540,338 30. Preferred capital stock 31. Aggregate write-ins for other-than-special surplus funds 4,233,167,821 4,232,366,504 31. Aggregate write-ins for other-than-special surplus funds 803,673,430 4,34,820,194 32. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 803,673,430 4,34,820,194 34. Aggregate write-ins for special surplus funds 803,673,430 4,34,820,194 35. Unassigned funds (surplus) 21,390,599,996 20,626,889,73 36. shares common (value included in Line 29 \$) 21,390,599,996 20,626,889,73 36. shares preferred (value included in Line 30 \$) 36,2 shares preferred (value included in Line 30 \$) 26,427,441,247 25,294,076,431 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) shares preferred value included in Line 30 \$) 26,427,441,247 25,294,076,431 39.				, , ,
Total liabilities (Lines 26 and 27)				
29		Total liabilities (Lines 26 and 27)	11,000,070,224 218 473 153 064	
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) 34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 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 \$ 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29 and 38 (Page 2, Line 28, Col. 3) 44. 233, 167, 821 42. 25, 294, 076, 431 43. Totals of Lines 29 and 38 (Page 2, Line 28, Col. 3) 44. 200, 595, 211 44. 200, 595, 211 45. 26, 427, 441, 247 47. 25, 294, 076, 431 48. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 49. DETAILS OF WRITE-INS 49. DETAILS OF WRITE-INS 49. Derivatives-collateral liability 50. Special reserves on certain group policies 50. Special reserves on certain group policies 50. Summary of remaining write-ins for Line 25 from overflow page 50. Summary of remaining write-ins for Line 25 from overflow page 50. Summary of remaining write-ins for Line 25 from overflow page 50. Summary of remaining write-ins for Line 25 from overflow page 50. Summary of remaining write-ins for Line 25 from overflow page 50. Summary of remaining write-ins for Line 31 from overflow page 50. Summary of remaining write-ins for Line 31 from overflow page 50. Summary of remaining write-ins for Line 31 from overflow page 50. Summary of remaining write-ins for Line 31 from overflow page 50. Summary of remaining write-ins for Line 31 from overflow page 50. Summary of remaining write-ins for Line 31 from overflow page 50. Summary of remaining write-ins for Line 34 from overflow page 50. Summary of remaining write-ins for Line 34 from overflow page 50. Summary of remaining write-ins for Line 34 from overflow page 50. Summary of remaining write-ins for Line 34 from overflow page 50. Summary of remaining write-ins for Line 34 from overflow p		Common capital stock	210,770,100,304	
31. Aggregate write-ins for other-than-special surplus funds. 32. Surplus notes		Preferred capital stock		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 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 \$ 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 2501. DETAILS OF WRITE-INS 2501. Derivatives-collateral liability 2502. Special reserves on certain group policies 2503. Summary of remaining write-ins for Line 25 from overflow page Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3401. Admitted disallowed IMR 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. Summary of remaining write-ins for Line 34 from overflow page 3403. Summary of remaining write-ins for Line 34 from overflow page 3401. Admitted disallowed IMR 3408. Summary of remaining write-ins for Line 34 from overflow page 3401. Admitted disallowed IMR 3408. Summary of remaining write-ins for Line 34 from overflow page 3401. Admitted disallowed IMR 3408. Summary of remaining write-ins for Line 34 from overflow page 3401. Admitted disallowed IMR 3408. Summary of remaining write-ins for Line 34 from overflow page 3409. Summary of remaining write-ins for Line 34 from overflow page 3401. Admitted disallowed IMR 3402. Summary of remaining write-ins for Line 34 from overflow page 3403. Summary of remaining write-ins for Line 34 from overflow page 3403. Summary of remaining write-ins for Line 34 from overflow page 3403. Summary of remaining write-ins for Line 34 from overflow page 3404. Summary of remaining write-ins for Line 34 from overflow page 3405. Summary of remaining write-ins for Line 34 from overflow page		Aggregate write-ins for other-than-special surplus funds		
34. Aggregate write-ins for special surplus funds		Surplus notes Gross paid in and contributed surplus (Page 3 Line 33 Col. 2 plus Page 4 Line 51.1 Col. 1)		4,232,366,504
35. Unassigned funds (surplus)				
36. Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$) 36.2 shares preferred (value included in Line 30 \$) 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 26,427,441,247 25,294,076,431 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 26,427,441,247 25,294,076,431 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 244,900,595,211 231,901,616,765 DETAILS OF WRITE-INS 2501. Derivatives-collateral liability 62,338,144 679,486,230 2502. Special reserves on certain group policies 489,730,711 475,335,901 2503. Unfunded pension obligations for employees and agents 206,542,080 278,205,265 2598. Summary of remaining write-ins for Line 25 from overflow page (19,636,579) 49,070,322 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 1,306,070,026 1,482,097,716 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) 440,144,145,145,145,145,145,145,145,145,145				
36.2 shares preferred (value included in Line 30 \$) 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)		Less treasury stock, at cost:		, , ,
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	Ì			
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	^-			
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) DETAILS OF WRITE-INS 2501. Derivatives-collateral liability				
DETAILS OF WRITE-INS 2501. Derivatives-collateral liability 629,433,814 .679,486,230 2502. Special reserves on certain group policies .489,730,711 .475,335,901 2503. Unfunded pension obligations for employees and agents .206,542,080 .278,205,265 2598. Summary of remaining write-ins for Line 25 from overflow page .(19,636,579) .49,070,322 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 1,306,070,026 1,482,097,718 3101. 3102. 3103				, , ,
2501. Derivatives-collateral liability .629,433,814 .679,486,230 2502. Special reserves on certain group policies .489,730,711 .475,335,901 2503. Unfunded pension obligations for employees and agents .206,542,080 .278,205,265 2598. Summary of remaining write-ins for Line 25 from overflow page .(19,636,579) .49,070,322 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 1,306,070,026 1,482,097,718 3101. 3102. 3103	00.		277,300,333,211	201,301,010,709
2502. Special reserves on certain group policies 489,730,711 475,335,901 2503. Unfunded pension obligations for employees and agents 206,542,080 278,205,265 2598. Summary of remaining write-ins for Line 25 from overflow page (19,636,579) 49,070,322 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 1,306,070,026 1,482,097,716 3101. 3102. 3103	2501.		629 . 433 . 814	679 . 486 . 230
2503. Unfunded pension obligations for employees and agents 206,542,080 278,205,265 2598. Summary of remaining write-ins for Line 25 from overflow page (19,636,579) 49,070,322 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 1,306,070,026 1,482,097,718 3101. 3102. 3103. 3103. 3103. 3103. 3103. 3109. 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 803,673,430 434,820,194 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 34	2502.			
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 1,306,070,026 1,482,097,718 3101. 3102. 3103. 3108. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 803,673,430 434,820,194 3401. Admitted disallowed IMR 3402. 3403. 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3403. 3	2503.			
3101				
3102			, , ,	, , ,
3103	3101.			
3198. Summary of remaining write-ins for Line 31 from overflow page	3103.			
3401. Admitted disallowed IMR 803,673,430 .434,820,194 3402.	3198.	Summary of remaining write-ins for Line 31 from overflow page		
3402.	3199.		000 000 100	40.4 00 - 10 1
3403				
3498. Summary of remaining write-ins for Line 34 from overflow page				
	3498.	Summary of remaining write-ins for Line 34 from overflow page		
	3499.			

SUMMARY OF OPERATIONS

1. Permitures and annually considerations for life and accident and health continues.
Preferentier and annoty considerations for the and accordant an health contracts 17,256,5130 55,147,331 55,147,331 53,262 53,302 53,003 53,0
2 Commissioner for supplementary contracts with file contingencies
3 Not revestment income (Scholler C Not Investment income, Line 17)
4. Amortization of Interest Maintenance Reserve (IRR, Line 5). Separate Accounts need gain non pregration excluding interest or pregrated accounts of gain non-pregrated accounts of gain non-pressure sources. 6. Commissions and operate allowards of contract pressure of the contract of
5 Separate Accounts not gain from operations excluding unrealized gains or losses 10 10 10 10 10 10 10 1
6 Commissions and experise allowances on reinsurance caded (Emittel 1, Part 2, Line 28.1, Col. 1)
7. Reserve adjustments on minimarance ceded. 8. Income from fees succided with investment management, administration and contract guarantees from Separate 8.1 Income from fees succided with investment management, administration and contract guarantees from Separate 8.2 Charges and fees for Separate 8.2 Charges and fees for Separate 8.3 Aggregate write-in for miscellaneous income 9.0 (348.5 € 52.2 € 32.7 € 30.5 € 6.1 € 3.1 € 3.2 € 2.2 € 3.
8.1 Microelimenous Income 8.1 Income for frees associated with investment management, administration and contract guarantées from Separate 8.2 Chargues and foss for disposit-tipes contracts 8.3 Agranges and foss for disposit-tipes contracts 8.3 Agranges and foss for disposit-tipes contracts 8.3 Agranges and foss for disposit-tipes contracts 9.7 Tatal (Lines 1 to 8.3) 9. Total (Lines 1 to 8.3) 1. Department of the disposition
A Thronger from fees associated with investment management, administration and contract guarantees from Separate Accounts and fees for desposit physic contracts 8. 2. Changes and fees for desposit physic contracts 9. 1 Total (Times 1 in 6.3) 10. Death bornoffs 11. Matured analysis of the Contract
Accounts
8.2 Charges and fees for deposit-type contracts 8.3 Agroyregive which is for instrictionerous income 9.03,06,05 9.2 10,0 10 Total (Lines 1 to 8.3) 10 Substitution of the state of the stat
8.3 Aggregate writer in Sc miscellianeous income
9 Total (Lines 1 to a 3)
Death bornelfs
11
12
13. Disability benefits and benefits under accident and health contracts .343, 133, 296 .315, 385 .355, 555 .367, 133 .368 .315, 385 .355, 385
14. Coupons, guaranteed annual pure endoximents and similar benefits 7,857,555,555, 7,807,193, 166
15. Surrender benefits and withdrawals for life contracts. 7, 807, 153, 55, 78, 173, 183, 123, 184, 184, 184, 184, 184, 184, 184, 184
10 Croup conversions
17 Interest and adjustments on contract or deposit-type contract funds 1,405,173,781 1,005,171 1,005,171 1,007,171
18. Payments on supplementary contracts with life contingencies 4, 1/47, (22) 5, 786,
19
20
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 26 2, Col. 1)
2, Line 31, Col. 1)
22 Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 262, Col. 1)
23 General insurance expenses and fratemal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6) 2,711,893,802 2,760,841 233,434 254 Increase in loading on deferred and uncollected premiums (12,470,964) 171,708 172,470,964 171,708 172,470,964 171,708 172,470,964 171,708 172,470,964 171,708 172,470,964 171,708 172,470,964 171,708 172,470,470 172,470,470 172,470,470 172,470,470 172,470,470 172,470,470 172,470,470 172,470 1
23 General insurance expenses and fratemal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6) 2,711,893,802 2,760,841 233,434 254 Increase in loading on deferred and uncollected premiums (12,470,964) 171,708 172,470,964 171,708 172,470,964 171,708 172,470,964 171,708 172,470,964 171,708 172,470,964 171,708 172,470,964 171,708 172,470,470 172,470,470 172,470,470 172,470,470 172,470,470 172,470,470 172,470,470 172,470 1
1. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5) 303, 518, 419 322, 403 25. Increase in loading on deferred and uncollected premiums (12, 470, 694) 171, 708, 610 26. Net transfers to or (from) Separate Accounts net of reinsurance (1, 486, 134, 657) (2, 272, 634, 273, 283, 644) 76, 685, 177 27. Aggregate writen for for deductions (12, 486, 134, 657) (2, 272, 634, 174, 283, 184, 187) 28. Totals (Lines 20 to 27) (23, 561, 146, 250) (23, 561, 146, 250) (23, 561, 146, 250) (23, 561, 146, 250) 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 20) (2, 631, 138) (2, 285, 389) (2, 283, 389) 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) (3, 273, 455, 456, 273, 289, 289) (3, 274, 274, 274, 274, 274, 274, 274, 274
12, 770,964 171,788 172,788 172,788 172,788 173,788
26. Net transfers to or (from) Separate Accounts net of reinsurance. (1, 486, 134, 657) (2, 277, 658) (2, 277, 654) (7, 685, 191, 192, 193, 194, 197) (2, 108, 193, 194, 197) (2, 108, 193, 194, 194, 194, 194, 194, 194, 194, 194
273 Aggregate write-ins for deductions 256, 494, 167 695, 191, 182 Totals (Line 20 to 27) 23, 164, 250 21, 108, 195, 192, 23, 561, 146, 250 21, 108, 195, 192, 200, 210, 21
23, 561,146,250 21,098,195, 29. Not again from operations before dividends to policyholders, 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) 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) 32. Federal and foreign 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 after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains (losses) (Line 31 minus Line 32) 34. Net realized capital gains (losses) (Line 31 minus Line 32) 35. Net income (Line 35) 36. Net income (Line 35) 37. Net income (Line 35) 38. Net income (Line 34) 39. Charge in net unrealized capital gains (losses) (sachida gains) 39. Charge in net unrealized capital gains (losses) (escapital gains tax of \$.47, 731, 705) 30. Charge in net unrealized capital gains (losses) (escapital gains tax of \$.47, 731, 705) 31. Charge in net unrealized foreign exchange capital gains tax of \$.47, 731, 705) 32. Charge in net unrealized foreign exchange capital gains tax of \$.47, 731, 705) 33. Shappin in the surface of the service of the s
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Line 28 3,563,132,962 2,662,444
30 Dividends to policyholders and refunds to members 2,651,319,852 2,389,899 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) 911,812,410 273,455 527,539 220,3442 32. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains of fosses) (Line 31 minus Line 32) 846,284,881 70,012 34. Net realized capital gains of fosses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) 911,812,410 273,455 273,455 285 273,455 285 273,455 285 273,455 285 285 283,442 285 28
minus Line 30) 91.18.2, 410 273, 455. 25 Federal and foreign income taxes incurred (excluding tax on capital gains) 65.527, 529 203, 442. 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 39) (Line 38 minus Line 39) (Line 39) (Line 38 minus Line 39) (Line 38) (Line 38 minus Line 39) (Line 38 minus Line 39) (Line 38) (Line 38 minus Line 39) (Line
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35. Net income (Line 33 plus Line 34)
CAPITAL AND SURPLUS ACCOUNT 25,294,076,431 23,886,506, 37. Net income (Line 35) 25,294,076,431 23,886,506, 37. Net income (Line 35) 470,197,582 27,777, 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (47,731,705) (362,532,661) 607,389, 39. Change in net unrealized foreign exchange capital gain (loss) 459,791 824 (186,287, 40) 459,791 824 (186,287, 40) 459,791 824 (186,287, 40) 459,791 824 (186,287, 40) 459,791 824 (186,287, 40) 459,791 824 (186,287, 40) 459,791 824 (186,287, 40) 459,791 824 (186,287, 40) 459,791 824 (186,287, 40) 459,791 824 (186,287, 40) 459,791 824 (186,287, 40) 459,791 824 459,
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)
37. Net income (Line 35) .470, 197, 582 .27,777 38. Change in net unrealized capital gains (losses) less capital gains tax of \$.47,731,705) .362,532,661) .607,389 39. Change in net unrealized foreign exchange capital gain (loss) .459,791,824 .1166,287 40. Change in net deferred income tax .333,877,499 .199,162 41. Change in net deferred income tax .27,772,997 .115,157 42. Change in Isiability for reinsurance in unauthorized and certified companies .(27,772,997) .115,157 42. Change in Isea valuation reserve on account of change in valuation basis (increase) or decrease .(58,288,40) .294 43. Change in seserve valuation reserve .(74,820,781) .(278,185,40) 45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)
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38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (47,731,705) (362,532,661) (607,389, 39. Change in net unrealized foreign exchange capital gain (loss) (45,287, 459,791,824 (186,287, 40. Change in net deferred income tax (33,877,499 199, 162, 41. Change in nonadmitted assets (27,772,997) .115, 157, 42. Change in liability for reinsurance in unauthorized and certified companies (3,378,426) (2,934, 43. Change in reserve on account of change in valuation basis (increase) or decrease (74,820,781) (278,185, 44. Change in asset valuation reserve (74,820,781) (278,185, 45. Change in treasury stock (Page 3, Lines 36,1 and 36,2, Col. 2 minus Col. 1) (74,820,781) (278,185, 45. Change in treasury stock (Page 3, Lines 36,1 and 36,2, Col. 2 minus Col. 1) (74,820,781) (278,185, 45. Change in surplus in Separate Accounts during period (74,820,781) (74
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43. Change in reserve on account of change in valuation basis (increase) or decrease (58,288, 44. Change in asset valuation reserve (74,820,781) (278,185, 45. 185, 45. 185, 45. 185, 288, 44. 182, 278, 185, 44. 182, 278, 185, 44. 182, 278, 185, 44. 182, 278, 185, 44. 182, 278, 278, 278, 278, 278, 278, 278, 2
44. Change in asset valuation reserve
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1) 46. Surplus (contributed to) withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts Statement 48. Change in surplus notes 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 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 56.301. COL1 income 246, 287, 313 232, 237, 238, 238, 238, 238, 238, 238, 238, 238
46. Surplus (contributed to) withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts Statement 801,317 801, 48. Change in surplus notes 801,317 801, 49. Cumulative effect of changes in accounting principles 50. 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 50.3 Transferred to surplus 51. Surplus adjustment: 51.1 Paid in 51.2 Transferred from capital (Stock Dividend) 51.3 Transferred from capital (13,644,730) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance (13,644,730) 52. Dividends to stockholders 350,846,189 977,109, 52. Dividends to stockholders 350,846,189 977,109, 54. Net change in capital and surplus for the year (Lines 37 through 53) 1,133,364,816 1,407,569, 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 26,427,441,247 25,294,076, DETAILS OF WRITE-INS 08.301. COL1 income 246,287,313 232,237,818 08.302. Sundri les 19,637,418 38,286,08,08,08,08,08,08,08,08,08,08,08,08,08,
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08.303. Income/(loss) on derivatives hedging funding agreement issuances(205,358,106)
THE SME SHIPPING OF FEMALIDING WITE-INC TOT LINE & 3 TOM COLOTTON PORCE
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) 60,566,625 92,150,
2701. Adjustment in funds withheld
2702. Interest on benefit plans for employees and agents
2703. Change in special reserves on certain group policies
2798. Summary of remaining write-ins for Line 27 from overflow page
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 295,494, 167 695, 191,
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5301. Change in overfunded postretirements plan assets 337 789 492 30 139
5301. Change in overfunded postretirements plan assets
5301. Change in overfunded postretirements plan assets 337,789,492 30,139, 5302. Change in overfunded pension plan asset 267,008,008 151,912,
5301. Change in overfunded postretirements plan assets 337,789,492 30,139, 5302. Change in overfunded pension plan asset 267,008,008 151,912, 5303. Change in liability for postretirement benefits 90,523,860 32,976,
5301. Change in overfunded postretirements plan assets

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		1	2 Dries Vers
	Cash from Operations	Current Year	Prior Year
1.	Premiums collected net of reinsurance	17 340 537 708	16 707 581 756
2.	Net investment income		
3.	Miscellaneous income		349,992,043
4.	Total (Lines 1 through 3)		
5.	Benefit and loss related payments		
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions		
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of \$		(122,313,465)
10.	Total (Lines 5 through 9)		17,213,626,165
11.	Net cash from operations (Line 4 minus Line 10)	7,709,104,876	7,011,652,807
ı	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	24,938,917,038	14,633,837,604
	12.2 Stocks	49,964,972	610,455,221
	12.3 Mortgage loans	2,829,499,798	2, 123, 195, 675
	12.4 Real estate	361,010,437	126,951,914
	12.5 Other invested assets	1,635,351,175	
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,209,631)	1,938,950
	12.7 Miscellaneous proceeds	(131,302,083)	(98,728,534)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	29,682,231,706	18,503,442,240
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	34,351,809,404	21,772,378,691
	13.2 Stocks	37,434,174	378,288,729
	13.3 Mortgage loans	4,727,284,358	2,233,528,006
	13.4 Real estate	136,001,774	(5,539,500)
	13.5 Other invested assets	1,409,359,705	1,920,055,844
	13.6 Miscellaneous applications	153,997,405	11,656,575
	13.7 Total investments acquired (Lines 13.1 to 13.6)	40,815,886,820	26,310,368,345
14.	Net increase/(decrease) in contract loans and premium notes	992,026,607	1,113,267,751
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(12,125,681,721)	(8,920,193,856)
I	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	5,888,215,203	3,217,969,265
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(865,384,566)	59,058,559
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	5,053,368,271	3,197,703,097
	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)	636,791,426	1,289,162,047
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year		2,304,897,905
	19.2 End of year (Line 18 plus Line 19.1)	4,230,851,378	3,594,059,952
Noto: S:	upplemental disclosures of cash flow information for non-cash transactions:		
20.0001	1. Transfer/exchange of investment type to investment type		
	2 Intercompany transfer of bonds to NYL		
20.0004	4. Stock Distribution		
	5. Capitalized interest on bonds		81,010,083 282,711
	6. Transfer of mortgage loans to other invested assets 7. Low income housing tax credit unfunded commitments		
20.0008	8. Transfer of other invested assets to real estate	15,012,743	, ,
20.0010	9.Capitalized interest on mortgage loans	5,468,039	9,872,581
20.0011	1. Distribution of shares from other invested assets to equity	5,043,604	4,477,505
20.0012	2. Iransier/davidinge of bond investment to equity investment		09,720,444

20.0012. Transfer/exchange of bond investment to equity investment ... 20.0013. Initial premiums on coinsurance

.... 69,726,444

Note: Supplemental disclosures of cash flow information for non-cash transactions:	
20.0014. Ceding commission on coinsurance	 1,520,835,822
20.0015. Liablity for funds withheld on coinsurance	 419,829,172
20.0016. Transfer of other invested assets/ equity to charitable organizations	15,748,572
20.0017 Transfer from mortgage loan asset to mortgage loan asset	15,673,279
20.0018. Transfer of other invested assets to bonds	 7,200,000

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		ANAL 1313 U	OFLINATIO	40 DI LIMES	OI DOSHIL	30 - SUIVIIVIA	1 1			
		1	2	3	4	5	6	7	8 Other Lines of	9 YRT Mortality
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts		9,286,524,012	2,434,246,411	965,507,826	4,000,000,669	590,378,913			
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	332,626		XXX	XXX		XXX
3.	Net investment income		5,488,266,344	220,905,624	502,027,722	3, 178, 718, 199	295,388,493			
4.	Amortization of Interest Maintenance Reserve (IMR)		(7,533,999)	(602,720)	3,623,822	20,704,402	4, 179, 452			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded		97 . 698 . 152	2,316,901			413,578	XXX		
7.	Reserve adjustments on reinsurance ceded	(68,117,288)	(19, 113, 232)	, - , -			(49,004,056)	XXX		
	Miscellaneous Income:	,,	(10,110,100,							
0.	8.1 Income from fees associated with investment management, administration and									
	contract guarantees from Separate Accounts							XXX		
	8.2 Charges and fees for deposit-type contracts					15 . 434 . 344	xxx	XXX		
	8.3 Aggregate write-ins for miscellaneous income		236.099.843	7.840.460	462.814	(184,902,973)	1.066.481			
9	Totals (Lines 1 to 8.3)		15,081,941,120	2,664,706,676	1,471,954,810	7,063,253,045	842,422,861			
10.	Death benefits		2.716.791.699	1,664,234,177	1, 11 1,00 1,0 10	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)		21.827.842	1.301.883			XXX	XXX		
12.	Annuity benefits	1.652.589.511	XXX	XXX	624.026.799	1.028.562.712	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts			6.336.583	024,020,739		296.258.084	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits	,,					230,230,004	XXX		
15.	Surrender benefits and withdrawals for life contracts			54,686,466		5.117.634.950	XXX	XXX		
_		, . ,		274.384				XXX		
16.	Group conversions	. , ,		6.398.222	1.747.879	1.265.964.712	99.987			
17.	Interest and adjustments on contract or deposit-type contract funds		, . ,	6,398,222	4.747.623	1,200,904,712		XXX		
18.	Payments on supplementary contracts with life contingencies		4 550 470 040			440.004.077	XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts		4,559,178,916	96,353,337	629,039,796	116,684,277	242,577,422	XXX		
20.	Totals (Lines 10 to 19)	21, 146, 906, 464	9,989,592,407	1,829,585,052	1,259,946,861	7,528,846,651	538,935,493	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds		404 505 000	00 000 000	00 040 400	05 505 400	00 400 044			
	(direct business only)		431,525,020	23,268,860	30,343,483	35,525,198	39, 163, 814			XXX
22.							5, 127	XXX		
23.	General insurance expenses and fraternal expenses		1,853,986,899	459,653,137	41,206,556	205,299,051	151,548,159			
24.	Insurance taxes, licenses and fees, excluding federal income taxes		224,914,015	43,515,972	6,364,273	11,802,643	16,921,517			
25.	Increase in loading on deferred and uncollected premiums		(6,756,355)	(5,714,610)				XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance					(1,486,134,057)		XXX		
27.	Aggregate write-ins for deductions		267,626,693	(7,085,584)		13,828,507	21,090,426			
28.	Totals (Lines 20 to 27)	23,561,146,255	12,803,195,599	2,343,222,827	1,337,895,299	6,309,167,993	767,664,536			
29.	Net gain from operations before dividends to policyholders, refunds to members and									
	federal income taxes (Line 9 minus Line 28)		2,278,745,521	321,483,849	134,059,511	754,085,052	74,758,325			
30.	Dividends to policyholders and refunds to members	2,651,319,853	2,471,159,116	93,582,051	66, 121, 919	2,025	20,454,742	XXX		
31.										
	before federal income taxes (Line 29 minus Line 30)		(192,413,595)	227,901,798	67,937,592	754,083,027	54,303,583			
32.	3	65,527,525	(134,009,803)	54,325,098	7,959,275	121,262,210	15,990,745			
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	040 004 070	(FO 400 700)	170 E70 700	E0 070 047	000 000 047	00 040 000			
	Line 32)	846,284,879	(58,403,792)	173,576,700	59,978,317	632,820,817	38,312,838			
34.	Policies/certificates in force end of year	5, 194, 362	4,196,777	2,145	49,811	1,858	943,771	XXX		
	DETAILS OF WRITE-INS									
	. COLI Income		228,515,630	168 , 577	14	17,541,988	61, 105			
	Sundries		8,480,334	7,672,871	462,800	2,938,132	83,281			
	Other incoliability hedges	(205,358,107)	(896, 121)	(988)		(205,383,093)	922,095			
08.398										
08.399		60,566,625	236,099,843	7,840,460	462,814	(184,902,973)	1,066,481			
2701.	Adjustment in Funds Withheld		142,928,486	36 , 166						
2702.	Interest on benefit plans for employees and agents		120,530,285		30,583	13,822,108	48 , 147			
2703.	Change in special reserves on certain group policies		730,487	(7,312,756)			20,977,080			
2798.	Summary of remaining write-ins for Line 27 from overflow page		3,437,436	58 , 177	3,543	6,399	65, 199			
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	295,494,169	267,626,693	(7,085,584)	34, 126	13,828,507	21,090,426			
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ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

Part		ANA	4L 1 313 UF	OPERAII	ONO DI LI	NES OF BU	JOINE 33	- טעועועאו	AL LIFE II	NOUKANU				
Personant Design Controlled Procession			1	2	3	4	5	6	7	8	9	10	11	12
Property of the Control Cont														
1. Personan for the contract	1													
2. Considerations for pagementary contacts with inconfigurations — 540,000 —	1			Industrial Life			Indexed Life		Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
1. Not received received. A Processor of tractions (Authentians Received (1985))			-, ,- ,		, , , ,			,						
4. Montables of limiters Nationals or distinct Nationals or distinct or spill on properties or distinct or could a proceding grant or could a proceding or could be coul	2.			XXX			XXX		XXX	XXX	XXX	XXX		XXX
2. Segretab Association for Expansion and contents concluding amendance of part of the content	3.													
Inspect	4.		(7,533,999)		(7,428,168)	(77,595)		1,257					(29,493)	
6. Commissions and captered selectations on entreatment content of the commission of	5.													
7														
8.1 Houses for the east-collect with investment interagement. 8.1 Durages and less of explosit year contracts. 8.2 Charges and less of explosit year contracts. 8.2 Charges and less of explosit year contracts. 8.3 Agregate with res & responsible contracts. 8.4 Agregate with res & responsible contracts. 8.5 Agregate with responsible with responsible contracts. 8.5 Agregate with responsible with	6.					81,043,451								
But Income from fees associated with reversional incompagnment, and supplied and control			(19,113,232)		(19,113,232)									
Administration and contracting quarenties from Repulser Accounts (a passed processing and a passed pro	8.													
8.2 Charges and fees for deposit place controls. 8.2 Charges and fees for deposit place controls. 8.3 Charges and fees for deposit place controls. 8.4 Charges and fees for deposit place controls. 8.4 Charges and fees for deposit place controls. 8.5 Charges and fees for deposit plac														
8. Appropriet on Triangle Willer Star File Col. 30 20, 10, 10, 10, 10, 10, 10, 10, 10, 10, 1										•••••				
1			000 000 040		001 750 047	0.040.070							700 FFC	
10 Observed to the control of th														
1. Material endowners (exclusing guaranteed armula pere endownersh) 2,1 67,764 2,1 67,764 70,000 70,0													19,408,550	
12 Annuly benefits Annuly benefits Annuly benefits Application	_					139,116,265		349,716						
13. Disability benefits and benefits under accident and health contracts			, ,											
1.5 Coupons, guaranteed annual pure endocements and criminal teremins				XXX			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
15 Surrenter benefits and withdrawals for life contracts			, ,		28,649,912	11,888,717								
16. Group conversions														
17								134,235						
18. Payments on supplementary contracts with life contingencies 4,599,778,916 4,511,821,505 47,888,623 (501,222)	_													
10 Increase in aggregate reserves for life and accident and health contracts 9,596,526,407 9,727,41,745 25,955,728 25,955,728 25,95			128,962,993		119,959,019	1,421,779		7,523					7,574,672	
20. Totals (Lines 10 to 19)														
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only). 4.51 550,00 4.10,804,873 20,720,147 5.66														
contract funds (ritred business only)	20.		9,989,592,407		9,727,431,745	254,595,728		(9,738)					7,574,672	
22 Commissions and expense allowances on reinsurance assumed	21.		101 505 000											
22 General insurance expenses														XXX
Insurance taxes, licenses and fees, excluding federal anicome taxes 224,941,015 200,380,385 24,422,881 20,280														
Increase in locating on deferred and uncollected premiums														
26. Net transfers to or (from) Separate Accounts net of reinsurance. 27. Agregate write-ins for deductions. 267. 808. 803 240.333.837 28. Totals (Lines 2 to to 27). 29. Net gain from operations before dividends to policyholders, refunds to reserve and refunds to make (Line 9 ninus Line 28). 29. Dividends to policyholders and refunds to members. 20. Dividends to policyholders and refunds to members. 20. 2471, 159, 116 21. 2483, 449, 400 22. 2471, 159, 116 22. 488, 449, 400 22. 488, 449, 400 22. 599, 956 31. Net gain from operations before dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 28). 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 income taxes (Line 29 minus Line 30). 33. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes income taxes (Line 29 minus Line 30). 33. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes income taxes (Line 29 minus Line 30). 34. Policies/certificates in force and of year 35. Policies/certificates in force and of year 36. 440, 792). 36. 440, 792). 37. 447, 736, 592 38. 443, 502 39. Totals (Lines 20 minus Line 32). 39. OLI Income 39. Totals (Lines 20 minus Line 32). 30. Dividends to policyholders, refunds to minus Line 32. 30. Dividends to policyholders, refunds to minus Line 32. 30. Dividends to policyholders. 30. Lines (Lines 20 minus Lines 20 minus Lines 32. 30. Dividends to policyholders. 30. Lines (Lines 20 minus Lines 20 minus Lines 32. 30. Lines (Lines 20 minus Lines 20 minus Lines 32. 30. Lines (Lines 20 minus Lines 20 minus Lines 32.								20,280					110,669	
27. Aggregate write-ins for deductions.			(6,756,355)		(11,292,397)	4,536,042								
28. Totals (Lines 20 to 27) 29. Net gain from operations before dividends to policyholders, refunds to members and referel income taxes (Line 9 minus Line 28) 2, 278, 745, 521 2, 289, 745, 521														
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 32). 30. Dividends to policyholders and refunds to members. 2, 471, 159, 116 2, 488, 449, 040 2, 706, 169 3. 907 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 (Line 29 minus Line 30) 33. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) 34. Policies/certificates in force end of year 55. Follows (Line 3 minus Line 32) 65. 403, 792) 65. 403, 792) 65. 403, 792) 65. 403, 792) 65. 403, 792) 65. 403, 792) 65. 403, 792) 65. 403, 792 67. 404, 793, 793, 794 67. 404, 793, 793, 794 67. 404, 793, 793, 794 67. 404, 794, 794, 794, 794, 794, 794, 794, 79														
members and federal income taxes (Line 9 minus Line 28) 2,278,745,521 2,039,712,310 228,699,125 (128,721) 3,997	_		12,803,195,599		12,365,247,270	428,559,084		443,502					8,945,744	
30. Dividends to policyholders and refunds to members	29.	Net gain from operations before dividends to policyholders, refunds to	0 070 745 504		0 000 740 040	000 000 405		(400, 704)					40, 400, 007	
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) (192, 413, 595) (193, 597, 770) (193, 597, 770) (193, 597, 790, 592) (28, 407) (194, 221) (19										•••••			10,462,807	
members and before federal income taxes (Line 29 minus Line 30) (192, 413, 595) (428, 793, 730) (225, 992, 956) (132, 628) (132, 628) (132, 628) (134, 609, 803) (134, 009, 803) (134, 009, 803) (134, 009, 803) (134, 009, 803) (138, 537, 170) (47, 736, 592) (28, 407) (104, 221			2,4/1,159,116		2,468,449,040	2,706,169		3,907						
32. Federal income taxes incurred (excluding tax on capital gains)	31.		(100 410 505)		(400 706 700)	225 002 056		(120 600)					10 460 007	
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (0sses) (Line 31 minus Line 32) (58,403,792) (245,199,560) 178,256,364 (104,221) (8,643,625) 34. Policies/certificates in force end of year 4,196,777 3,090,957 1,105,820 DETAILS OF WRITE-INS 08.301 COL1 Income 228,515,630 224,284,177 3,541,770 63 0 63 0 689,620 08.302 Sundr ies 8,480,334 8,340,002 125,354 1 1 8,977 08.303 Other IncoLiability Hedges (896,121) (871,332) (20,748) 1 1 8,977 08.303 Other IncoLiability Hedges (896,121) (871,332) (20,748) 1 1 8,977 08.399 Totals (Lines 08, 301 through 08,303 plus 08,398) (Line 8,3 above) 236,099,843 231,752,847 3,646,376 64 9 700,556 2701. Adjustment in Funds Withheld 142,928,486 119,724,130 23,204,356 2702 Interest on benefit plans for employees and agents 120,530,285 117,196,136 2,790,718 50 9 50 543,382 2702. Interest on benefit plans for employees and agents 120,530,285 117,196,136 2,790,718 50 9 543,382 2703. IMR realized gain/loss ceding 2,040,916 2,				•••••										•••••
members and federal income taxes and before 'realized capital gains or (losses) (Line 31 minus Line 32)	_		(134,009,803)		(183,337,170)	47,730,392		(20,407)					1,819,182	
(losses) (Line 31 minus Line 32) (58, 403,792) (245, 199,560) 178,256,364 (104,221) 8,643,625 (104,221) 8,643,625 (104,221) 8,643,625 (105,620) 8,700,626 (105,620) 8,700,626 (105,620) 8,643,625 (105,620) 8,	33.	net gain from operations after dividends to policyholders, refunds to												
34. Policies/certificates in force end of year 4, 196,777 3,090,957 1, 105,820 DETAILS OF WRITE-INS 08.301. CQL1 Income 228,515,630 224,284,177 3,541,770 63 08.302. Sundries 8,480,334 8,340,002 125,354 1 08.303. Other Incoliability Hedges (896,121) (896,121) (871,332) (20,748) 08.398. Summary of remaining write-ins for Line 8.3 from overflow page (896,121) 3,646,376 64 2701. Adjustment in Funds Withheld 142,928,486 119,724,130 23,204,356 2702. Interest on benefit plans for employees and agents 120,530,285 117,796,136 2,790,718 2703. IMR real ized gain/loss ceding 2,040,916 2,040,916 2,040,916 2798. Summary of remaining write-ins for Line 27 from overflow page 2, 127,006 1,372,455 754,563		(losses) (Line 31 minus Line 32)	(58 403 792)		(245, 199, 560)	178 256 364		(104 221)					8 643 625	
DETAILS OF WRITE-INS 228,515,630 224,284,177 3,541,770 63 689,620 683,022 Sundries 8,480,334 8,340,002 125,354 1 8,490,334 14,977 683,303 Uther IncoLiability Hedges (871,332) (20,748) (871,332) (20,748) (4,040) (871,332) (20,748) (4,040) (871,332) (20,748) (4,040) (871,332) (20,748) (4,040) (871,332) (20,748) (4,040) (871,332) (20,748) (4,040) (871,332) (20,748) (4,040) (871,332) (20,748) (4,040)	34							(107,221)					0,040,020	
08.301. COLI Income 228,515,630 224,284,177 3,541,770 63 689,620 08.302. Sundr ies 8,480,334 8,340,002 125,354 1 1 14,977 08.303. Other IncoLiability Hedges (896,121) (871,332) (20,748) 1 (4,040) 08.398. Summary of remaining write-ins for Line 8.3 from overflow page (871,332) (20,748) (20,748) (4,040) 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 236,099,843 231,752,847 3,646,376 64 64 700,556 2701. Adjustment in Funds Withheld 142,928,486 119,724,130 23,204,356 1 <td< td=""><td>J4.</td><td></td><td>7,100,777</td><td></td><td>0,000,001</td><td>1, 100,020</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>	J4.		7,100,777		0,000,001	1, 100,020								
08.302 Sundries 8,480,334 8,340,002 125,354 1 1 14,977 08.303 Other IncoLiability Hedges (896,121) (871,332) (20,748) (4,040) 08.398 Summary of remaining write-ins for Line 8.3 from overflow page 231,752,847 3,646,376 64 700,556 2701 Adjustment in Funds Withheld 142,928,486 119,724,130 23,204,356 1 2702 Interest on benefit plans for employees and agents 120,530,285 117,96,136 2,790,718 50 543,382 2703. IMP realized gain/loss ceding 2,040,916	00.204		220 515 620		224 224 177	2 5/1 770		60					600 600	
08.303. Other IncoLiability Hedges (896,121) (871,332) (20,748) (4,040) 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 231,752,847 3,646,376 64 700,556 2701. Adjustment in Funds Withheld 142,928,486 119,724,130 23,204,356 5 2702. Interest on benefit plans for employees and agents 120,530,285 119,764,136 2,790,718 50 2703. IMF realized gain/loss ceding 2,040,916 2,040,916 2,040,916 2,040,916 2798. Summary of remaining write-ins for Line 27 from overflow page 2,127,006 1,372,455 .754,563 .754,563				••••••				63						•••••
08.398. Summary of remaining write-ins for Line 8.3 from overflow page 231,752,847 3,646,376 64 700,556 2701. Adjustment in Funds Withheld 142,928,486 119,724,130 23,204,356 5 2702. Interest on benefit plans for employees and agents 120,530,285 17,196,136 2,790,718 50 2703. IMP real ized gain/loss ceding 2,040,916 2,040,916 2,040,916 2,040,916 2798. Summary of remaining write-ins for Line 27 from overflow page 2,127,006 1,372,455 .754,563 .754,563				••••••										•••••
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 236,099,843 231,752,847 3,646,376 64 64 700,556 2701. Adjustment in Funds Withheld 142,928,486 119,724,130 23,204,356 2702. Interest on benefit plans for employees and agents 120,530,285 17,196,136 2,790,718 2703. IMP realized gain/loss ceding 2,040,916 2,040,916 2,040,916 2798. Summary of remaining write-ins for Line 27 from overflow page 2,127,006 1,372,455			, ,	• • • • • • • • • • • • • • • • • • • •	(0/1,332)	(20,748)							(4,040)	
2701. Adjustment in Funds Withheld 142,928,486 .119,724,130 .23,204,356				• • • • • • • • • • • • • • • • • • • •	221 752 047	2 646 276		C1					700 556	
2702. Interest on benefit plans for employees and agents 120,530,285 117,196,136 2,790,718 50 2703. IMR realized gain/loss ceding 2,040,916 2,040,916 50 2798. Summary of remaining write-ins for Line 27 from overflow page 2,127,006 1,372,455 754,563						-, ,-		64					, , , , , , , , , , , , , , , , , , , ,	
2703. IMR realized gain/loss ceding 2,040,916 2,040,916 2798. Summary of remaining write-ins for Line 27 from overflow page 1,372,455 5,754,563	-													
2798. Summary of remaining write-ins for Line 27 from overflow page						2,790,718		50					543,382	
						754 500							(40)	
2/39. Totals (Lines 2/1) trirougn 2/13 pius 2/38) (Line 2/ above) 201,020,093 240,333,001 20,149,031 30 30 543,370														
	2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	267,626,693		240,333,637	20,749,637		50					543,370	

⁽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)

	ANALTSIS UF	OI LIVAII					IVAITOL	1	1	
		1	2	3	4	5	6 Variable Universal	7 Credit Life	8 Other Group Life	9 YRT Mortality
		Total	Whole Life	Term Life	Universal Life	Variable Life	Life	(d)	(a)	Risk Only
1.	Premiums for life contracts (b)	2,434,246,411		1,012,521,248		159,910			456,310,764	
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.		220,905,624	151,746,036	65,642,704		229,075			3,287,809	
4.		(602,720)	(773,662)	173,449		1,442			(3,949)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.		2,316,901		2,316,901						
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	7 040 400	7 705 000	04.000					444 000	
_		7,840,460	7,705,092	24,036		99			111,233	
9.	Totals (Lines 1 to 8.3)	2,664,706,676	1, 123, 931, 955	1,080,678,338		390,526			459,705,857	
10.		1,664,234,177	581,472,514	632,738,768		1, 192,612			448,830,283	
			1,301,883							
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.		6,336,583	2, 184, 217	4, 152, 366						
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts		54,365,953	143,083		177,430				
16.		274,384							274,384	
17.	Interest and adjustments on contract or deposit-type contract funds		2, 147,007	3,992,561		6,745			251,909	
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts		137,038,497	(40, 127, 497)		(557,663)				
20.	Totals (Lines 10 to 19)	1,829,585,052	778,510,071	600,899,281		819, 124			449,356,576	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct	00 000 000	407.070	00 440 000		04.050				1001
00	business only)	23,268,860	137,279	23,110,323		21,258				XXX
22.	Commissions and expense allowances on reinsurance assumed	450.050.407		000 007 000					0.407.055	
23.	General insurance expenses	459,653,137	216,091,896			96,086			6,497,255	
24.	Insurance taxes, licenses and fees, excluding federal income taxes		21,553,038	21,945,345		12			17,577	
25.		(5,714,610)	(3,116,918)	(2,597,692)						
26.				/=						
27.	Aggregate write-ins for deductions	(7,085,583)	59,362	(7,231,303)		57			86,301	
28.	Totals (Lines 20 to 27)	2,343,222,828	1,013,234,728	873,093,854		936,537			455,957,709	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal	201 402 040	110 007 007	007 504 404		(F4C 011)			0.740.440	
30.	income taxes (Line 9 minus Line 28)	321,483,848	110,697,227	207,584,484		(546,011) 1,141			3,748,148	
	• •	93,582,051		93,580,910		1,141				
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	227,901,797	110,697,227	114,003,574		(547, 152)			3,748,148	
32.	Federal income taxes (Line 29 minus Line 30) Federal income taxes incurred (excluding tax on capital gains)	54,325,098	27,322,976	25,830,511	(135, 181)	(071, 102)	•••••		1.306.792	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal	34,323,030	21,022,910	20,000,011	(100, 101)				1,000,792	
55.	income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	173,576,699	83,374,251	88, 173, 063	135, 181	(547, 152)			2,441,356	
34.	Policies/certificates in force end of year	2.145	46	2.099	,	(5, 102)			2, , 000	
	DETAILS OF WRITE-INS	_, 110	10	2,000						
08.301		7.672.871	7.665.731	4.768		27			2.345	
		168.577		19,382		72			109.530	
	Other Incoliability Hedges	(988)		(114)					(642)	
	Summary of remaining write-ins for Line 8.3 from overflow page	(300)	(202)	(114)			•••••		(042)	
	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	7,840,460	7,705,092	24,036		99	•••••		111,233	
2701.	, , , ,	132.829	31.197	15.272		57				
	Fines, penalties and fees from regulatory authorities	58,178				37			(2)	
2702.	· ·	36, 178	20, 100						(2)	
2703.	Summary of remaining write-ins for Line 27 from overflow page	(7,312,756)		(7,312,756)						
	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)		59.362	(7,231,303)		57			00.004	
	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(7,085,583)	59,362	(7,231,303)	0.000 550				86,301	

⁽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)

	ANALISIS OF OPERATIONS BY LIN	1			erred		6	7
		·	2	3	4	5	Life Contingent	-
					Variable Annuities	Variable Annuities	Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1. Pr	remiums for individual annuity contracts	965,507,826					965,507,826	
	onsiderations for supplementary contracts with life contingencies	332,626	XXX		XXX			XXX
		502,027,722					501,495,601	532, 121
	mortization of Interest Maintenance Reserve (IMR)						3,616,769	7,053
	eparate Accounts net gain from operations excluding unrealized gains or losses							
	eserve adjustments on reinsurance ceded							
	iscellaneous Income:							
	2 Charges and fees for deposit-type contracts							
	3 Aggregate write-ins for miscellaneous income	462,814					462,814	
9. To	otals (Lines 1 to 8.3)	1,471,954,810					1,471,415,636	539, 174
	atured endowments (excluding guaranteed annual pure endowments)							
12. Ar	nnuity benefits	624,026,799					624,026,799	
13. Di	isability benefits and benefits under accident and health contracts							
15. St	urrender benefits and withdrawals for life contracts	384,764						
16. G	roup conversions							
17. In	terest and adjustments on contract or deposit-type contract funds	1,747,879					1,053,343	694,536
18. Pa	ayments on supplementary contracts with life contingencies	4,747,623					4,747,623	
19. In	crease in aggregate reserves for life and accident and health contracts	629,039,796					629,039,796	
	otals (Lines 10 to 19)	1,259,946,861					1,259,252,325	
21. C	ommissions on premiums, annuity considerations and deposit-type contract funds (direct business only)						30,343,483	
22. C	ommissions and expense allowances on reinsurance assumed							
		41,206,556					41.191.664	14.892
24. In	surance taxes, licenses and fees, excluding federal income taxes	6.364.273					6.363.664	609
	crease in loading on deferred and uncollected premiums	, , , ,					, , , , ,	
	· ·							
	ggregate write-ins for deductions	34.126					34, 126	
	tals (Lines 20 to 27)	1.337.895.299					1,337,185,262	710.037
	et gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	134.059.511					134.230.374	(170,863)
	ividends to policyholders and refunds to members	66.121.919	•••••				66.121.919	(170,000)
	' . '	67,937,592						(170,863)
	et gain from operations after dividends to policyholders, retainds to members and before rederal income taxes (Line 29 minus Line 30)	7.959.275					7.996.637	(37,362)
	et gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital	1,505,215					1,330,031	(37,302)
	et 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)	59,978,317					60, 111, 818	(133,501)
	policies/certificates in force end of year	49.811					49.811	(100,001)
	ETAILS OF WRITE-INS	40,011					43,011	
	ndries	462 .800					462.800	
	INDITIES JL Income						402,000	
	JLT TICOINE	14					14	
	Summary of remaining write-ins for Line 8.3 from overflow page							
	otals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	462.814					462.814	
	otais (Lines 08.301 through 08.303 pius 08.398) (Line 8.3 above) Iterest on benefit plans for employees and agents	30.583					30.583	
		30,583					30,583	
	nes, penalties and fees from regulatory authorities	3,543					3,543	
2798. S	tummary of remaining write-ins for Line 27 from overflow page	04 400					04 400	
	iotals (Lines 2701 through 2703 plus 2798) (Line 27 above)	34, 126				1	34, 126	

(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)

	ANALISIS OF OF LICATIONS BY				erred		6	7
		•	2	3	4	5	Life Contingent	•
			_		Variable Annuities	Variable Annuities	Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	4,000,000,669					1,116,596,395	2,883,404,274
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.		3, 178, 718, 199				21,232	470,459,420	
4.	Amortization of Interest Maintenance Reserve (IMR)	20,704,402					1,132,900	19,571,502
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:							
						1,667,010		31,631,394
	8.2 Charges and fees for deposit-type contracts	15,434,344				7,713,743		7,720,601
	8.3 Aggregate write-ins for miscellaneous income	(184,902,973)					3,087,986	(187,990,959)
9.	Totals (Lines 1 to 8.3)	7,063,253,045				9,401,985	1,591,276,701	5,462,574,359
10.								
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	1,028,562,712					646,753,006	381,809,706
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	5, 117, 634, 950						5, 117, 634, 950
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	1,265,964,712					42,231	1,265,922,481
18.								
19.	Increase in aggregate reserves for life and accident and health contracts	116,684,277					712,990,403	(596, 306, 126)
20.	Totals (Lines 10 to 19)	7.528.846.651					1.359.785.640	6.169.061.011
21.							35,318,323	206,875
22.	1 1 1							
23.	General insurance expenses					9.543.348		
24.						11.035	2.328.062	9.463.546
25.	, g					,	, , ,	
26.	Net transfers to or (from) Separate Accounts net of reinsurance							(1,486,134,057)
27.	Aggregate write-ins for deductions	13,828,508					1,066,035	12,762,473
28.	Totals (Lines 20 to 27)	6.309.167.994				9,554,383	1,426,733,633	4.872.879.978
29.		754.085.051				(152.398)	164 . 543 . 068	589.694.381
30.	Dividends to policyholders and refunds to members	2.025				(102,000)		2.025
	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	754,083,026				(152,398)	164,543,068	589.692.356
32.	Federal income taxes incurred (excluding tax on capital gains)	121,262,210				(25,324)	41,889,638	79,397,896
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital	121,202,210				(20,021)	11,000,000	70,007,000
33.	ret gain form operations and unique to policyholders, returns to members and rederal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	632,820,816				(127,074)	122,653,430	510,294,460
34.	Policies/certificates in force end of year	1.858				, , ,	650	1,208
	DETAILS OF WRITE-INS	.,						.,=
08.301	COLI Income	17 .541 .988					1.351.302	16 . 190 . 686
	Sundries	2,938,132					1.744.600	1.193.532
		(205.383.093)					(7,916)	(205.375.177)
	Summary of remaining write-ins for Line 8.3 from overflow page	(200,000,000)						(200,070, 117)
	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(184.902.973)					3.087.986	(187,990,959)
							-, ,-	12,757,358
		6.400	•••••				1.285	5.115
2702.		, +00	•••••				1,200	, 110
2798.	Summary of remaining write-ins for Line 27 from overflow page		• • • • • • • • • • • • • • • • • • • •					
2790.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	13,828,508	•••••				1,066,035	12,762,473
∠ 133.	10tais (Lines 2101 tillough 2100 plus 2130) (Line 21 above)	10,020,000		line 26 Column 7 includes	l			

Line 26 Column 7 includes transfers, net of risk charges under certain separate account contracts of (\$4,014,754).

Cumulative transfers from inception, net of risk charges, are (\$130,796,073). Corresponding amount for certain Synthetic GIC

(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. contracts are (\$5,437,463) in 2024, and (\$106,459,049) since inception.

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

		1	Comprel (Hospital &		4	5	6	7	8	9	10	11	12	13
			2	3				Federal						
					Medicare			Employees Health	Title XVIII	Title XIX		Disability	Long-Term	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Benefits Plan	Medicare	Medicaid	Credit A&H	Income	Care	Other Health
1.	Premiums for accident and health contracts	590,378,913										175,853,663	393, 180, 706	21,344,544
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	295,388,493										54,382,904	239,791,481	1,214,108
4.	Amortization of Interest Maintenance Reserve (IMR)											2,235,495	1,936,131	7,826
5.	Separate Accounts net gain from operations excluding unrealized gains or													
	losses													
6.	Commissions and expense allowances on reinsurance ceded	413,578										413,578		
7.	Reserve adjustments on reinsurance ceded	(49,004,056)										(49,004,056)		
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	1,066,481										68, 106	998,031	344
9.	Totals (Lines 1 to 8.3)	. 842,422,861										183,949,690	635,906,349	22,566,822
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
	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	296, 258, 084										104.239.087	183 . 820 . 254	
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											2,368	27 . 290	70.329
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	242.577.422										(34, 110, 607)	276,832,717	(144.688)
	Totals (Lines 10 to 19)	538,935,493										70,130,848	460,680,261	
20.		550,955,495											400,000,201	0, 124, 304
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	39, 163, 814										18 , 195 , 186	18 . 851 . 605	2,117,023
22.	Commissions and expense allowances on reinsurance assumed	5.127										5.127	10,001,000	2, 117,020
	General insurance expenses	151,548,159										62,557,994	82,754,611	
23.		16.921.517										4.591.715	11.849.860	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	, , , , ,										4,591,715	11,849,860	479,942
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance	21.090.427										19,695,551	99.881	1,294,995
27.	Aggregate write-ins for deductions													
28.	Totals (Lines 20 to 27)	. 767,664,537										175, 176, 421	574,236,218	18,251,898
29.	Net gain from operations before dividends to policyholders, and refunds to	74 750 004										0.770.000	04 070 404	4 044 004
	members and federal income taxes (Line 9 minus Line 28)	74,758,324						· · · · · · · · · · · · · · · · · · ·					61,670,131	4,314,924
30.	Dividends to policyholders and refunds to members	. 20,454,742				-	-			-		17,881,671	83,709	2,489,362
31.	Net gain from operations after dividends to policyholders, refunds to	54,303,582										(9, 108, 402)	61,586,422	
- 00	members and before federal income taxes (Line 29 minus Line 30)											(2.093.043)	17.633.843	449.945
32.	Federal income taxes incurred (excluding tax on capital gains)	. 10,990,745			+	1	1	1		1		(2,093,043)	11,033,843	449,945
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)	38.312.837										(7,015,359)	43.952.579	1,375,617
24	Policies/certificates in force end of year	943.771			+	1		+		1		182.802	164.710	596.259
34.	DETAILS OF WRITE-INS	340,111				1	 	+		1		102,002	104,710	J30, 2J8
00.004	Other incoliability hedges	922.095										(51)		(0)
		922,095											922, 148	(2)
	Sundries												52.057	
												8,709	52,057	339
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1 000 101											^^^ ^	
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,066,481										68, 106	998,031	344
2701.	Change in special reserves on certain group policies	20,977,080						-				19,682,945		1,294,135
	Fines, penalties and fees from regulatory authorities	65, 199										5,743	58,863	593
2703.	Interest on benefit plans for employees and agents	48, 148										6,863	41,018	267
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	21,090,427				<u> </u>				<u> </u>		19,695,551	99,881	1,294,995
	a if blocks of business in run off that comprise less than 5% of premiums and				with material blocks									

(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.

7

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

ANALI	010 01 1111	JINEAUE II	1 INDULIN	ES DOKING	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	AIX - IIIDIV	IDOAL LII		1100	- 40		
	1	2	3	4	5	6	7	8	9	10	11	12
							Universal Life		Variable	Credit Life (b)	Other Individual	YRT Mortality
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	With Secondary Guarantees	Variable Life	Variable Universal Life	(N/A Fratermal)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves)	Total	ilidustriai Liic	WHOIC LIIC	Tellii Liie	ilidexed Lile	Offiversal Life	Oddiantees	Variable Life	Offiversal Life	(IVA Haterman)	LIIC	INISK OTILY
(Net of Reinsurance Ceded)												
Reserve December 31 of prior year	93,105,829,501		91.991.305.108	1, 109, 416, 822		5, 107, 572						
Tabular net premiums or considerations			7,745,516,314									
Present value of disability claims incurred			11,101,548									
4. Tabular interest			3,774,259,946			242,848						
Tabular less actual reserve released	5.911.445		(5,932,034)			, , , , , , , , , , , , , , , , , , ,						
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over												
net premium reserve		XXX								XXX		
7. Other increases (net)	(134,849,872)		(176,279,970)	41,430,098								
8. Totals (Lines 1 to 7)	. 106, 101, 713, 843		. 103,339,970,910	2,756,392,513		5,350,420						
9. Tabular cost	4,256,467,733		2,795,577,603			744,060						
10. Reserves released by death			1,552,992,348									
11. Reserves released by other terminations (net)	2,582,266,920		2,474,333,284	107,933,637								
12. Annuity, supplementary contract and disability payments involving	07 075 004		47 000 400	00 074 040								
life contingencies	37,975,384		17,900,468	20,074,916								
13. Net transfers to or (from) Separate Accounts	0 400 705 405		0.040.000.700	4 505 457 070		744 000						
14. Total Deductions (Lines 9 to 13)	8,436,705,435		6,840,803,702	1,595,157,673		744,060						
15. Reserve December 31 of current year	97,665,008,408		96,499,167,208	1,161,234,840		4,606,360						
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	87,126,678,467		87, 122, 030, 668	41,439		4,606,360						
17. Amount Available for Policy Loans Based upon Line 16 CSV	74,143,417,475		74,143,376,780	40,695								

⁽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.)

7.2

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)

(N/A Fraternal)

			ν-	WAT TALCTITE	<i>,</i>					
		1	2	3	4	5	6	7	8	9
							Variable		Other	YRT
							Universal	Credit	Group	Mortality
		Total	Whole Life	Term Life	Universal Life	Variable Life	Life	Life (b)	Life	Risk Only
	Involving Life or Disability Contingencies (Reserves)									
	(Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	4,469,787,887		1, 164,848,516	5,828,997					
2.	Tabular net premiums or considerations	1,291,044,132		588,740,785						
3.	Present value of disability claims incurred	(488,693)	(392,235)	(96,458)						
4.	Tabular interest		125,798,773	45,670,989	221,519					
5.	Tabular less actual reserve released		1,889,855	335,347						
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)			(33,203)						
8.	Totals (Lines 1 to 7)	5,934,226,604	4,127,525,829	1,799,465,975	7,234,800					
9.	Tabular cost		406,252,611	541,677,030	1,490,367					
10.	Reserves released by death		207,084,491	16,288,958	30,983					
11.	Reserves released by other terminations (net)		75, 159, 621	113,343,564	420,985					
12.	Annuity, supplementary contract and disability payments involving life									
	contingencies	6,336,772	2,879,021	3,436,619	21,132					
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)	1,368,085,380	691,375,744	674,746,170	1,963,466					
15.	Reserve December 31 of current year	4,566,141,224	3,436,150,084	1,124,719,806	5,271,334					
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year		2,634,379,317	571,142	5,265,006					
17.	Amount Available for Policy Loans Based upon Line 16 CSV	2,279,688,897	2,279,174,869	514,028						

⁽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		Def	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	10,078,629,632					10,078,629,632	
2. Tabular net premiums or considerations	786,322,036					786,322,036	
Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	490,159,982					490,159,982	
5. Tabular less actual reserve released	(31,029,843)					(31,029,843)	
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	9,189,262					9,189,262	
8. Totals (Lines 1 to 7)	11,333,271,069					11,333,271,069	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	384,764					384,764	
12. Annuity, supplementary contract and disability payments involving life contingencies	625,216,878					625,216,878	
13. Net transfers to or (from) Separate Accounts							
14. Total Deductions (Lines 9 to 13)	625,601,642					625.601.642	
15. Reserve December 31 of current year	10,707,669,428					10,707,669,428	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year							
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.

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

	(IN/A I latellia	• • • • • • • • • • • • • • • • • • • •					
	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	22,995,844,945					8,874,825,517	14,121,019,428
Tabular net premiums or considerations						, . , , .	2,962,359,417
Present value of disability claims incurred		XXX	XXX	XXX	XXX		XXX
4. Tabular interest	870,290,598					351,575,500	518,715,098
Tabular less actual reserve released						(22,495,995)	
Increase in reserve on account of change in valuation basis							
7. Other increases (net)	(35,597,472)						(35,597,472)
8. Totals (Lines 1 to 7)	27,801,088,543					10,234,592,072	17,566,496,471
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract and disability payments involving life contingencies	6,146,220,808					646,776,152	5,499,444,656
13. Net transfers to or (from) Separate Accounts	(1,457,661,487)						(1,457,661,487
14. Total Deductions (Lines 9 to 13)	4,688,559,321					646,776,152	4,041,783,169
15. Reserve December 31 of current year	23,112,529,222					9,587,815,920	13,524,713,302
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	8, 105, 494, 874						8, 105, 494, 874
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	2
		Collected During Year	
1.	U.S. Government bonds	(a)208,535,898	210,500,642
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a)5,637,598,459	5,817,853,574
1.3	Bonds of affiliates		
2.1	Preferred stocks (unaffiliated)	(b)5,003,953	5,040,560
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	24,372,005	24,388,763
2.21	Common stocks of affiliates	918,000,000	
3.	Mortgage loans	(c)1,013,356,085	1,020,253,877
4.	Real estate	(d) 360, 147, 320	384,033,561
5	Contract loans	715,966,517	754,020,633
6	Cash, cash equivalents and short-term investments		
7	Derivative instruments	(f)94,616,468	98,855,924
8.	Other invested assets		
9.	Aggregate write-ins for investment income	11,227,561	11,227,542
10.	Total gross investment income	10,701,014,227	10,578,508,584
11.	Investment expenses		(g) 427,479,656
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)41,394,834
13.	Interest expense		(h) 305,890,099
14.	Depreciation on real estate and other invested assets		(i) 117,636,295
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		893,202,201
17.	Net investment income (Line 10 minus Line 16)		9,685,306,383
	DETAILS OF WRITE-INS		
0901.	Miscellaneous sources		
0902.	Commitment fee		
0903.	Service fee	(3,008,273)	(3,008,273)
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	11,227,561	11,227,542
1501.	Accrual of discount on surplus notes		801,317
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)		801,317

(a) Includes \$	385,291,218	accrual of discount less \$ 113,373,860 amortization of premium and less \$ 163,553,509 paid for accrued interest on purchases.
(b) Includes \$		accrual of discount less \$ paid for accrued dividends on purchases.
(c) Includes \$	6, 191, 137	accrual of discount less \$515,272 amortization of premium and less \$ paid for accrued interest on purchases.
(d) Includes \$	76,847,432	for company's occupancy of its own buildings; and excludes \$43,512,640 interest on encumbrances.
(e) Includes \$	136,497,608	accrual of discount less \$30,393 amortization of premium and less \$920,106 paid for accrued interest on purchases.
(f) Includes \$		accrual of discount less \$(2,854,035) amortization of premium.
	390,978 and Separate Acco	investment expenses and \$
(h) Includes \$	217,625,000	interest on surplus notes and \$ interest on capital notes.
(i) Includes \$	117.599.821	depreciation on real estate and \$ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		I	2	3	4	Э
				Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds	(134, 190, 472)	17,335,549	(116,854,923)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)		(117, 175, 590)	(78,443,108)	(50,511,246)	(315,849,825)
1.3	Bonds of affiliates	(7,149,456)		(7,149,456)		
2.1	Preferred stocks (unaffiliated)	26,730	(3,067,617)	(3,040,887)	14,887,206	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	41,799,517	(8,947,417)	32,852,100	9,241,551	5,462,937
2.21	Common stocks of affiliates				(32 732 583)	
3.	Mortgage loans		(225,929,799)	(225,929,799)	53,396,053	
4.	Real estate	191,204,901	(21,971,609)	169,233,292		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	178, 147	(1,248,625)	(1,070,478)		(4,298,560)
7.	Derivative instruments	(251.459.676)	1.574.874	(249.884.802)	(651.911.941)	538.461
8.	Other invested assets	29,489,758	(304, 193, 096)	(274,703,338)	247.366.595	54.861.733
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(91.368.069)				
	DETAILS OF WRITE-INS	(2 /2 / 2 /	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , ,	, , , , , , , , , , , , , , , , , , , ,	
0901.	Foreign exchange adjustment - guaranteed					
	interest contract		(19 734 565)	(19 734 565)		698 477 324
0902.	Foreign exchange adjustment - Canada					20 599 753
0903.	. or origin oxeniange augustiment					
0998.	Summary of remaining write-ins for Line 9 from					
0000.	overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9,					
	above)		(19,734,565)	(19,734,565)		719,077,077

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

_	EXHIBIT - 1 PART 1 - PREMIUMS AND AN	AMOLL L COMP			IND ACCIDE		_	ACIS	_
		1	2	3	4 Individual	5	6	7	8 Other Lines of
		Total	Individual Life	Group Life	Annuities	Group Annuities	Accident & Health	Fraternal	Business
	FIRST YEAR (other than single)								
1.			4,035,894	(3,057,037)			(205,015)		
2.	Deferred and accrued	140,560,740 .	136,678,675	3,882,065					
3.	Deferred , accrued and uncollected:								
	3.1 Direct	147,116,515	140,631,113	6, 171, 519			313,883		
	3.2 Reinsurance assumed								
	3.3 Reinsurance ceded		(83,457)	5,346,491			518,897		
	3.4 Net (Line 1 + Line 2)		140,714,570	825,028			(205,014)		
4.	Advance		2,070,431				38,438		
5.	Line 3.4 - Line 4	138,120,232	138,644,139	(280,455)			(243,452)		
6.	Collected during year:								
	6.1 Direct	1,282,282,237	532,663,694	181,989,474	551,110,251		16,518,818		
	6.2 Reinsurance assumed	158,360	158,360						
	6.3 Reinsurance ceded	2,459,031	861,786				1,597,245		
	6.4 Net	1,279,981,566	531,960,268		551, 110, 251		14,921,573		
7.	Line 5 + Line 6.4		670,604,407	181,709,019	551, 110, 251		14,678,121		
8.	Prior year (uncollected + deferred and accrued - advance)	148,717,027	149,565,980	(686,976)			(161,977)		
9.	First year premiums and considerations:								
	9.1 Direct		521,767,157	182,395,995	551,110,251		16,503,337		
	9.2 Reinsurance assumed		158,360						
	9.3 Reinsurance ceded	2,550,330	887,091						
	9.4 Net (Line 7 - Line 8)	1,269,384,770	521,038,426	182,395,995	551,110,251		14,840,098		
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct	3,507,541,929 .	2,242,150,576	26,748 .		883,805,174			
	10.2 Reinsurance assumed	54,390,547	54,390,547						
	10.3 Reinsurance ceded	30,335,185	30,335,185						
	10.4 Net		2,266,205,938	26,748		883,805,174			
	RENEWAL								
11.			90,275,323	243,575,566			25,704,812		
	Deferred and accrued	1,812,993,446	1,570,812,637	242, 139, 051			41,758		
13.	Deferred, accrued and uncollected:								
	13.1 Direct	2,245,354,310 .	1,911,974,720	307,546,410			25,833,180		
	13.2 Reinsurance assumed	78,631,441	21,246,975	57,384,466					
	13.3 Reinsurance ceded	151,436,604	272, 133, 734	(120,783,741)			86,611		
	13.4 Net (Line 11 + Line 12)		1,661,087,961				25,746,569		
	Advance	121,293,409 .	107,419,147	10,460,201		1, 100,000	2,314,061		
	Line 13.4 - Line 14	2,051,255,738	1,553,668,814	475,254,416		(1,100,000)	23,432,508		
16.	Collected during year:							1	
	16.1 Direct	12,552,763,464 .	6,975,144,159	1,834,574,589	32,838,143	3,113,495,496	596,711,077	ļ	
	16.2 Reinsurance assumed	612,610,140	140,660,852	470,289,506			1,659,782		
	16.3 Reinsurance ceded	628,684,462	597,243,079	9,969,625			21,471,758	ļ	
	16.4 Net	12,536,689,142	6,518,561,932	2,294,894,470	32,838,143		576,899,101		
17.	Line 15 + Line 16.4	14,587,944,880 .	8,072,230,746	2,770,148,886	32,838,143		600,331,609	ļ	
18.	Prior year (uncollected + deferred and accrued - advance)	2,112,269,110	1,572,951,098	518,325,218		(3,800,000)	24,792,794	·····	
19.	Renewal premiums and considerations:	40 === 00= /	7 000 000 015	4 005 100 55	***	0			
	19.1 Direct		7,026,990,213	1,805,489,772	32,838,143		595,573,803	·····	
	19.2 Reinsurance assumed	596,892,462		456,322,037			1,659,782		
	19.3 Reinsurance ceded	698,304,120	666,621,209	9,988,142			21,694,769	·····	
	19.4 Net (Line 17 - Line 18)	12,475,675,769	6,499,279,647	2,251,823,667	32,838,143	3,116,195,496	575,538,816		
00	TOTAL								
20.	Total premiums and annuity considerations:	17 050 400 000	0 700 007 040	1 007 040 545	005 507 005	4 000 000 070	610 077 140	1	
	20.1 Direct			1,987,912,515	965,507,825	4,000,000,670	612,077,140		
	20.2 Reinsurance assumed		193,459,550	456,322,037			1,659,782		
	20.3 Reinsurance ceded		697,843,485	9,988,142	005 507 005	4 000 000 070	23,358,008	·····	
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	17,276,657,830	9,286,524,011	2,434,246,410	965,507,825	4,000,000,670	590,378,914	1	

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

EXPENSE ALLOWA	NCE2 AND C		INCURRED	(Direct Busin	iess Only)			
	1	2	3	4	5	6	7	8
			0 116	Individual				Other Lines of
	Total	Individual Life	Group Life	Annuities	Group Annuities	Accident & Health	Fraternal	Business
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21. To pay renewal premiums	105,964,921	61,447,706	30,224,267			14,292,948		
22. All other	2,054,524,624	2,026,844,656		27,679,968				
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	100,428,631	97,698,152	2,316,901			413,578		
25.2 Reinsurance assumed		42,306,920				5,127		
25.3 Net ceded less assumed	58,116,584	55,391,232	2,316,901			408,451		
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	100,428,631	97,698,152	2,316,901			413,578		
26.2 Reinsurance assumed (Page 6, Line 22)	42,312,047	42,306,920				5,127		
26.3 Net ceded less assumed	58,116,584	55,391,232	2,316,901			408,451		
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	231,986,532	202,305,073	751,792	18,447,635		10,482,032		
28. Single	51,372,533	5,047,285		11,026,089	35,299,159			
29. Renewal	276,241,272	224, 172, 662	22,517,069	869,759		28,681,782		
30. Deposit-type contract funds	. 226,039				226,039			
31. Totals (to agree with Page 6, Line 21)	559,826,376	431,525,020	23,268,861	30,343,483	35,525,198	39, 163, 814		

EXHIBIT 2 - GENERAL EXPENSES

			Insur	ance		5	6	7
		1	Accident a	nd Health	4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.	Rent			4,418,782		10,633,800		158,763,502
2.	Salaries and wages			55.057.388		259.001.132		1.240.968.552
	Contributions for benefit plans for employees $\ldots\ldots$			7,649,382		2,055,863		176,275,375
	Contributions for benefit plans for agents			902,880				39,263,629
3.21	Payments to employees under non-funded benefit							
	plans	53,834,542		19,948				53,854,490
3 22	Payments to agents under non-funded benefit			·				
0.22	plans	52 742 896		19.915				52.762.811
3 31	Other employee welfare			473,343		94.381		
						- , -		-, ,
	Other agent welfare			329,484				9,416,978
4.1	Legal fees and expenses	9,069,137		1,236,247		1,734,060		12,039,444
4.2	Medical examination fees	24 141 872		2.488.627				26 .630 .499
	Inspection report fees			29.915				, . ,
		2,092,734		29,910				2,722,049
4.4	Fees of public accountants and consulting	45 004 004		040 400		07.404		10 000 017
	actuaries	15,864,031		248, 182		97,404		16,209,617
4.5	Expense of investigation and settlement of policy							
	claims	1,598,154	598,441	2,001,873				4, 198, 468
5.1	Traveling expenses	17 . 446 . 825		1.017.580		7.805.812		26.270.217
	Advertising			3.306.550				127,346,441
	Postage, express, telegraph and telephone			1,642,436		3,604,723		94,547,279
5.4	Printing and stationery	5,347,986		180,319		4,738		5,533,043
5.5	Cost or depreciation of furniture and equipment	15 988 620		483 .358		9,225		16.481.203
	Rental of equipment			476.124		490		9,602,778
				470, 124		430		
5.7	Cost or depreciation of EDP equipment and	040 075 000		40 400 070		040 050		057 400 770
	software	246,375,036		10, 139, 878		613,858		257, 128,772
6.1	Books and periodicals	474,542		17,007		58,938		550,487
6.2	Bureau and association fees	5.526.576		238.111		137 . 259		5.901.946
	Insurance, except on real estate	-,-,-		268.704		324 . 163		9.937.387
	Miscellaneous losses			841,144		3,820		20,961,848
6.5	Collection and bank service charges	8,468,844		204,028				8,672,872
6.6	Sundry general expenses	310.795.486		24 . 756 . 496		19.116.782		354.668.764
	Group service and administration fees							57.853.784
				, . ,				. , ,
	Reimbursements by uninsured plans							
7.1	Agency expense allowance	51,651,277		1,067,896				52,719,173
7.2	Agents' balances charged off (less \$							
	\$ recovered)	6 583 880		240,765				6 824 654
7.0								
	Agency conferences other than local meetings \ldots	46,705,998		1,843,852		12,781		48,562,631
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					86.547.163		124 .862 .093
	Investment expenses not included elsewhere			69				34,738,232
	Aggregate write-ins for expenses			8,112,685		926,261		73,627,496
10.	General expenses incurred	2,560,145,639	598,441	150,949,717			(b)	(a) 3,139,173,453
11.	General expenses unpaid Dec. 31, prior year			50, 187, 228			(2)	2,265,243,098
12.				50 , 167 , 220				2.304.046.571
	General expenses unpaid Dec. 31, current year	2,203,496,771			·····			2,304,046,5/1
13.	Amounts receivable relating to uninsured plans,							1
	prior year							ļ
14.	Amounts receivable relating to uninsured plans,							İ
	current year							1
15.	General expenses paid during year (Lines 10+11-							
	12-13+14)	2,521,704,738	598.441	150,587,145		427,479,656		3,100,369,980
	DETAILS OF WRITE-INS	2,02.,.0.,700	555,111	100,001,110		.2.,,000		5, .55,555,000
00.00:		04 500 550		0 440 555		000 001		70 007 100
	Miscellaneous Expense	64,588,550		8,112,685		926,261		
09.302.								
09.303.								1
	Summary of remaining write-ins for Line 9.3 from				l			
09.396.								İ
00.000	overflow page							
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398)	04 500 550		0 440 555		000 001		70 007 100
	(Line 9.3 above)	64,588,550		8,112,685		926,261		73,627,496

EXHIBIT 3 - TAYES LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAYES)

	EXHIDIT 3 - TAXES, LICEN	SES AND L	CES (EVC	LUDING F	EDEKAL IN	COME IA	(E3)
			Insurance		4	5	6
		1	2	3			
			Accident and	All Other Lines			
		Life	Health	of Business	Investment	Fraternal	Total
1.	Real estate taxes	15,712,618	27,780		40,575,415		56,315,813
2.	State insurance department licenses and fees	13,455,031	794,284				14,249,315
3.	State taxes on premiums	146,031,170	10, 107, 103				156, 138, 273
4.	Other state taxes, including \$						
	for employee benefits	12, 197, 540	630,680				12,828,220
5.	U.S. Social Security taxes						
6	All other taxes	19,506,377	453,148				19,959,525
7.	Taxes, licenses and fees incurred		16,921,516		41,394,834		344,913,252
8	Taxes, licenses and fees unpaid Dec. 31, prior year	20,761,000	25,344,789				46, 105, 789
9.	Taxes, licenses and fees unpaid Dec. 31, current year	5,505,658	26,949,011				32,454,669
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	301.852.244	15.317.294		41.394.834		358.564.372

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	91,754,756	14,292,948
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to shorten the endowment or premium-paying period Applied to provide paid-up additions	2,026,844,656	
4.	Applied to provide paid-up annuities Total Lines 1 through 4	27,679,968	
5.	Total Lines 1 through 4	2.146.279.380	14 . 292 . 948
6.	Paid in cash	115 . 188 . 669	5 . 139 . 587
7.	Left on deposit	56 264 580	4 826 907
8.	Aggregate write-ins for dividend or refund options	21.965.388	, , , ,
9.	Aggregate write-ins for dividend or refund options Total Lines 5 through 8	2.339.698.017	24 . 259 . 442
10.	Amount due and unpaid	27 .212 .708	3,409,796
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends	23 . 800 . 466	
13.	Provision for deferred dividend contracts	,	
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Amount provisionally held for deferred dividend contracts not included in Line 13	2.602.635.397	5,070,235
16.	Total from prior year	2,311,468,305	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	2,630,865,109	20,454,742
	DETAILS OF WRITE-INS		
0801.	Policy loan and interest payments	21,965,388	
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)	21.965.388	

		2	3	4	5	6
	1	2	3	4	5 Credit	б
					(Group and	
Valuation	n Standard	Total (a)	Industrial	Ordinary	Individual)	Group
		17,195,910				
		11,911,274				
	1947–55					
	1954–65					
	1925–60					
	978-87			,,		
0100007 58 CET 3 5% CRVM	1961–74	3 203 666				
	978-79					
0100000. 58 CET 4.0% CNF 1	979	1 212 841				
01000000. 58 CET 4.0% CNI 1	50% CNF 1978-87	05 228		, ,		
0100010. 38 CET 4.0%/20/2.	1975–79	20,020		2,671,267		
	1980-82			1,788,365		
0100012. 58 CET 4.5% CHVM	970–88	1,700,300		' '		
0100013. 36 CET 4.3% CNF 1	1006	7 707 راد				
	1986 CNF 1952-54					
				71		
	NF 1954-62					
		3,860,158		-, , -		
***************************************	CNF 1969-82					
		1,836,999				
	963–2008			2,342,608,075		
	1961–74					
	CNF 1978-88					
		16,136,583				
0100024. 58 CSO 3.5% MOD C	NF 1978-86					
		364,009,586		364,009,586		
	CNF 1979-82					
0100027. 58 CS0 4.0% CNF 1						
	50% CNF 1977-2000			740,568,748		
0100029. 58 CSO 4.5% CRVM	1980–82	340,395,313				
0100030. 58 CSO 4.5% CRVM	CNF 1981 and later	3,333,658,006				
0100031. 58 CS0 4.5% CNF 1	1981–2011	1,770,028,927		1,770,028,927		
0100032. 58 CSO 4.5% MOD C	NF 1981-86	406 , 158		406 , 158		
	CNF 1983-87					
		3,687,023				
0100035. 80 CET 4.0% CNF 2	2005–08	27,523,070				
	1995-2000			1,797,005		
0100037. 80 CET 4.5% CNF 1	994–2008	99,206,545		99,206,545		
0100038. 80 CET 5.0% CRVM	1993–94	2, 126, 174		2, 126, 174		
	986–97					
	1987–92					
	1983–86					
	1991–2006			, ,		
	2013–14			- /		
	CNF 2005 and later			28.507.682		
0100045. 80 CSO 3.5% MOD C		1,462		1,462		
0100046 80 CS0 3 5% CNF 1	1985 and later	8 204 551		8,204,551		
	2007–2011					
	CNF 2005 and later			3,709,373,301		
	ALB CNF 1994-2007					
	1985 and later					491,497,004
	50% CNF 1979-88					
0100051. 80 050 4.0%/20/2.	1995-2005	040,420,007		, ,		
	CNF 1976-2011					
	ALB CNF 2002-03					
	NF 1987-2005					,
	1976 and later			3,967,728,061		
				3,967,728,061		
	1993-94					
	CNF 1979-2008					
	NF 1987-94	407 , 123		467,123		
	1979 and later					
	1987-92					
	CNF 1989-97					
	1989-92					
	1983-86			427,593,040		
	M CNF 2021 and later			,		00 000 040
	M ALB CNF 2021 and later					
	2012 and later					
	M CNF 2012 and later					4 400 045 774
	/M ALB CNF 2013-19					, , , , , , , , ,
	2012 and later					
	/M CNF 1980 and later					
	/M ALB CNF 2005-12					
U100073. 2001 CS0 4.0% CNF	1980 and later	6,045,600,209				
	CNF 2021 and later					
	M CNF 2021 and later					
U100076. 2017 CSO 3.0% CNF	2021 and later	524,225,886				
	-20 NPR CNF 2021 and later			115,092,739		
	M ALB CNF 2021 and later	163,643,343				163,643,343
0100079. 2017 CSO 3.0% VM-	-20 NPR ALB CNF 2021 and					
later		576,302		576,302		
0100080. 2017 CS0 3.5% CRV	M CNF 2012 and later	4,730,884,596				
0100081. 2017 CS0 3.5% CRV	M ALB CNF 2018-20	284,757,946		19,961		284,737,985
	2012 and later			1,434,430,773		
	-20 NPR CNF 2017 and later			53,281,411		
	-20 NPR ALB CNF 2020					
	I-Up 3.5% *					948,429
	I-Up 4.0% *					4,122,266
	I-Up 4.5% *					1,897,928
	I-Up 5.5% *					4,771,715
	I-Up 6.0% *					5,069,714
	I-Up 4.0% *					2,484,600
	I-Up 4.5% *					, ,
oo ooo aroup ratu	٠ - ١٠٠٠	10,200,013		<u></u>	<u> </u>	10,230,013

Maintains Marchael		1	2	3	4	5	6
Description						Credit	
5,000,000,000,000,000,000,000,000,000,0		Valuation Standard	Total (a)	Industrial	Ordinary		Group
0.00006 0.000 0.	0100092					/	
1000000000000000000000000000000000000	0100093	80 CSO Group Paid-Up 5.5% *	3.457.452				, ,
2000000000000000000000000000000000000							-, -, -
2000002 2001 CD 20 may Face for 4 0% 2000 and later							2.770.404
2007075 20070 20							15,067,727
2000006, 2017 20 page Fact 19, 30 p. 19. 19. 30 p. 19. 19. 30 p. 19. 19. 30 p. 19. 19. 30 p. 19. 19. 30 p. 19. 19. 30 p. 19. 19. 30 p. 19. 19. 30 p. 19. 19. 30 p. 19. 19. 30 p. 19. 19. 19. 19. 19. 19. 19. 19. 19. 19							31,431,800
							, ,
COUNTY C							,
SOUTH SOUT							
0.000122_2011 CSC Grosp Fort A 10_2006 and later							
0.100103_2001_030 from Torn 4.57.005							
010010-2 2017 GS Gray Fart 3.5							
0.000002 - 2017 COD Princy Formation 1.5 0.*							, ,
10000000 14 15 15 15 15 15 15 15	0100105	2017 CSO Group Term 3 5% *	55 323 004				, ,
0.000173 85 030 From Personnel 4,51 7 398,358 398,358 398,358 355,050 365,050							
00000163 SEC Dis Cape Personant 4.6.5 285.535 285.535 285.535 285.0000 285.0000 285.0000 285.0000 285.0000 285.0000 285.0000 285.0000 285.	0100107	58 CSO Group Permanent 3 5% *	398 581				,
120,000 20,000	0100108	58 CSO Group Permanent 4 0% *	265 636				, -
0.00011.0 \$6.00 Gray Persament 5.51	0100109	58 CSO Group Permanent 4.5% *					., .
1900 13 15 15 17 17 17 17 17 17							552,869
10.00112 20.0016 20.							631,219
0.00011-0.00024 0.0002							13.267.639
1000114 80 CSD Greep Permanent 5.0 % (3N) 1995 1.0991.514 1.1090.077 1.616.089							33,038,068
0000116 2010 CSD Group Permanent 3.9	0100114	80 CSO Group Permanent 5.0% CRVM 1993	10,981,514				, ,
2001017, 2001 (20) Group Permanet 3, 35	0100115	80 CSO Group Permanent 5.5% *	11,089,007				, - , -
1000117_2001 CSD Group Premarked 1.07_2006 and later 14,853_134 14,853_134 15,855_135	0100116	2001 CSO Group Permanent 3.5% *	23,645.247		, , .		, , -
18.83 19.		2001 CSO Group Permanent 4.0% 2009 and later					, ,
10001101 2017 (SS) Group Permanent 3, 51							
0.1001/20 2017 CSS 3.06 Grap W-20							136,943
0.000121 Chrose W 20 DEC 1/30							139,832
0.000123							4 , 149 , 193
0.000122 Ohi Steam's Insurance M3D							2,685,227
0.000124, NS Exease Floro Reserve Section A							45,692,417
1999999 Totales (Gross)							
1999999 Reminsurance coded					, ,		
0199999 Life Insurance: Trainis (Net)	0199997	Totals (Gross)					4,218,545,455
	0199998	Reinsurance ceded	4,924,219,315		4,921,097,673		3,121,642
0200002 50 160 ft = 1949 PRIO J : 50 ft 1819 ft = 1940 ft = 50 ft							4,215,423,813
0200002 60 Hold 1 = 1949 PRIQ 1 50% Imm 1940, 1953-56, 1961-1979, 1962; 1944, 1961-22, 1944-1965	0200001	60 Mod. a-1949 PROJ 2.00% Imm. 1953-54	487	XXX	487	XXX	
Coconing Coconing		60 Mod a-1949 PROJ 2 50% Imm 1940 1953-56					
Coconing Coconing		1961, 1979, 1982, 1984, 1991–92, 1994–96	1,727	XXX	1,727	XXX	
December December	0200003	60 Mod. a-1949 PROJ 3.00% Imm. 1931, 1936-37,					
Decodo		1964–79,1981–96		XXX	213,843	XXX	
1949, 1958, 1968, 1971, 1973, 1976-78, 1980-88, 181, 1978-78, 1980-91, 22,755 XXX X X X X X X X X			624,337	XXX	624,337	XXX	
81, 1987-98, 1990-91 0200007, 71 IAM PROJ. 300 Min. 1978, 1990-95 0200008, 71 IAM PROJ. 400 Min. 1978, 1990-82, 1990-95 0200008, 71 IAM PROJ. 600 Min. 1978, 1990-82, 1990-95 0200008, 71 IAM PROJ. 600 Min. 1978-83 1, 1, 262, 465 0200008, 71 IAM PROJ. 500 Min. 1978-83 1, 1, 262, 465 0200007, 71 IAM PROJ. 500 Min. 1978-83 1, 1, 262, 465 0200007, 71 IAM PROJ. 500 Min. 1978-83 1, 1, 262, 465 0200007, 71 IAM PROJ. 500 Min. 1978-83 1, 1, 133, 396 0200017, 136, 800 Min. 1993, 1996 0, 1, 136, 347 0200011, 836, 6, 00% Min. 1993, 1996 0, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1,	0200005	60 Mod. a-1949 PROJ (-1) 3.00% Imm. 1935-38,					
0200006, 71 IAM PRQJ 3,00% Imm, 1978-79. 121,511 XXX		1949, 1958, 1968, 1971, 1973, 1976–78, 1980–					
December December		81, 1987–88, 1990–91	22,755	XXX	22,755	XXX	
COURT COUNTY CO			121,511	XXX	121,511	XXX	
Degree Color Col	0200007	71 IAM PROJ 4.00% Imm. 1978, 1980-82, 1990-95					
December December						XXX	
Depotino Til Jall PROJ 20 yrs. with 52 Inter-Co. Per. 2 for Dis. Ben. 48, Apts. MV. Plans S. 842, 278 S. 842, 278 S. 845, 870 S. 8							
For Dis. Ben. 4% Agts. N/IL. Plans 3,842_278 XXX 5,183.437 XXX 3,842_278			1,133,396	XXX	1, 133, 396	XXX	
D200011 83a 6.00% lmm 1993 1996	0200010	71 IAM PROJ 20 yrs. with 52 Inter-Co. Per. 2					
D200012 83a 6.50% lm. 1994—95, 1997 15,850.258 XXX 15,850.258 XXX 2,383.664 XXX 2,383.665 XXX 2,383.915 XXX X,383.915				XXX		XXX	3,842,278
D200013						XXX	
D200014 83 7 .50% Imm. 1991							
D200015				XXX	1,582,585		
D200016							
D200017, a -2000 5.25%, Imm. 2004, 2007-08							
D200018, a=2000 5.0% lmm, 2004, 2007-08							
D200019, a=2000 5.75% lmm, 1998							
D200020							
D200021							
D200022 a -2000 6, 75% Imm 2001							
0200023. a-2000 7.00% mm. 2000							
D200024							
D200025							
0200026. 2012 IAR VIII-22 Non-Jumbo 1.50%-1.99% Par. 2020-22 9,371,956 XXX 9,371,956 XXX 2020-22 374,440,427 XXX 374,440,427 XXX 374,440,427 XXX 2020-22 374,440,427 XXX 374,440,427 XXX 374,440,427 XXX 2020-22 380,431,733 XXX 380,431,733 XXX 380,431,733 XXX 2020029. 2012 IAR VIII-22 Non-Jumbo 3.00%-3.49% Par. 2018-22 370,010,274 XXX 370,010,274 XXX 2020020. 2012 IAR VIII-22 Non-Jumbo 3.50%-3.99% Par. 2018-22 215,632,101 XXX 215,632,101 XXX 215,632,101 XXX 2020021. 2012 IAR VIII-22 Non-Jumbo 4.50%-4.99% Par. 2020-224 X2020-224 X2020							
2020-22			310,467,214	XXX	310,467,214	XXX	
0200027. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Par. 2020-22	0200026	2012 IAH VM-22 Non-Jumbo 1.50%-1.99% Par.	A A=				
2020-22	000000		9,371,956	XXX	9,371,956	XXX	
0200028. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Par. 2018-22	0200027		A=1				
2018-22 380,431,733 XXX 370,010,274 XXX 370,010,274 XXX 370,010,274 XXX 2018-22 2018-22 215,632,101 XXX 215,632,101 XXX 215,632,101 XXX 2018-22 461,704,658 XXX 461,	00000		374,440,427	XXX	374,440,427	XXX	
0200029	0200028		000 45		000 45: ==		
2018-22	000000		380,431,733	XXX	380,431,733	XXX	
0200030. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Par. 2018-22	0200029		070 040 071		070 040 071		
2018-22	000000		370,010,274	XXX	370,010,274	XXX	
0200031. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Par. 2018-22	0200030		0.15 000 15:		0.15 000 101		
2018-22	000000		215,632,101	XXX	215,632,101	XXX	
0200032. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% Par. 2023-24	0200031	2012 IAH VM-22 Non-Jumbo 4.00%-4.49% Par.	404 701 07-		404 701 000		
2023-24	00000		461,704,658	XXX	461,704,658	XXX	
0200033. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% Par. 703,613,814 XXX 703,613,814 XXX 703,613,814 XXX 703,613,814 XXX 22,059,697 XXX 22,059,697 XXX 22,059,697 XXX 22,059,697 XXX 22,059,697 XXX 339,568,439 XXX 339,568,439 XXX 339,568,439 XXX 339,568,439 XXX 16,694,939 XXX 562,310,723 0200037. 83a 3.90% Imm. & Def. 2013 205,491,529 XXX 205,491,529 XXX 205,491,529 XXX 205,491,529 XXX 607,813,211 0200038. 83a 4.00% Imm. & Def. 2013. 2015-16 839,211,483 XXX 231,398,271 XXX 607,813,211 0200039. 83a 4.25% Imm. & Def. 2012 246,218,287 XXX 246,218,287 XXX 246,218,287 XXX 208,147,367 0200040. 83a 4.50% Imm. & Def. 2014 266,376,457 XXX 58,229,089 XXX 208,147,367	0200032	2012 IAH VM-22 Non-Jumbo 4.50%-4.99% Par.	740 101 000		740 404 065		
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0200034. 83a 3.50% Imm. & Def. 1994 22,059,697 XXX 22,059,697 XXX 22,059,697 XXX 339,568,439 XXX 339,568,439 XXX 339,568,439 XXX 339,568,439 XXX 16,694,939 XXX 562,310,723 0200037. 83a 3.90% Imm. & Def. 2003 205,491,529 XXX 205,491,529 XXX 205,491,529 XXX 607,813,211 0200038. 83a 4.00% Imm. & Def. 2012 246,218,287 XXX 246,218,287 XXX 246,218,287 XXX 208,147,367 0200040. 83a 4.50% Imm. & Def. 2014 266,376,457 XXX 58,229,089 XXX 208,147,367	0200033	2012 IAR VM-22 Non-Jumbo 5.00%-5.49% Par.					
0200035. 83a 3.60% Imm. & Def. 2004							
0200036. 83a 3.75% Imm. & Def. 2017 .579,005,662 xxx. .16,694,939 xxx. .562,310,723 0200037. 83a 3.90% Imm. & Def. 2003 .205,491,529 xxx. .205,491,529 xxx. .205,491,529 xxx. .205,491,529 xxx. .201,398,271 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
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0200038. 83a 4.00% Imm. & Def. 2013, 2015-16 839,211,483 XXX. 231,398,271 XXX. 607,813,211 0200039. 83a 4.25% Imm. & Def. 2012 246,218,287 XXX. 246,218,287 XXX. 246,218,287 0200040. 83a 4.50% Imm. & Def. 2014 266,376,457 XXX. 58,229,089 XXX. 208,147,367							
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0200040. 83a 4.50% Imm. & Def. 2014							
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0200041. 83a 5.00% Imm. & Def. 2011	0200041	ช3a 5.00% Imm. & Det. 2011	353,263,664	XXX	353,263,664	XXX	

0.0000014 88 5.62 11 m. 8 12 200 60 201 20	Constraint	Valuation Standard	Group1,484,42316,199,540286,156,293
Valuation Statement	Value Valu	Valuation Standard	
Section Sect	Section 1, 2015 18.5 2.50 18.1 6.61 2.50 2.5	0200043	1,484,423
2000046, 88.6 5.97, Inr. & Def. 1999	2000004 86 5 407 in 4 5 40 1909	0200044 83a 5.45% Imm. & Def. 1999 322,990,829 XXX XXX 322,990,829 XXX XXX 322,990,829 XXX XXX XXX	
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Description Sept	20000000 18 5 50 18 18 18 18 18 18 18 1	0200046. 83a 5.65% Imm. & Def. 1991, 1998 202,158,269 XXX 202,158,269 XXX 0200047. 83a 5.70% Imm. & Def. 1996 222,326,268 XXX 222,326,268 XXX 0200048. 83a 6.00% Imm. & Def. 2000, 2009 995,719,321 XXX 995,719,321 XXX 0200049. 83a 6.05% Imm. & Def. 2001 336,440,588 XXX 336,440,588 XXX 0200050. 83a 6.15% Imm. & Def. 1995 200,690,290 XXX 200,690,290 XXX 0200051. 83a 6.30% Imm. & Def. 1997 259,412,504 XXX 259,412,504 XXX 0200052. 83a 7.50% Imm. & Def. 1990 385,262,698 XXX 385,262,698 XXX 0200053. 83a 7.65% Imm. & Def. 1988-89 225,721,426 XXX 225,721,426 XXX 0200054. 83a VM-22 Non-Jumbo 1.00%-1.49% Imm. & Def. 2020-22 1,484,423 XXX XXX 0200055. 83a VM-22 Non-Jumbo 2.00%-2.49% Imm. & Def. 286,156,293 XXX XXX XXX 0200057. 83a VM-22 Non-Jumbo 2.50%-2.99% Imm. & Def. 286,156,293 XXX XXX XXX 0200058.	1,484,423
Compose San S	20000076 88.5 700 101 401 2002 2000 50	0200047. 83a 5.70% Imm. & Def. 1996 222,326,268 XXX 222,326,268 XXX 0200048. 83a 6.00% Imm. & Def. 2000, 2009 995,719,321 XXX 995,719,321 XXX 0200049. 83a 6.05% Imm. & Def. 1995 200,690,290 XXX 396,440,588 XXX 0200051. 83a 6.30% Imm. & Def. 1997 200,690,290 XXX 200,690,290 XXX 0200052. 83a 7.65% Imm. & Def. 1990 385,262,698 XXX 385,262,698 XXX 0200053. 83a 7.65% Imm. & Def. 1988-89 225,721,426 XXX 225,721,426 XXX 0200054. 83a VM-22 Non-Jumbo 1.00%-1.49% Imm. & Def. 2020-22 1,484,423 XXX XXX 0200055. 83a VM-22 Non-Jumbo 2.00%-2.49% Imm. & Def. 2020-22. 286,156,293 XXX XXX 0200057. 83a VM-22 Non-Jumbo 2.50%-2.99% Imm. & Def. 2086,156,293 XXX XXX XXX 0200058. 83a VM-22 Non-Jumbo 3.00%-3.49% Imm. & Def. 205,480,819 XXX XXX XXX	
Composes 26	Decompose 15	0200048. 83a 6.0% Imm. & Def. 2000, 2009 .995,719,321 .xxx .995,719,321 .xxx 0200049. 83a 6.05% Imm. & Def. 1995 .200,690,290 .xxx .396,440,588 .xxx .396,440,588 .xxx 0200051. 83a 6.30% Imm. & Def. 1997 .259,412,504 .xxx .259,412,504 .xxx .259,412,504 .xxx 0200052. 83a 7.50% Imm. & Def. 1990 .385,262,698 .xxx .385,262,698 .xxx .225,721,426 0200054. 83a VM-22 Non-Jumbo 1.00%-1.49% Imm. & Def. 2020-22 .225,721,426 .xxx .225,721,426 .xxx 0200055. 83a VM-22 Non-Jumbo 1.50%-1.99% Imm. & Def. 2020-22 .16,199,540 .xxx .xxx .xxx 0200056. 83a VM-22 Non-Jumbo 2.00%-2.49% Imm. & Def. 2020-22 .286,156,293 .xxx .xxx .xxx 0200057. 83a VM-22 Non-Jumbo 2.50%-2.99% Imm. & Def. 2018-22 .505,480,819 .xxx .xxx .xxx 0200058. 83a VM-22 Non-Jumbo 3.00%-3.49% Imm. & Def. 2020-22 .505,480,819 .xxx .xxx .xxx 0200058. 83a VM-22 Non-Jumbo 3.00%-3.49% Imm. & Def. 2020-22 .505,480,819 .xxx .xxx .xxx	
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0.000005.4 Bits No.2 Fee-Author 1.07-1.450 Fr. N. Def. 0.000005.4 Bits No.2 Fee-Author 1.07-1.450 Fr. N. Def. 0.000005.4 Bits No.2 Fee-Author 1.07-1.450 Fr. N. Def. 0.000005.4 Bits No.2 Fee-Author 2.07-2.450 Fr. N. Def. 0.000005.4 Bits No.2 Fee-Author 3.07-2.450 Fr. N. Def. 0.000005.4 Bits No.2 Fee-Author 3.000005.4 Bits No.2 Fee-Author 3.000005.4 Bits No.2 Fee-Author 3.000005.4 Bits No.2 Fee-Author 3.00005.4 Bits No.2 Fee-Author 3.00	COUNTING 18 No. 22 18 no. 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	0200053. 83a 7.65% Imm. & Def. 1988-89	1,484,423
Compose Sep Part Rest-Junio 1.00+1.49 Im. 8 Det 1.494 422 2000 200	Compose Sal Me 2 Res-June Cut-Field Firs Eth 1,494 42	0200054. 83a VM-22 Non-Jumbo 1.00%-1.49% Imm. & Def. 2020-22	1,484,423
2000-22 Non-Jamba 1,595-1,985 Irr. 6 Del. 10,196,540 2000 2000 2000 2000 2000 2000 2000 2	2000-22	2020-22	16, 199, 540
Composes Sea Ame 22 (Non-Junits 1, 20) 1.95 (No. 2) 10, 195 (Au) 200	Company Comp	0200055. 83a VM-22 Non-Jumbo 1.50%-1.99% Imm. & Def. 2020-22	16, 199, 540
200-22 0.00	2007 22	2020-22	286 , 156 , 293
Compose Sea Mar 22 New-Justo 2.05 - 2.06 Inr. 8 Def. 205, 460, 819 2000 200	COCOCOS Sci. 98 22 Res. Julio 2, 2019 2, 296 1 Res. Def. 298 1, 19, 205 200	0200056. 83a VM-22 Non-Jumbo 2.00%-2.49% Imm. & Def. 2020-22	286 , 156 , 293
200-22 200-24 200-Links 3 509-3 485 lm 5 5ef . 506 49 519 . 500 .	2000 22 20 22 20 23 20 24 20 25 25 25 25 25 25 25 25 25 25 25 25 25	2020-22	
COODERS 583 HF-22 Nam-Junio 2-509-2-596 Irm. A Del.	20000000 200000000 20000000000000	0200057. 83a VM-22 Non-Jumbo 2.50%-2.99% Imm. & Def. 2018-22	
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0200005 85 W PLZ Northural 2,001-3,45 km n. 1 Det 10000000 85 W PLZ Northural 3,001-3,95 km n. 2 Det 10000000 85 W PLZ Northural 3,001-3,95 km n. 3 Det 10000000 85 W PLZ Northural 4,001-4,46 km n. 5 Det 100000000 85 W PLZ Northural 4,001-4,46 km n. 5 Det 100000000 85 W PLZ Northural 4,001-4,46 km n. 5 Det 100000000 85 W PLZ Northural 4,001-4,46 km n. 5 Det 100000000 85 W PLZ Northural 4,001-4,46 km n. 5 Det 100000000 85 W PLZ Northural 4,001-4,46 km n. 5 Det 10000000000 85 W PLZ Northural 4,001-4,46 km n. 5 Det 10000000000 85 W PLZ Northural 4,001-4,46 km n. 5 Det 100000000000000000000000000000000000	2000006 St. W. 22 Ithm-Junbs 3,00°-3, 65 Ithm. 8 Det. 895,900,901 2002,934 XXXX X	0200058. 83a VM-22 Non-Jumbo 3.00%-3.49% Imm. & Def.	000, 100,010
02000000 Six 94-22 Ren-Jurio 3-09-1-399 Irm. 3 Def.	COURDED Stay NHZ 2 New Juris 3.59% 5.99% Im. Del. 221, 122, 219 XXXX XXX	0040 00	
02000000 Six 94-22 Ren-Jurio 3-09-1-399 Irm. 3 Def.	COURDED Stay NHZ 2 New Juris 3.59% 5.99% Im. Del. 221, 122, 219 XXXX XXX	1 20 18-22 L	857.488.049
0200000 38 M H-22 Non-Jumb 4.00%-4.498 Im. & Def. 2018-2.00%-2.00%-3.894 M-22 Non-Jumb 4.50%-4.698 Im. & Def. 566,710,189 DOX DOX DOX DOX DOX S80, M-22 Non-Jumb 5.00%-5.61% Im. & Def. 568,755.57 DOX	0000000 88 W-22 Nor-Jurbs 4.004-4.95 Irm. 8. Def. 966.710, 189 DOC DOC 88 W-22 Nor-Jurbs 4.504-4.99 Irm. 8. Def. 966.710, 189 DOC DOC DOC 980.776.537 DOC DOC PROVIDED NOR	0200059. 83a VM-22 Non-Jumbo 3.50%-3.99% Imm. & Def.	
2019-24	2019-24	2018-22	320,815,018
0200051 53 w W 22 Norm-Junio 4.501-4.99 Imn. & Def.	Cocoporary Sea Wi-22 Non-Junio 4-501-4 595 Imr. 20 1.	0200060. 83a VM-22 Non-Jumbo 4.00%-4.49% Imm. & Def.	
2020-24 (1986) 1982 (1987) 258 Imm. & Del. 9. 1263 (198) 200 200 200 200 200 200 200 200 200 20	2023-24		645,710,189
	CORDIDER Sta N. 1.22 Non-Jumb 5.06-5.094 Int Del	0200061, 83a VM-22 Non-Jumbo 4 50%-4 99% Imm & Def	
2022-94 (PM, -6F) 2.55 Im. 6 Def. *	2020-24 1949 (-111, -6F) 2.5 Im. & Bel. *		686,765,537
0200063 a -9199 (- 1M, -6F) 2.5 l m. à Det *	0200063 1949 (FIU. FE) 2.5 Im. 8 Del. * 64		
0200064 51 6M PROJ (C) 3 yrs. (-1M6F) 2.5 to 55	020006-51 GM PRQL (C) 97s. 1-1m. 8 pt. 4 77.821 XXX		
or Ref. 2,755 threatfer Ims. 5 bit. * 17, 221 XXXX XXXX 17, 17, 17, 18, 18, 18, 18, 19, 19, 19, 19, 19, 19, 19, 19, 19, 19	or Ret. 2,758 threafter Ims. 8 Det. *		64
0200065 51 GM PROJ (C) Yr. of pur. 1980 (C-SF) 3.5 to m. *	0200065 51 GM PPAJ (C) yr. of pur. 1980 (-6F) 3.55 ms bet.* 39,885 XXX X	U2UUU64. 51 GAM PROJ (C) 3 yrs. (-1M, -6F) 2.5% to 55	
Imm.* 39,865 XXXX	Im. * 39,985 XXX		17,821
Decoder 5 Get PROJ (C) (-EF) 3,3755 m. 8 Def. * 2,871,224 XXXX	Decoders 51 GM PROJ C() (-FF) 3.375s Im 3 bet * 2.871,224 200	0200065. 51 GAM PHOJ (C) yr. of pur. 1960 (-5F) 3.5%	00 005
Cocooper 51 GM (-5P) 2.55 Im. & Def. * 2,871,224	Decoders 51 GW (~5F) 3.55 km s Def .* 2.871,224 XXX		
Depoint Section Fig. Color Fig. Fig. Section Fig. Sectio	0200068 51 GM PROJ (C) Yr. of pur. 1980 (-FF) 2.25		
Imm. *	Imm.* 3,654 XXX		2,8/1,224
0200099, 71 GM, (~F) 6, 0% Inm. & Def. * 24, 313, 286 XXX	0200069 71 GMI (GF) F.0 N. Im. & Def. * 24,313,236 XXX	0200068. 31 dAW FNOD (C) 91. 01 put. 1900 (-3F) 3.25%	2 654
0200070	Decorporal Colored C	0200069 71 6M (-6F) 6 0% Imm & Daf * 24 313 236 YVY	24 212 226
Depoint 89 GM C=P 7, 58 lm 8 Def * 14, 178, 730 XXX	DODOOPT 83 GM (-69) 7,55 lm	0200070. 71 GM (-6F) 7 5% Imm & Def * 3 634 996 XXX	3 634 996
Depoint	0200072		
Depoint State PROL (C) (-5F) 10.75x Imm. *	0200073 51 GM PROU (c) (-F) 10.75 m. *		
D200075 83 GMI (=F) 5,007-5,001 lim & Def .* 34,359,477 XXX 210,748,052 XXX 210,748,052 XXX 220,748,052 XXX 220,748,052 XXX 220,748,052 XXX 220,748,052 XXX 220,748,052 XXX XXX 220,748,052 XXX XXX 59,066, 102,00078 83 GMI (=F) 7,057-7,251 lim & Def .* 59,086,031 XXX XXX XXX 59,086, 102,00078 83 GMI (=F) 9,007-9,001 lim & Def .* 10,685,588 XXX XXX XXX 10,685,642,020,0008 83 GMI (=F) 9,007-9,001 lim & Def .* 16,189,844 XXX XXX XXX 16,155,102,0008	D200075 83 GM C=P 5.00%-5.50% Im & Def *		
D200076 83 GMI (=FF) 6.00F-6.50F Imm & Def. * 210,748,052 XXX	0200076 83 GM -69 6.75-728 lm		1,010,927
Depoint	Depoint Response		
Decompose Stable Feb 7.50% - 8.00% Imm & Def *	Depoint		
D200079. 83 GMI (~6F) 9.079-5.0% Imm. & Def. * 55.422_286 XXX	Decompose Region Cept Region Sept Region Re	0200077. 83 GAM (-6F) 6.75%-7.25% Imm. & Def. *	
D200080	Decode	0200078. 83 GAM (-6F) 7.50%-8.00% Imm. & Def. *	
D200081 83 GMI (—FF) 10.50 -11.00 Imm. & Def. * 2.724.821 2.200082 3.80 (—FF) 10.55 Imm. & Def. * 2.724.821 2.200083 71 GMI PROJ (G) (—FF) 9.75 Imm. & Def. * 2.724.821 2.200083 71 GMI PROJ (G) (—FF) 9.75 Imm. & Def. * 2.724.821 2.200083 71 GMI PROJ (G) (—FF) 9.75 Imm. & Def. * 2.724.821 2.200083 2.200084 1.994 GMR PROJ (AA) 2.5004-2.50 Imm. & Def. * 2.50 gm.	December December		
D200082 83 GAM (-FF) 11.25% Imm. & Def. * 2. 724,821 XXX XXX XXX 2. 724,821 XXX 1.058,376 XXX 1.058,376 XXX 1.058,376 XXX 2. 724,821 XXX XXX 2. 724,821 XXX XXX 2. 724,821 XXX X	D200008. 83 GMI (~6F) 11.25% Imm. & Def. *		
D200083. 71 GMI PROJ. (G) (~6F) 9.75% Imm. * 1,058,978 XXX. XXX. XXX. XXX. 25,1937,151 XXX.	Decomosal Tiskin Prop. Gi CeF 9 ,75% Imm. *	U2U0081. 83 GAM (-6F) 10.50%-11.00% Imm. & Def. *	
0200084 1994 GAR PROJ (AA) 2.50%-4.25% Imm. & Def. * 251,937,571 XXXX XXX 251,937,571 XXXX XXX 251,937,571 XXXX XXX 208,602,602,602,602,602,602,602,602,602,602	December December		
251,937,571	251,937,571		1,056,976
D200085. 1994 GAR PROJ (AA) 4.50%-5.0% Imm. & Def. * 208,602,614 XXX	D200085 1994 GAR PROJ (AA) 4 505-5 00% Imm. 8 Def. * 208,602,614 XXX XXX 208,602,614 XXX XXX 392,441,969 XXX XXX XXX 392,441,969 XXX XXX 392,441,969 XXX XXX XXX 392,441,969 XXX XXX XXX 392,441,969 XXX XXX XXX 393,431,333 XXX XXX XXX 393,441,969 XXX XXX XXX 393,441,969 XXX XXX XXX 393,431,333 XXX	251 937 571 XXX	251 937 571
208.602.614 XXX XX	208,602,614	0200085, 1994 GAR PROJ (AA) 4 50%-5 00% Imm & Def *	
D200086. 1994 GAR PROJ (AA) 5.25%-5.75% Imm. & Def. * 392,441,969 XXX XXX 392,441,	D200086 1994 GAR PROJ (AA) 5.25%-5.75% Imm. & Def. *	208,602,614 XXX XXX XXX	208,602,614
100, 042, 822	100, 042, 822 XXX	0200086. 1994 GAR PROJ (AA) 5.25%-5.75% Imm. & Def. *	
D200088	Doz00088 1994 GAR PROJ (AA) WI-22 Non-Jumbo 1.00%- 1.49% Imm & Def *	0200087. 1994 GAR PROJ (AA) 6.00%-6.50% Imm. & Def. *	,
0200089. 1994 GAR PROJ (AA) WM-22 Non-Jumbo 1.00%- 1.49% Imm. & Def. *	D0200099. 1994 GAR PROJ (AA) VIII-22 Non-Junbo 1.00%- 1.49% Imm. & Def. *		
1.49% Imm. & Def. *	1.49% Imm & Def. * 0200091. 1994 GAR PROU (AA) WI-22 Non-Jumbo 1.50%- 1.99% Imm & Def. * 0200092. 1994 GAR PROU (AA) WI-22 Non-Jumbo 2.00%- 2.49% Imm & Def. * 0200092. 1994 GAR PROU (AA) WI-22 Non-Jumbo 2.50%- 2.99% Imm & Def. * 0200093. 1994 GAR PROU (AA) WI-22 Non-Jumbo 3.00%- 3.49% Imm & Def. * 0200094. 1994 GAR PROU (AA) WI-22 Non-Jumbo 3.00%- 3.99% Imm & Def. * 0200094. 1994 GAR PROU (AA) WI-22 Non-Jumbo 3.50%- 3.99% Imm & Def. * 0200095. 1994 GAR PROU (AA) WI-22 Non-Jumbo 4.00%- 4.49% Imm & Def. * 0200096. 1994 GAR PROU (AA) WI-22 Non-Jumbo 4.50%- 4.99% Imm & Def. * 0200097. 1994 GAR PROU (AA) WI-22 Non-Jumbo 5.00%- 5.49% Imm & Def. * 0200098. 1994 GAR PROU (AA) WI-22 Non-Jumbo 5.00%- 5.49% Imm & Def. * 0200098. 1994 GAR PROU (AA) WI-22 Non-Jumbo 5.00%- 5.49% Imm & Def. * 0200098. 1994 GAR PROU (AA) WI-22 Jumbo 1.00%-1.49% Imm & Def. * 0200099. 1994 GAR PROU (AA) WI-22 Jumbo 1.00%-1.49% Imm & Def. * 0200099. 1994 GAR PROU (AA) WI-22 Jumbo 1.50%-1.99% Imm & Def. * 0200099. 1994 GAR PROU (AA) WI-22 Jumbo 1.50%-1.99% Imm & Def. * 0200010. 1994 GAR PROU (AA) WI-22 Jumbo 1.50%-1.99% Imm & Def. * 0200101. 1994 GAR PROU (AA) WI-22 Jumbo 2.00%-2.49% Imm & Def. * 0200102. Guaranteed Investment Contracts 3.00%-3.50% * 922,939,261 0200103. Guaranteed Investment Contracts 3.75%-4.25% *		62,526,907
0200090. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 1.50%- 1.99% Imm & Def. *	D200090. 1994 GAR PROJ (AA) WIH-22 Non-Jumbo 1.50%- 1.99% Imm. & Def. * 149,661,495	UZUUU89. 1994 GAK PHUJ (AA) VM-22 Non-Jumbo 1.00%-	0 004 005
1.99% Imm. & Def. * 1.99% Imm	1.99% Imm. & Def. * 0200091. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 2.00%— 2.49% Imm. & Def. * 0200092. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.00%— 2.99% Imm. & Def. * 0200093. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.00%— 3.49% Imm. & Def. * 0200094. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.50%— 3.99% Imm. & Def. * 0200095. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.50%— 4.49% Imm. & Def. * 0200096. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.50%— 4.99% Imm. & Def. * 0200097. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 5.00%— 5.49% Imm. & Def. * 0200098. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 5.00%— 5.49% Imm. & Def. * 0200099. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%—1.49% Imm. & Def. * 0200099. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%—1.49% Imm. & Def. * 0200099. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%—1.99% Imm. & Def. * 0200090. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%—1.99% Imm. & Def. * 0200090. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%—1.99% Imm. & Def. * 0200010. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%—1.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%—1.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%—1.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%—1.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%—1.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%—1.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%—1.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%—1.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 4.50%—4.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 4.50%—4.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 4.50%—4.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 4.50%—4.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 4.50%—4.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 4.50%—4.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 4.50%—4.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 4.50%—4.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 4.		3,631,933
0200091. 1994 GAR PROJ (AA) WII-22 Non-Jumbo 2.00%- 2.49% Imm. & Def. *	0200091. 1994 GAR PROJ (AA) VIII-22 Non-Jumbo 2.00%- 2.49% Imm. & Def. * .531,192,497	1 90% Imm & Def * 1/40 661 /405	1/0 661 /05
2.49% Imm. & Def. * 0200092. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 2.50%— 2.99% Imm. & Def. * 0200093. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.00%— 3.49% Imm. & Def. * 0200094. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.50%— 3.99% Imm. & Def. * 0200095. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.00%— 4.49% Imm. & Def. * 0200096. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.50%— 4.99% Imm. & Def. * 0200097. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 5.00%— 5.49% Imm. & Def. * 0200098. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%—1.49% Imm. & Def. * 0200099. 1994 GAR PROJ (AA) VM-22 Jumbo 1.50%—1.99% Imm. & Def. * 0200099. 1994 GAR PROJ (AA) VM-22 Jumbo 1.50%—1.99% Imm. & Def. * 0200099. 1994 GAR PROJ (AA) VM-22 Jumbo 1.50%—1.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%—2.49% Imm. & Def. *	2.49% Imm. & Def. * 020092. 1994 GAR PROJ (AA) VIII-22 Non-Jumbo 2.50%- 2.99% Imm. & Def. * 020093. 1994 GAR PROJ (AA) VIII-22 Non-Jumbo 3.00%- 3.49% Imm. & Def. * 0200094. 1994 GAR PROJ (AA) VIII-22 Non-Jumbo 3.50%- 3.99% Imm. & Def. * 0200095. 1994 GAR PROJ (AA) VIII-22 Non-Jumbo 4.00%- 4.49% Imm. & Def. * 0200096. 1994 GAR PROJ (AA) VIII-22 Non-Jumbo 4.50%- 4.99% Imm. & Def. * 0200097. 1994 GAR PROJ (AA) VIII-22 Non-Jumbo 5.00%- 5.49% Imm. & Def. * 0200098. 1994 GAR PROJ (AA) VIII-22 Non-Jumbo 5.00%- 5.49% Imm. & Def. * 0200098. 1994 GAR PROJ (AA) VIII-22 Non-Jumbo 5.00%- 5.49% Imm. & Def. * 0200098. 1994 GAR PROJ (AA) VIII-22 Non-Jumbo 5.00%- 5.49% Imm. & Def. * 0200099. 1994 GAR PROJ (AA) VIII-22 Jumbo 1.00%-1.49% Imm. & Def. * 0200099. 1994 GAR PROJ (AA) VIII-22 Jumbo 1.50%-1.99% Imm. & Def. * 0200099. 1994 GAR PROJ (AA) VIII-22 Jumbo 1.50%-1.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VIII-22 Jumbo 1.50%-4.99% Imm. & Def. * 0200101. 1994 GAR PROJ (AA) VIII-22 Jumbo 4.50%-4.99% Imm. & Def. * 0200102. Guaranteed Investment Contracts 3.00%-3.50% * 0200103. Guaranteed Investment Contracts 3.75%-4.25% *		149,001,495
0200092. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 2.50%-2.99% Imm. & Def. *	0200092	2.49% Imm. & Def. *	531 192 497
2.99% Imm. & Def. *	2.99% Imm. & Def. *	0200092, 1994 GAR PBOJ (AA) VM-22 Non-Jumbo 2 50%-	
0200093. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.00%- 3.49% Imm. & Def. *	0200093. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.00%- 3.49% Imm. & Def. *	2.99% Imm. & Def. *	166 . 132 . 768
3.49% Imm. & Def. *	3.49% Imm. & Def. * 0200094. 1994 GAR PROJ (AA) WI-22 Non-Jumbo 3.50%— 3.99% Imm. & Def. * 0200095. 1994 GAR PROJ (AA) WI-22 Non-Jumbo 4.00%— 4.49% Imm. & Def. * 0200096. 1994 GAR PROJ (AA) WI-22 Non-Jumbo 4.50%— 4.99% Imm. & Def. * 0200097. 1994 GAR PROJ (AA) WI-22 Non-Jumbo 5.00%— 5.49% Imm. & Def. * 0200098. 1994 GAR PROJ (AA) WI-22 Jumbo 1.00%—1.49% Imm. & Def. * 0200099. 1994 GAR PROJ (AA) WI-22 Jumbo 1.50%—1.99% Imm. & Def. * 0200009. 1994 GAR PROJ (AA) WI-22 Jumbo 1.50%—1.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) WI-22 Jumbo 2.00%—2.49% Imm. & Def. * 0200101. 1994 GAR PROJ (AA) WI-22 Jumbo 4.50%—4.99% Imm. & Def. * 0200102. Guaranteed Investment Contracts 3.75%—4.25% * 0200103. Guaranteed Investment Contracts 3.75%—4.25% *	0200093. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.00%-	
0200094. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.50%- 3.99% Imm. & Def. *	0200094. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.50%- 3.99% Imm. & Def. * 0200095. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.00%- 4.49% Imm. & Def. * 0200096. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.50%- 4.99% Imm. & Def. * 0200097. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 5.00%- 5.49% Imm. & Def. * 0200098. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%-1.49% Imm. & Def. * 0200099. 1994 GAR PROJ (AA) VM-22 Jumbo 1.50%-1.99% Imm. & Def. * 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 1.50%-1.99% Imm. & Def. * 0200101. 1994 GAR PROJ (AA) VM-22 Jumbo 4.50%-4.99% Imm. & Def. * 0200102. Guaranteed Investment Contracts 3.00%-3.50% * 0200103. Guaranteed Investment Contracts 3.75%-4.25% *	3.49% Imm. & Def. *	308,363,739
0200095. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.00%- 4.49% Imm. & Def. *	0200095. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.00%- 4.49% Imm. & Def. *	0200094. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.50%-	
4.49% Imm. & Def. *	4.49% Imm. & Def. *	3.99% Imm. & Def. *	122,840,515
0200096. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.50%- 4.99% Imm. & Def. *	0200096. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.50%- 4.99% Imm. & Def. *		
4.99% Imm. & Def. *	4.99% Imm. & Def. *		196,664,091
0200097. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 5.00%- 5.49% Imm. & Def. *	0200097. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 5.00%- 5.49% Imm. & Def. *	0200096. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.50%-	
5.49% Imm. & Def. *	5.49% Imm. & Def. *		24,707,130
0200098. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%-1.49%	0200098. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%-1.49% mm. & Def. *	050 000 000	050 000 000
Imm. & Def. *	Imm. & Def. *		253,999,926
0200099. 1994 GAR PROJ (AA) VM-22 Jumbo 1.50%-1.99% 19,759,903	0200099. 1994 GAR PROJ (AA) VM-22 Jumbo 1.50%-1.99% 19,759,903 XXX 256,495,454 XXX 2	0200000. 1334 UAN FNUU (AA) VNI-22 JUNNUU 1.00%-1.49%	757 650
Imm. & Def. * 19,759,903 0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%-2.49% Imm. & Def. * 256,495,454	Imm. & Def. *		131,003
0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%-2.49% Imm. & Def. *	0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%-2.49%	Imm & Def * 10.750 QN3 YYY VVV	10 750 000
Imm. & Def. *	Imm. & Def. * 256,495,454 XXX XXX 256,495,45 0200101. 1994 GAR PROJ (AA) VM-22 Jumbo 4.50%-4.99% 397,757,679 XXX XXX 397,757,67 0200102. Guaranteed Investment Contracts 3.00%-3.50% * 922,939,261 XXX XXX 922,939,26 0200103. Guaranteed Investment Contracts 3.75%-4.25% * 922,939,261 XXX XXX 922,939,26	0200100 1994 GAR PRO I (AA) VM-22 Jumbo 2 00%-2 49%	
	0200101. 1994 GAR PROJ (AA) VM-22 Jumbo 4.50%-4.99%	Imm. & Def. *	256 495 454
1 0200 TO 1. 1994 GAM FMOJ (AA) VM-22 JUMDO 4.30%-4.99%	Imm. & Def. *	0200101 1994 GAR PRO.I (AA) VM-22 Jumbo 4 50%-4 99%	
Imm. & Def. *	0200102. Guaranteed Investment Contracts 3.00%-3.50% * 922,939,261 XXX 922,939	Imm. & Def. *	397.757 679
0200102 Guaranteed Investment Contracts 3 00%-3 50% *	922,939,261 xxx	0200102 Guaranteed Investment Contracts 3.00%-3.50% *	
922,939,261 xxx 2xx 2xx 22,939,261 xxx 22,939,261	0200103. Guaranteed Investment Contracts 3.75%-4.25% *	922,939,261 xxx xxx xxx xxx xxx	922,939,261
0200103. Guaranteed Investment Contracts 3.75%-4.25% *	40 400 040 1 1000 1000 1000	0200103. Guaranteed Investment Contracts 3.75%-4.25% *	
		12,135,313XXXXXXXXX	12, 135, 313

Valuation Standard Total (a) Industrial Ordinary Credit (Group and Individual) 0200104. Guaranteed Investment Contracts 5.25%-5.75% *	
Valuation Standard Total (a) Industrial Ordinary Individual) 0200104. Guaranteed Investment Contracts 5.25%–5.75% * 10,317,816 XXX XXX XXX 0200105. Other Deposit-Type Contracts: Contract Account Balance 12,479,320,912 XXX XXX XXX 0299997. Totals (Gross) 33,609,537,050 XXX 10,597,007,828 XXX 0299998. Reinsurance ceded XXX XXX XXX 0300001. GA-51 3% Empl. Ret. and Agts¹ NYLIC Plans 18,491 18,491 18,491 0300002. 60 Mod a-1949 PROJ 2.00% 1952-2009 247,101 247,101 247,101 0300003. 60 Mod a-1949 PROJ 2.5% 1948-2010, 2022 265,084 265,084 0300004. 60 Mod a-1949 PROJ 2.75% 2009 16,710 16,710	12,479,320,912
0200104. Guaranteed Investment Contracts 5.25%-5.75% * 10,317,816 XXX XXX 0200105. Other Deposit-Type Contracts: Contract Account Balance 12,479,320,912 XXX XXX 0299997. Totals (Gross) 33,609,537,050 XXX 10,597,007,828 XXX 0299998. Reinsurance ceded XXX XXX XXX 0299999. Annuities: Totals (Net) 33,609,537,050 XXX 10,597,007,828 XXX 0300001. 6-51 3% Empl. Ret. and Agts! NYLIC Plans 18,491 18,491 18,491 18,491 247,101 0300002. 60 Mod a-1949 PROJ 2.00% 1952-2009 247,101 247,101 247,101 0300004. 60 Mod a-1949 PROJ 2.75% 2009 265,084 265,084 265,084 0300004. 60 Mod a-1949 PROJ 2.75% 2009 16,710 16,710 16,710 16,710 16,710 16,710 16,710 16,710 16,710 16,710 10,710	12,479,320,912
10,317,816 XXX 12,479,320,912	
Account Balance 12,479,320,912 XXX XXX 0299997. Totals (Gross) 33,609,537,050 XXX 10,597,007,828 XXX 0299998. Reinsurance ceded XXX XXX XXX 0299999. Annuities: Totals (Net) 33,609,537,050 XXX 10,597,007,828 XXX 0300001. GA-51 3% Empl. Ret. and Agts' NYLIC Plans 18,491 18,491 18,491 0300002. 60 Mod a-1949 PROJ 2.00% 1952-2009 247,101 247,101 247,101 0300003. 60 Mod a-1949 PROJ 2.50% 1948-2010, 2022 265,084 265,084 0300004. 60 Mod a-1949 PROJ 2.75% 2009 16,710 16,710	12,479,320,912
0299997. Totals (Gross) 33,609,537,050 XXX 10,597,007,828 XXX 0299998. Reinsurance ceded XXX XXX XXX 0299999. Annuities: Totals (Net) 33,609,537,050 XXX 10,597,007,828 XXX 0300001. GA-51 3% Empl. Ret. and Agts Invitic Plans 18,491 18,491 18,491 0300002. 60 Mod a-1949 PROJ 2.00% 1952-2009 247,101 247,101 247,101 0300003. 60 Mod a-1949 PROJ 2.50% 1948-2010, 2022 265,084 265,084 0300004. 60 Mod a-1949 PROJ 2.75% 2009 16,710 16,710	12,479,320,912
0299998. Reinsurance ceded XXX XXX 0299999. Annuities: Totals (Net) 33,609,537,050 XXX 10,597,007,828 XXX 0300001. GA-51 3% Empl. Ret. and Agts¹ NYLIC Plans 18,491 18,491 18,491 0300002. 60 Mod a-1949 PR0J 2.00% 1952-2009 247,101 247,101 247,101 0300003. 60 Mod a-1949 PR0J 2.50% 1948-2010, 2022 265,084 265,084 0300004. 60 Mod a-1949 PR0J 2.75% 2009 16,710 16,710	00 040 500 000
0299999. Annuities: Totals (Net) 33,609,537,050 XXX 10,597,007,828 XXX 0300001. GA-51 3% Empl. Ret. and Agts¹ NYLIC Plans 18,491 18,491 0300002. 60 Mod a-1949 PR0J 2.00% 1952-2009 247,101 247,101 0300003. 60 Mod a-1949 PR0J 2.50% 1948-2010, 2022 265,084 265,084 0300004. 60 Mod a-1949 PR0J 2.75% 2009 16,710 16,710	23,012,529,222
0300001. GA-51 3% Empl. Ret. and Agts¹ NYLIC Plans 18,491 18,491 0300002. 60 Mod a-1949 PROJ 2.00% 1952-2009 247,101 247,101 0300003. 60 Mod a-1949 PROJ 2.50% 1948-2010, 2022 265,084 265,084 0300004. 60 Mod a-1949 PROJ 2.75% 2009 16,710 16,710	
0300002. 60 Mod a-1949 PROJ 2.00% 1952-2009	23,012,529,222
0300003. 60 Mod a-1949 PROJ 2.50% 1948-2010, 2022	
0300004. 60 Mod a-1949 PROJ 2.75% 2009	
0300004. 60 Mod a-1949 PROJ 2.75% 2009	
0300005. 60 Mod a-1949 PROJ 3.00% 1939-95	
0300006. 60 Mod a-1949 PROJ 3.50% 1997-2024	
0300007 71 IAM PROJ 4.00% 1957	
0300008. 71 IAM PROJ 6.00% 1997–2024 7,520,004 7,520,004 7,520,004	
0300009. 71 IAM PROJ 7.50% 2012 8.533 8.533	
0300010. 83a 9.50% 2004–18, 2024 79,637 79,637	
0399997. Totals (Gross) 10.661,180 10,661,180	
0399998. Reinsurance ceded	
0399999. SCWLC: Totals (Net) 10.661,180 10,661,180	
0400001. 26-33 INTERCO DI 41 CSO CNF 2.5% 1954-65	
0400002. 59 ADB 58 CSO 3.0% CNF 1963-2008 616,549 616,549	
0400003. 59 ADB 58 CSO 3.5% CRVM CNF 1978–88	
0400004. 59 ADB 58 CSO 3.5% CNF 1976-98	
0400005. 59 ADB 58 CSO 4.0% CRVM CNF 1979-82 174.246 174.246	
0400006. 59 ADB 58 CSO 4.0% CNF 1979–82	
0400007. 59 ADB 58 CSO 4.0%/20/2.5% CNF 1977-2000 544.467 544.467	
0400008. 59 ADB 58 CSO 4.5% CRVM CNF 1981 and later	
0400009. 59 ADB 58 CSO 4.5% CNF 1981-2011	
0400010. 59 ADB 58 CSO 5.0% CRVM CNF 1983-87	
0400011. 59 ADB 80 CSO 2.5% CNF 1979-88	
0400012. 59 ADB 80 CSO 3.0% CNF 1991-2006	
0400013. 59 ADB 80 CS0 3.5% CRVM CNF 2005 and later	
0400014. 59 ADB 80 CSO 4.0% CRVM CNF 1997 and later	
0400015. 59 ADB 80 CS0 4.0% CNF 1985 and later	, -
0400016. 59 ADB 80 CSO 4.5% CRVM CNF 1976-2011 8,942,066 8,942,066	
0400017. 59 ADB 80 CSO 4.5% CNF 1976 and later	50.847
0400018. 59 ADB 80 CSO 5.0% CRVM CNF 1979–2008 3.454,633 3.454,633 3.454,633	- ,
0400019. 59 ADB 80 CSO 5.0% CNF 1979 and later	
0400020. 59 ABB 80 CSO 5.5% CRYM CNF 1989-97 2.141.173 2.141.173	
0400021. 59 ADB 2001 CSO 3.5% CRVM CNF 2013 and later	
9.173,544 9.173,544	
0400022. 59 ADB 2001 CS0 3.5% CRVM ALB 2013-19 3,412,244	3.412.244
0400023. 59 ADB 2001 CSO 4 0% CRVM CNF 1980 and later	, ,
6,326,644	
0400024. 59 ADB 2001 CSO 4.0% CRVM ALB 2008-12	1,012,752
0400025. 59 ADB 2001 CSO 4.0% CNF 1980 and later	
0400026. 59 ADB 2017 CSO 3.0% CRVM CNF 2021 and later	
2,367,093	
0400027. 59 ADB 2017 CSO 3.0% VM-20 CNF 2021 and later	
0400028. 59 ADB 2017 CSO 3.0% CRVM ALB 2021 and later	
, , , , ,	1, 158, 135
0400029. 59 ADB 2017 CSO 3.5% CRVM CNF 2012 and later	
., ., .,	
0400030. 59 ADB 2017 CSO 3.5% CRVM ALB 2018 and later	054 000
0400031. 59 ADB 2017 CS0 3.5% VM-20 CNF 2018 and later	654,002
0400031. 59 ADB 2017 CSO 3.5% VM-20 CNF 2018 and later	
0400032. John Hancock Miscellaneous Reserves Section D	
3,482,295	
0499997. Totals (Gross) 54,942,227 48,439,659	6,502,568
0499998. Reinsurance ceded 1,392,918 1,392,918	3,302,300
0499999. Accidental Death Benefits: Totals (Net) 53,549,309 47,046,741	6.502.568
0500001. 52 INTERCO DISA 41 CSO 2.5% CNF 1954-65	, , , , ,
0500002. 52 INTERCO DISA 58 CSO 3.0% CNF 1963-2008	
0500003. 52 INTERCO DISA 58 CS0 3.5% CRVM CNF 1978-88	
0500004. 52 INTERCO DISA 58 CSO 3.5% MOD CNF 1978-86	
0500005. 52 INTERCO DISA 58 CSO 3.5% CNF 1976-98	
0500006. 52 INTERCO DISA 58 CSO 4.0% CRVM CNF 1979-82	
0500007. 52 INTERCO DISA 58 CSO 4.0% CNF 1979-82	
0500008. 52 INTERCO DISA 58 CSO 4.0%/20/2.5% CNF 1977-	
2000	
0500009. 52 INTERCO DISA 58 CSO 4.5% CRVM CNF 1981 and	
later	
0500010. 52 INTERCO DISA 58 CSO 5.0% CRVM CNF 1983-87	
1,475	
0500011. 52 INTERCO DISA 80 CSO 3.0% MOD CNF 1989-98	
0500012. 52 INTERCO DISA 80 CSO 3.5% CRVM CNF 2005 and	
later	
0500013. 52 INTERCO DISA 80 CSO 3.5% MOD CNF 1987-98	
0500014. 52 INTERCO DISA 80 CSO 4.0% CRVM CNF 2005 and	
later	
0500015. 52 INTERCO DISA 80 CSO 4.0% CNF 1985 and	
later	
0500016. 52 INTERCO DISA 80 CSO 4.0%/20/2.5% CNF 1979-	
88	
0500017. 52 INTERCO DISA 80 CSO 4.5% CRVM CNF 1976-	
2011	

	1	2	3	4	5 Credit	6
					(Group and	
0500018.	Valuation Standard 52 INTERCO DISA 80 CS0 4.5% CNF 1976 and	Total (a)	Industrial	Ordinary	Individual)	Group
	later	44,050		44,050		
U500019.	52 INTERCO DISA 80 CSO 5.0% CRVM CNF 1979- 2008	7,235,845		7,235,845		
0500020.	52 INTERCO DISA 80 CSO 5.0% CNF 1979 and	,, -		, ,		
0500021.	later	9,787		·		
	52 INTERCO DISA 2001 CSO 3.0% MOD CNF 2021	5,666,580		5,666,580		
0300022.	and later	74		74		
0500023.	52 INTERCO DISA 2001 CSO 3.5% CRVM CNF 2012 and later	98.574.318		98,574,318		
0500024.	52 INTERCO DISA 2001 CSO 3.5% MOD CNF 2013-20	- ,- ,-		, ,		
0500025.	52 INTERCO DISA 2001 CSO 3.5% CNF 2012 and	85,434		85,434		
0500000	later	4,529		4,529		
0500026.	52 INTERCO DISA 2001 CSO 4.0% CRVM CNF 1980 and later			86,946,325		
0500027.	52 INTERCO DISA 2001 CSO 4.0% MOD CNF 2008-12	24.508		24,508		
0500028.	52 INTERCO DISA 2001 CSO 4.0% CNF 1980 and	,-		·		
0500029.	later	2,407		2,407		
	and later	18,015,140		18,015,140		
ບວບບບ30.	52 INTERCO DISA 2017 CSO 3.0% CNF 2021 and later	2,476		2,476		
0500031.	52 INTERCO DISA 2017 CSO 3.0% VM-20 NPR CNF	15,214,975		15,214,975		
0500032.	2021 and later	, ,		, ,		
0500033	and later	29,732,335		29,732,335		
	later	2,767		2,767		
0500034.	52 INTERCO DISA 2017 CSO 3.5% VM-20 NPR CNF 2017 and later	8 525 502		8.525.592		
	1985 NHS Disability 80 CSO 4.0% 1994-2007	14,462,251				14,462,251
0500036.	1985 NHS Disability 2001 CSO 3.0% 2021 and later	647,840				647,840
	1985 NHS Disability 2001 CSO 3.5% 2013-19	75,305,141				75,305,141
	1985 NHS Disability 2001 CSO 4.0% 2008-12 1985 NHS Disability 2017 CSO 3.0% 2021 and	41,340,465				41,340,465
0500040	later	12,298,246				12,298,246
	1985 NHS Disability 2017 CSO 3.5% 2018 and later	17,901,220				17,901,220
0500041.	John Hancock Miscellaneous Reserves Section E	2.499.871		2,499,871		
	Totals (Gross)	529,452,062		367,496,899		161,955,163
	Reinsurance ceded Disability-Active Lives: Totals (Net)	999,948 528,452,113		999,948 366,496,951		161,955,163
0600001.	52 INTERCO DISA 3.5% 1973-81	129,050,477		129,050,477		
	52 INTERCO DISA 4.0% 2005 and later52 INTERCO DISA 4.5% 1981-2005			153,677,301		
0600004.	1985 NHS Disability 80 CSO 4.0% 1994-2007	1,180,206				1,180,206
	1985 NHS Disability 2001 CSO 3.5% 2013-19 1985 NHS Disability 2001 CSO 4.0% 2008-12					-, -,-
	1985 NHS Disability 2017 CSO 3.0% 2021 and	, ,				, ,
0600008.	later					
	later Extended Death Benefits 70 INTERCO DISA 2.5%					
				2,883,172		
		29,793,899 25,310,220		3,299,892 970,216		
	Extended Death Benefits 70 INTERCO DISA 4.0%	, ,		1,778,010		
0600013.	Extended Death Benefits 70 INTERCO DISA 4.5%	, ,				
0600014	Extended Death Benefits 70 INTERCO DISA 5.0%					
		119,295				119,295
		502,716				502,716
0600016.	Extended Death Benefits 70 INTERCO DISA 6.0%	215 786				215 786
0600017.	Extended Death Benefits 2005 Group Life					· ·
0600018.	Waiver 3.5%	795,700				795,700
		30,970,070 569,185,862		30,970,070 465,744,699		102 441 162
	Totals (Gross) Reinsurance ceded	569, 185, 862 14, 673, 578		465,744,699 12,388,952		103,441,163 2,284,626
	Disability-Disabled Lives: Totals (Net)	554,512,285		453,355,747		101,156,538
0700001.	For excess of valuation net premiums over corresponding gross premiums on respective					
	policies, computed according to the standard	200.682.782		193,651,931		7 020 050
0700002.	For surrender values in excess of reserves	200,062,762		130,001,331		7,030,630
	otherwise required and carried in this schedule	338 EUN 0UE		328,504,806		
0700003.	For extra mortality on substandard and					
0700004	converted life risksFor extra mortality on substandard accidental	74,065,259		73,718,647		346,612
	death risks	191		191		
0700005.	For extra mortality on substandard disability risks			11.344		
0700006.	Premium payor death benefit					

1	2	3	4	5	6
				Credit	
				(Group and	
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0700007. Pre-Term Conversions - NYLIC	74,025,374		74,025,374		
0700008. Post-Term Conversions - NYLIC	226,079,183		226,079,183		
0700009. Additional Actuarial Reserves -					
Asset/Liability Analysis	200,000,000		100,000,000		100,000,000
0700010. Premium deficiency reserve to preserve current					
premium scale for older ages for adjustable					
premium blended whole life	53,817,649				53,817,649
0700011. Non-Deduction Fraction Premium Reserves	6,271,186		6,271,186		
0700012. USBA Decreasing Term Reserve					
0799997. Totals (Gross)	1,184,207,213		1,003,104,070		181, 103, 143
0799998. Reinsurance ceded	135,638,168		135,638,168		
0799999. Miscellaneous Reserves: Totals (Net)	1,048,569,045		867,465,902		181, 103, 143
9999999. Totals (Net) - Page 3, Line 1	136,051,348,282		108,372,677,836		27,678,670,446

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 Live	s \$; Disability - Disabled Lives \$;								
Miscellaneous Reserves \$									

EXHIBIT 5 - INTERROGATORIES

If not, state	orting entity ever issued both participating and non-partion which kind is issued.			Yes [X] No []
Does the rep	oorting entity at present issue both participating and non which kind is issued.			Yes [X] No []
	porting entity at present issue or have in force contracts a statement that contains the determination procedures	•		Yes [X] No []
the instruct				Yes [] No [X]
If so, state:	g,,			100 [] 110 [X]
	of insurance?		\$	
4.2 Amount	of reserve?		\$	
4.3 Basis of	reserve:			
4.4 Basis of	regular assessments:			
4.5 Basis of	special assessments:			
	nents collected during the year			
If the contra contract loa	ct loan interest rate guaranteed in any one or more of its an rate guarantees on any such contracts.	currently issued contracts is less than 5%, r	ot in advance, state the	
Does the re	porting entity hold reserves for any annuity contracts that	t are less than the reserves that would be he	ld on a standard basis?	
6.2 That wo the sam reportin	te the amount of reserve on such contracts on the basis uld have been held (on an exact or approximate basis) u e mortality basis used by the reporting entity for the value g entity has no comparable annuity benefits for standard d by the state of domicile for valuing individual annuity I	ising the actual ages of the annuitants; the in lation of comparable annuity benefits issued I lives to be valued, the mortality basis shall I	terest rate(s) used in 6.1; and to standard lives. If the be the table most recently	
Attach state	ment of methods employed in their valuation.			
	porting entity have any Synthetic GIC contracts or agree ate the total dollar amount of assets covered by these c			
7.2 Specify	he basis (fair value, amortized cost, etc.) for determinin	g the amount:		1,299,034,43
	lue			
7.4 Identify	e amount of reserves established for this business: where the reserves are reported in the blank:			
	porting entity have any Contingent Deferred Annuity con			Yes [] No [X]
	ate the total dollar amount of account value covered by			
8.2 State the	e amount of reserves established for this business:		\$	
,	vhere the reserves are reported in the blank:			
Does the re	oorting entity have any Guaranteed Lifetime Income Ber	efit contracts, agreements or riders in effect	as of December 31 of the	Yes [] No [X]
9.1 If yes, st	ate the total dollar amount of any account value associa	ted with these contracts, agreements or ride	rs: \$	
	amount of reserves established for this business: where the reserves are reported in the blank:		\$	
	s in Interrogatory 6.2 were calculated in accordance with			as made to the rate of a
	aluation mortality table.			
(НІВІТ	5A - CHANGES IN BA	SES OF VALUATION	ON DURING T	HE YEAR
	1	Valuation	n Basis	4
		2	3	Increase in Actuarial Reserve Due to
	Description of Valuation Class	Changed From	Changed To	Change

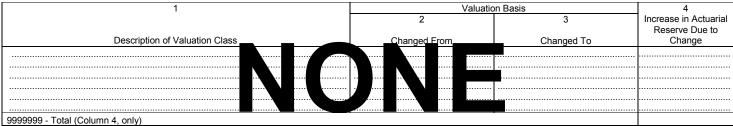


EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

	EXIIIBIT 0 -	1	Comprel		4	5	6	7	8	9	10	11	12	13
		<u>'</u>	2	3	-			Federal Employees	J		10	, ,	12	10
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Health Benefits	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE	Total	iliuiviuuai	Group	Supplement	VISION ONly	Dental Only	Fiaii	Medicale	Medicald	Credit Adi i	income	Cale	Other Health
1	Unearned premium reserves	116,569,198										18,229,206	95,670,841	2,669,151
2	Additional contract reserves (b)	3,992,290,443										6,897,237	3,985,393,206	2,000,101
3	Additional actuarial reserves-Asset/Liability analysis	0,002,200,440										0,007,207	0,000,000,200	
4	Reserve for future contingent benefits	251,786												251.786
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	4, 109, 111, 427										25.126.444	4,081,064,047	2,920,937
8.	Reinsurance ceded	598.569										346.783	,,,	251.786
9.	Totals (Net)	4,108,512,859										24,779,661	4,081,064,047	2,669,151
	CLAIM RESERVE	, , , , , , , , ,										, -,	, , ,	, ., .
10.	Present value of amounts not yet due on claims	1,528,675,064										836,961,423	691,713,641	
11.	Additional actuarial reserves-Asset/Liability analysis	,												
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	1,528,675,064										836,961,423	691,713,641	
15.	Reinsurance ceded	5,465,977										5,465,977		
16.	Totals (Net)	1,523,209,087										831,495,446	691,713,641	
17.	TOTAL (Net)	5,631,721,946										856,275,107	4,772,777,688	2,669,151
18.	TABULAR FUND INTEREST	220,354,018										33,493,757	186,860,261	
	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)													

⁽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.

NEW YORK LIFE INSURANCE COMPANY December 31, 2024

Active Life Reserve Valuation Methods and Assumptions: Disability Income Exhibit 6, Line 1: Unearned Premium Reserves Exhibit 6, Line 2: Additional Contract Reserves

Issue Year	Type of	Exhibit	Morbidity	Mortality	Interest	ALR Method
All Series	Coverage	Column	Table	Table	Rate	1 122 1/120 110 0
<1975	Disability	5	1964 CDT	1958 CSO	3.50%	Two Year P.T.
1975-1979	Disability	5	1964 CDT	1958 CSO	4.00%	Two Year P.T.
1980-1982	Disability	5	1964 CDT	1958 CSO	4.50%	Two Year P.T.
1983-1986	Disability	5, 6	1964 CDT	1958 CSO	6.00%	Two Year P.T.
1987-1988	Disability	5, 6	1964 CDT	1958 CSO	5.50%	Two Year P.T.
1989-1992	Disability	5, 6	1985 CIDA	1980 CSO	5.50%	Two Year P.T.
1993-1994	Disability	5, 6	1985 CIDA	1980 CSO	5.00%	Two Year P.T.
1995-2005	Disability	5, 6	1985 CIDA	1980 CSO	4.50%	Two Year P.T.
2006- 2008	Disability	5, 6	1985 CIDA	1980 CSO	4.00%	Two Year P.T.
All	AD&D	5				Gross Unearned Premium
	Riders					Reserve
All	ISB	5				Gross Unearned Premium
	Riders					Reserve
All	ARDI	5				Gross Unearned Premium
	Riders					Reserve

New York Life Insurance Company December 31, 2024

Active Life Reserve Valuation Methods and Assumptions: Medical Exhibit 6, Line 1: Unearned Premiums Exhibit 6, Line 2: Additional Contract Reserves

Policy Series	Type of Coverage	Exhibit Column	Morbidity Table	Mortality Table	Interest Rate	ALR Method
AS-51, AS-56	Hospital Expense	6	1956 NYL Basic	1941 CSO	2.50%	Net Level, Mean
AS-51, AS-56, H-66	Major Medical	6	1970 NYL Major Medical Experience	1958 CSO	3.00%	Net Level, Mean
H-63, H-66	Hospital Expense	6	1956 NYL Basic	1958 CSO	3.00%	Net Level, Mean
H-69	Major Medical	6	1969 NYL Major Medical Experience	1958 CSO	3.00%	Net Level, Mean
H-77	Hospital Expense	6	1977 NYL Basic	1958 CSO	3.50%	One Year P.T., Mean
H-80	Hospital Confinement	6	1956 Interco.	1958 CSO	3.50%	One Year P.T., Mean
H-81 H-77	Medicare Supplement	6	1981 NYL Medicare Supplement	1958 CSO	3.50%	Two Year P.T., Mean
H-82, H-84	Medical Expense	6				Gross Unearned Premium Reserve
H-85	Hospital Surgical	6				Gross Unearned Premium Reserve
H-93	Medicare Supplement	6				Gross Unearned Premium Reserve
H-93	Medicare Supplement Florida Only	6	Experience Rating	1980 CSO	5.00% or 4.5% depends on issue year	One Year P.T., Mid- terminal

December 31, 2024

Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Product Generation	Morbidity Table	Mortality Table	Interest	Reserve Method
1.5	1985 National	1980 CSO	1988-1991 Issues: 5%	1988-1991 Issues: Two Year Preliminary Term
2.0	Nursing Home Study 1985 National Nursing Home Study	1998-1996 Issues: 1980 CSO 1997-2004 Issues: 1983 GAM sex distinct 2005-2012 Issues: 1994 GAM sex distinct	1991, 1993 Issues: 5% 1992 Issues: 5.5%	1991-1993 Issues: Two Year Preliminary Term
2.5	1985 National Nursing Home Study	1994-1996 Issues: 1980 CSO 1997-1998 Issues: 1983 GAM sex distinct	1993-1994 Issues: 5%	1993-1994 Issues: Two Year Preliminary Term
3.0	1985 National Nursing Home Study	1989-1996 Issues: 1980 CSO 1997-2004 Issues: 1983 GAM sex distinct 2005-2006 Issues: 1994 GAM sex distinct	1994 Issues: 5% 1995-1999 Issues: 4.5%	1994 Issues: Two Year Preliminary Term 1995-1999 Issues: One Year Preliminary Term
4.0	1985 National Nursing Home Study	1990-2004 Issues: 1983 GAM sex distinct 2005-2013 Issues: 1994 GAM sex distinct	1997-2005 Issues: 4.5%	1997-2005 Issues: One Year Preliminary Term
5.0	2002-2010 Issues: 1985 National Nursing Home Study (Adjusted)	2002-2004 Issues: 1983 GAM	2002-2005 Issues: 4.5% 2006-2012 Issues: 4.0% 2013-2015 Issues: 3.5%	2002-2015 Issues: One Year Preliminary Term
	2011 Issues: 2009 Milliman Study Claim Costs, adjusted for 2011 NYL Experience Study 2012 Issues: 2009 Milliman Study Claim Costs, adjusted for 2012 NYL Experience Study 2013 Issues: 2011 Milliman Study Claim Costs, adjusted for 2013 NYL Experience Study 2014 Issues: 2011 Milliman Study Claim Costs, adjusted for 2013 NYL Experience Study 2014 Issues: 2011 Milliman Study Claim Costs, adjusted for 2014 NYL Experience Study 2015 Issues: 2014 Milliman Study Claim Costs, adjusted for 2015 NYL Experience Study 2015 Issues: 2014 Milliman Study Claim Costs, adjusted for 2015 NYL Experience Study	2005-2010 Issues: 1994 GAM 2011-2012 Issues: 1994 GAM, sex distinct, with selection, and with pricing lapses, subject to Reg 56 maximums 2013 Issues: 1994 GAM, sex distinct, with selection, and with pricing lapses adjusted for marital status, subject to Reg 56 maximums 2014 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2014 lapse study and adjusted for marital status subject to Reg 56 maximums 2015 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2015 lapse study and adjusted for marital status subject to Reg 56 maximums 2015 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2015 lapse study and adjusted for marital status		

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Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Claim Costs, adjusted for 2011 NVL Experience Study Sudy Sudy Sudy Economy Study Claim Costs, adjusted for 2012 NVL Experience Study Sudy Sudy Sudy Sudy Sudy Sudy Sudy S		ı	I	T	T
Seneration Table Table Table Interest Reserve Method					
5.5 2011 Issues: 2012 Issues: 2012 Issues: 4.0% 2013-2020 Issues: 4.0% 2013-2020 Issues: One Year Preliminary Ter distinct, with selection, and with pricing lapses, adjusted for 2012 NYL Experience Study 2013 Issues: 2013 Issues: 2013 Issues: 2013 Issues: 2013 Issues: 2013 Issues: 2014 Issues: 2014 Issues: 2014 Issues: 2015 Issues: 2015 Issues: 2015 Issues: 2015 Issues: 2015 Issues: 2016 Issues: 2016 Issues: 2016 Issues: 2016 Issues: 2016 Issues: 2016 Issues: 2016 Issues: 2016 Issues: 2016 Issues: 2016 Issues: 2016 Issues: 2016 Issues: 2017 Issu				Interest	Reserve Method
NYL Experience Study 2019 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2020 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2018 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2017 NYL Experience Study 2018 Issues: 2019 Issues: 2019 Issues: 2019 Issues: 2019 Issues: 2019 Issues: 2019 Issues: 2010 Issues: 2010 Issues: 2010 Issues: 2010 Issues: 2010 Issues: 2010 Issues: 2010 Issues: 2010 Issues: 2010 Issues: 2010 Issues: 2010 Issues: 2010 Issues: 2011 IAM ALB, sex distinct, with selection, lapses based on 2019 Iapse study subject to Reg 56 maximums 2020 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 Iapse study subject to Reg 56 maximums 2020 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 Iapse study	Generation	Table 2011 Issues: 2009 Milliman Study Claim Costs, adjusted for 2011 NYL Experience Study 2012 Issues: 2009 Milliman Study Claim Costs, adjusted for 2012 NYL Experience Study 2013 Issues: 2011 Milliman Study Claim Costs, adjusted for 2013 NYL Experience Study 2014 Issues: 2011 Milliman Study Claim Costs, adjusted for 2014 NYL Experience Study 2015 Issues: 2014 Milliman Study Claim Costs, adjusted for 2015 NYL Experience Study 2016 Issues: 2014 Milliman Study Claim Costs, adjusted for 2016 NYL Experience Study 2017 Issues: 2014 Milliman Study Claim Costs, adjusted for 2016 NYL Experience Study 2017 Issues: 2014 Milliman Study Claim Costs, adjusted for 2016 NYL Experience Study 2017 Issues: 2017 Milliman Study Claim Costs, adjusted for 2017 NYL Experience Study 2018 Issues: 2017 Milliman Study Claim Costs, adjusted for 2018 NYL Experience Study 2019 Issues: 2017 Milliman Study Claim Costs, adjusted for 2018 NYL Experience Study 2020 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2020 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2020 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study	Table 2011-2012 Issues: 1994 GAM, sex distinct, with selection, and with pricing lapses, subject to Reg 56 maximums 2013 Issues: 1994 GAM, sex distinct, with selection, and with pricing lapses adjusted for marital status, subject to Reg 56 maximums 2014 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2014 lapse study and adjusted for marital status subject to Reg 56 maximums 2014 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2015 lapse study and adjusted for marital status subject to Reg 56 maximums 2015 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2015 lapse study and adjusted for marital status subject to Reg 56 maximums 2016 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2016 lapse study and adjusted for marital status subject to Reg 56 maximums 2017 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2017 lapse study subject to Reg 56 maximums 2018 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2018 lapse study subject to Reg 56 maximums 2019 Issues: 2019 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2018 lapse study subject to Reg 56 maximums 2019 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2018 lapse study subject to Reg 56 maximums 2019 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2018 lapse study subject to Reg 56 maximums 2019 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums 2019 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums 2019 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums	2011-2012 Issues: 4.0%	Reserve Method 2011-2020 Issues: One Year Preliminary Term

December 31, 2024

Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Product Generation	Morbidity Table	Mortality Table	Interest	Reserve Method
6.0	2016 Issues:	2016 Issues:	2016-2020 Issues: 3.5%	2016-2024 Issues: One Year Preliminary Term
Generation	Table	Table 2016 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2016 lapse study and adjusted for marital status subject to Reg 56 maximums 2017 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2017 lapse study subject to Reg 56 maximums 2018 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2018 lapse study subject to Reg 56 maximums 2018 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2018 lapse study subject to Reg 56 maximums 2019 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums 2020 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums 2021 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums 2021 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2021 lapse study subject to Reg 56 maximums 2021 Issues: 2012 IAM ALB, sex distinct, with selection, 20 years of G2 Improvement, lapses based on 2022 lapse study subject to Reg 56 maximums 2023 Issues: 2012 IAM ALB, sex distinct, with selection, 20 years of G2 Improvement, lapses based on 2023 lapse study subject to Reg 56 maximums	Interest 2016-2020 Issues: 3.5% 2021-2024 Issues: 3.0%	Reserve Method 2016-2024 Issues: One Year Preliminary Term
		subject to Reg 56 maximums 2024 Issues: 2012 IAM ALB, sex distinct, with selection, 20 years of G2 Improvement, lapses based on 2024 lapse study subject to Reg 56 maximums		

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Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Product Morbidity Generation Table	Mortality Table Interest	Reserve Method
Claim Costs, adjusted for 2018 NYL Experience Study 2019 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2020 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2021 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2021 Issues: 2017 Milliman Study adjusted for 2021 NYL Experience Study 2022 Issues: 2017 Milliman Study adjusted for 2022 NYL Experience Study 2023 Issues: 2017 Milliman Study adjusted for 2022 NYL Experience Study 2023 Issues: 2017 Milliman Study adjusted for 2023 NYL Experience Study 2024 Issues: 2017 Milliman Study adjusted for 2024 NYL Experience Study 2025 Issues: 2017 Milliman Study adjusted for 2024 Issues: 2017 Milliman Study adjusted for 2024 NYL Experience Study 2021 Issues: 2012 Is distinct selectic G2 Imp based lapse subjec maxim 2021 Issues: 2012 Issu	AM ALB, sex t, with on, lapses on 2018 study to Reg 56 sums sues: AM ALB, sex t, with on, lapses on 2019 study to to Reg 56 sums sues: AM ALB, sex t, with on, lapses on 2019 study to Reg 56 sums sues: AM ALB, sex t, with on, lapses on 2019 study to Reg 56 sums sues: AM ALB, sex t, with on, lapses on 2019 study to Reg 56 sums sues: AM ALB, sex t, with on, lapses on 2021 study to Reg 56 sums sues: AM ALB, sex t, with on, 20 sues of provement, lapses on 2022 study to Reg 56 sums sues: AM ALB, sex t, with on, 20 years of provement, lapses on 2022 study to Reg 56 sums sues: AM ALB, sex t, with on, 20 years of provement, lapses on 2023 study to Reg 56 sums sues: AM ALB, sex t, with on, 20 years of provement, lapses on 2023 study to Reg 56 sums sues: AM ALB, sex t, with on, 20 years of provement, lapses on 2023 study to Reg 56 sums sues: AM ALB, sex t, with on, 20 years of provement, lapses on 2023 study to Reg 56 sums sues: AM ALB, sex t, with on, 20 years of provement, lapses on 2023 study to Reg 56 sums sues: AM ALB, sex t, with on, 20 years of provement, lapses on 2023 study to Reg 56 sums sues: AM ALB, sex t, with on, 20 years of provement, lapses on 2023 study to Reg 56 sums sues: AM ALB, sex t, with on, 20 years of provement, lapses on 2023 study to Reg 56 sums sues: AM ALB, sex t, with on, 20 years of provement, lapses on 2023 study to Reg 56 sums sues: AM ALB, sex t, with on, 20 years of provement, lapses on 2023 study to Reg 56 sums sues: AM ALB, sex t, with on, 20 years of provement, lapses on 2023 study to Reg 56 sums sues:	

APPENDIX 1A NEW YORK LIFE INSURANCE COMPANY

December 31, 2024

Exhibit 6, Statutory Active Life Reserve for Accident and Health Policies: IDI

Line 1: Unearned Premium Reserves Line 2: Additional Contract Reserves

Issue	Type of	Exhibit	Morbidity	Mortality	Interest	ALR Method
Year	Coverage	Column	Table	Table	Rate	
All	Disability	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.
All	Social Insurance	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.
	Rider					
All	Catastrophic	11	Catastrophic	2017 CSO	3.00%	Two Year P.T.
	Disability Rider		Disability specific			
All	Student Loan	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.
	Rider					
All	Business Loan	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.
	Rider					
All	Business	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.
	Support Rider					
All	Future	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.
	Insurance					
	Option Rider					
All	Recovery	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.
	Benefit Rider					

APPENDIX 1A, Cont. NEW YORK LIFE INSURANCE COMPANY December 31, 2024

Exhibit 6, Statutory Claim Reserve for Accident and Health Policies: IDI Line 10: Present Value of Amounts Not Yet Due on Claims

Disability	Type of	Exhibit	Morbidity	Mortality	Interest Rate
Year	Coverage	Column	Table	Table	
All	Disability	11	2013 IDI-VT	None	3.00%
All	Social Insurance Rider	11	2013 IDI-VT	None	3.00%
All	Catastrophic Disability Rider	11	Catastrophic Disability specific	None	3.00%
All	Student Loan Rider	11	2013 IDI-VT	None	3.00%
All	Business Loan Rider	11	2013 IDI-VT	None	3.00%
All	Business Support Rider	11	2013 IDI-VT	None	3.00%
All	Future Insurance Option Rider	11	2013 IDI-VT	None	3.00%
All	Recovery Benefit Rider	11	2013 IDI-VT	None	3.00%

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
Balance at the beginning of the year before reinsurance	37,415,808,301	35,107,510,483	11,676,215	389,351,443	955,290,331	951,979,829
Deposits received during the year	20,572,112,457	20,073,770,992		23,983,153	58,287,682	416,070,630
Investment earnings credited to the account	1,461,340,421	1,370,225,879	694,536	8,484,058	21,628,289	60,307,659
4. Other net change in reserves	(783,046,157)	(783,046,157)				
5. Fees and other charges assessed	1,490,693	1,490,693				
6. Surrender charges						
7. Net surrender or withdrawal payments		14,250,187,612	2,277,566	73,336,579	90,951,400	235,700,231
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)	44,012,270,941	41,516,782,892	10,093,185	348,482,075	944,254,902	1,192,657,887
10. Reinsurance balance at the beginning of the year	537,234,975				537,234,975	
11. Net change in reinsurance assumed	(49,854,297)				(49,854,297)	
12. Net change in reinsurance ceded	(19,941,719)				(19,941,719)	
13. Reinsurance balance at the end of the year (Lines 10+11-12)	507,322,397				507,322,397	
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	44,519,593,338	41,516,782,892	10,093,185	348,482,075	1,451,577,299	1,192,657,887

(a) FHLB Funding Agreements:

1.	Reported as GICs (captured in column 2)	\$	3,758,732,049
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)	\$	3 758 732 049

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		PARI 1	- Liability End of C	urrent Year					
		1	2	3	4	5	6	7	8
					Individual				Other Lines
		Total	Individual Life	Group Life	Annuities	Group Annuities	Accident & Health	Fraternal	Business
 Due and unpaid: 									
	1.1 Direct		9,772,638	1,907,990		1,471,258			
	1.2 Reinsurance assumed	7,371,605	6,869,433				502, 172		
	1.3 Reinsurance ceded	647,539	572,000	75,539					
	1.4 Net		16,070,071	1,832,451	5,294,415	1,471,258	502, 172		
2. In course of settlement:	:								
2.1 Resisted	2.11 Direct		3.486.057	1.150.000					
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded		1.500.000						
	2.14 Net				(b)				
	2.11100		(b)	(b)	(6)				
2.2 Other	2.21 Direct	564,821,415	365,546,090	145,103,651	5,958,872	23,170,082	25,042,720		
	2.22 Reinsurance assumed								
	2.23 Reinsurance ceded	191,305,397	190,617,874	655 , 120					
	2.24 Net				(b)5,958,872				
3. Incurred but unreported	d:	, ,				, ,			
	3.1 Direct	158,318,001	82,924,024	70,582,106			4,811,871		
	3.2 Reinsurance assumed		11,787,869	23,918,782					
	3.3 Reinsurance ceded								
	3.4 Net				(b)				
		, ,			()				
4. TOTALS	4.1 Direct	746,221,774	461,728,809	218,743,747	11,253,287	24,641,340	29,854,591		
	4.2 Reinsurance assumed								
	4.3 Reinsurance ceded								
	4.4 Net	802,021,663							

are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health \$ 1,522,272,008 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 74(1	z - incurred During	j tilo i oui					
	1	2	3	4	5	6	7	8
				Individual				Other Lines of
	Total	Individual Life (a)	Group Life (b)	Annuities	Group Annuities	Accident & Health	Fraternal	Business
Settlements During the Year:								
1.1 Direct		-, - , , -		630,506,823	1,027,629,275	349,117,208		
1.2 Reinsurance assumed			462,735,758			860,934		
1.3 Reinsurance ceded	678,600,953	616,747,483	5,152,676					
1.4 Net	(c)6,448,104,206	2,818,820,181	1,677,870,579	630,506,823	1,027,629,275	293,277,348		
2. Liability December 31, current year from Part 1:								
2.1 Direct	746,221,775	,		11,253,287		29,854,591		
2.2 Reinsurance assumed	281,311,747	223,870,201						
2.3 Reinsurance ceded		222,971,616	1,520,791			1,019,451		
2.4 Net	802,021,664	462,627,394	274, 162, 331	11,253,287	24,641,340	29,337,312		
3. Amounts recoverable from reinsurers December 31, current year		30,993,988	560,435			160 , 127		
4. Liability December 31, prior year:								
4.1 Direct	745,736,341	471,232,528	211,126,639	12,994,194	23,699,397	26,683,583		
4.2 Reinsurance assumed	239,273,621	167,943,325	70,828,123			502, 173		
4.3 Reinsurance ceded	154, 185, 367	151,824,880	1,533,749			826,738		
4.4 Net	830,824,595	487,350,973	280,421,013	12,994,194	23,699,397	26,359,018		
5. Amounts recoverable from reinsurers December 31, prior year	17,039,305	16,055,556	821,180			162,569		
6. Incurred Benefits								
6.1 Direct	6,279,739,110	3,042,209,154	1,227,904,606	628,765,916	1,028,571,218	352,288,216		
6.2 Reinsurance assumed		439,781,667	448,847,009			860,933		
6.3 Reinsurance ceded	764,602,689	702,832,651	4,878,973			56,891,065		
6.4 Net	6,404,626,030	2,779,158,170	1,671,872,642	628,765,916	1,028,571,218	296,258,084		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	 7,615,658	in Line 1.1	1,\$1	3,841,861	in Line 1.4.
	\$ 12,944,239	in Line 6.1	I, and \$2	1,827,842	in Line 6.4.
(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	 1,301,883	in Line 1.1	I, \$	1,301,883	in Line 1.4.
	\$ 1.301.883	in Line 6.1	I and \$	1.301.883	in Line 6.4

EXHIBIT OF NON-ADMITTED ASSETS

	EXHIBIT OF NON-ADMITTE	1	2	3
		Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)		140Hadilitted 7133et3	(001. 2 001. 1)
	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
0.	3.1 First liens			
	3.2 Other than first liens.			
4.	Real estate (Schedule A):			
٠.	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			
J.	(Schedule DA)			
6.	Contract loans	1,566,904	2,107,102	540 , 198
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	79,317,176	184,589,041	105,271,865
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)	402,418,205	1, 195,925,312	793,507,107
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	8.922.795	6.191.618	(2.731.177)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due .			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17	Amounts receivable relating to uninsured plans			
	Current federal and foreign income tax recoverable and interest thereon			
	Net deferred tax asset			
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			
25.	Aggregate write-ins for other-than-invested assets	1, 100,049,972		(476,619,715)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,817,595,973	2,789,822,976	(27,772,997)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	2,817,595,973	2,789,822,976	(27,772,997)
	DETAILS OF WRITE-INS	, , , , , , , , , ,	, -, ,-	, , , , , , , , ,
1101.	52.7.125 S. WALL INC			
1102.				
1102.				
	Summary of remaining write-ins for Line 11 from overflow page			
1198.				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	067 000 040	474 000 700	(400,000,000)
2501.	Overfunded pension and postretirement assets		474,626,730	(493,362,283)
2502.	Suspense and clearing		202,238,003	51, 189, 432
2503.	Miscellaneous		32,220,760	(31, 108, 340)
2598.	Summary of remaining write-ins for Line 25 from overflow page		-	(3,338,524)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,185,849,972	709,230,257	(476,619,715)

1. Summary of Significant Accounting Policies and Going Concern

A. The accompanying financial statements of New York Life Insurance Company ("the Company") have been prepared using accounting practices prescribed by the New York State Department of Financial Services ("NYSDFS" or "the Department").

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

, ,	SSAP#	F/S Page	F/S Line #	2024	2023
Net Income					
(1) Net income, New York State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 470,197,582	\$ 27,777,006
(2) State prescribed practices that increase/(decrease) NAIC SAP:					
NYSDFS Regulation No. 213 principle-based reserving and No. 151 minimum life and annuity reserves*	51R	3	1	(64,444,241)	(62,612,103)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	14,014,475	7,705,515
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	(3,155,296)	423,921
(3) State permitted practices that increase/(decrease) NAIC SAP:					
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 523,782,644	\$ 82,259,673
Capital and Surplus (5) Statutory capital and surplus, New York State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 26,427,441,247	\$ 25,294,076,431
(6) State prescribed practices that increase/(decrease) NAIC SAP:	***	^^^	***	\$ 20,42 <i>1</i> ,441,24 <i>1</i>	\$ 25,294,076,431
NYSDFS Regulation No. 213 principle-based reserving and No. 151 minimum life and annuity reserves*	51R	3	1	(220,149,824)	(155,705,583)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	(110,352,927)	(124,367,402)
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	57,637,387	60,792,683
(7) State permitted practices that increase/(decrease) NAIC SAP:					
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 26,700,306,611	\$ 25,513,356,733

^{*} NYSDFS Regulation 213 subjects principle-based valuations as prescribed by the valuation manual to minimum New York State requirements; NYSDFS Regulation 151 prescribes rules and guidelines for performing valuations of annuity, single premium life insurance, guaranteed interest contract and other deposit reserves.

- **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. Premiums on guaranteed interest contracts ("GICs") with purchase rate guarantees, which introduce an element of mortality risk, are recorded as income when received. 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 \$1,136,739,427.

The liability for dividends to policyholders consists principally of dividends expected to be paid during the subsequent year. The allocation of dividends is approved annually by the Board of Directors and is determined by means of formulas, which reflect the relative contribution of each group of policies to divisible surplus.

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.

^{**} NYSDFS Circular Letter No. 11 (2010) clarified the accounting for deferred premium assets when reinsurance is involved.

^{***} NYSDFS Regulation 172 was amended to allow for the admission of an unearned reinsurance premium asset.

- (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 if they meet certain criteria stipulated by the NYSDFS. 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.
- (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 and home office properties are 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 and home office properties 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. 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 NAIC SAP 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) Limited partnerships and limited liability companies which have admissible audits are carried at the underlying audited equity of the investee. 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-thantemporary, 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, other income for hedges of liabilities, and net realized capital gains and losses for hedges of net investments in foreign operations. 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.

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) The Company anticipates investment income as a factor in the premium deficiency calculation for certain long-term care policies in accordance with SSAP No. 54, "Individual and Group Accident and Health Policies". Premium deficiency calculations do not apply to the Company's other accident and health products.
- (11) Unpaid losses and loss adjustment expenses for accident and health contracts include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.
- (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 \$324,705 from unrealized losses to realized losses 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 \$102,368,405 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 \$866,504,485 (including \$62,831,055 from Separate Accounts)and \$470,664,806 (including \$35,844,612 from Separate Accounts) 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.

Prior Period Corrections

Not Applicable.

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
Life Insurance Company of North America	December 31, 2020	\$5,974,793,208	\$4,101,037,417	\$1,931,888,141	\$2,103,397,781	\$404,237,075	\$2,175,512,361	97%
New York Life Group Insurance Company of NY	December 31, 2020	219,809,342	126,123,800	126,123,800	70,037,741	13,770,349	207,211,123	34%
Stone Ridge Holdings Group LLC	January 3, 2017	150,000,000	132,038,420	132,038,420	26,407,684	13,203,842	121,613,406	22%
Fairview Capital Partners LLC	April 5, 2024	10,000,000	4,840,950	4,840,950	4,598,903	242,048	9,939,491	46%

B. Statutory Merger

Not applicable.

C. Assumption Reinsurance

Not applicable.

D. Impairment Loss

Not applicable.

$\textbf{E.} \ \textbf{Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill}$

As required under NAIC SAP, goodwill is limited in the aggregate to 10% of the acquiring entity's capital and surplus, adjusted to exclude any net positive goodwill, electronic database processing equipment and operating system software, and net deferred tax assets. The table below shows the calculation of the Company's adjusted surplus for purposes of the goodwill admissibility calculation:

	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital and surplus	\$ 25,294,076,431	xxx
Less:		
(2) Admitted positive goodwill	2,131,222,713	xxx
(3) Admitted EDP equipment and operating system software	34,203,425	xxx
(4) Admitted net deferred taxes	1,902,569,968	xxx
(5) Adjusted capital and surplus	21,226,080,325	xxx
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10%) $$	2,122,608,033	xxx
(7) Current period reported admitted goodwill	XXX	2,122,608,033
(8) Current period admitted goodwill as a % of prior period adjusted capital and surplus	xxx	10 %

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (a) 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.
- (b) 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 57.4%). 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 21.4%).
- (c) Taxes, assessments and any amounts advanced and not included in the mortgage loan total were \$2,234,934 and \$631,447 for the years ended December 31, 2024 and 2023, respectively.
- (d) 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			c	Con	nmercial						
		F	<u>arm</u>	Ins	ured		All Other	<u>In</u>	sured		All Other	_	<u>Mezzanine</u>		<u>Total</u>
a. C	urrent Year														
1.															
	(a) Current	\$	_	\$	_	\$	411,399	\$	_	\$2	2,989,548,320	\$	465,454,694	\$2	23,455,414,413
	(b) 30 - 59 days past due	\$	_	\$	_	\$	41,990	\$	_	\$	225,059,840	\$	_	\$	225,101,830
	(c) 60 - 89 days past due	\$	_	\$	_	\$	_	\$	_	\$	· · · —	\$	_	\$	_
	(d) 90 - 179 days past due	\$	_	\$	_	\$	_	\$	_	\$	96,828,846	\$	_	\$	96,828,846
	(e) 180+ days past due	\$	_	\$	_	\$	_	\$	_	\$	8,840,000	\$	_	\$	8,840,000
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		— %)	— %)	— %		— %	ò	— %	6	— %)	— %
5.	Participant or co-lender in a mortgage loan agreement														
	(a) Recorded investment	\$	_	\$	_	\$	_	\$	_	\$	2,328,737,911	\$	22,978,003	\$	2,351,715,914
b. P	rior Year														
1.	Recorded investment (all)														
	(a) Current	\$	_	\$	_	\$	600,642	\$	_	\$2	21,436,097,665	\$	427,447,346	\$2	21,864,145,653
	(b) 30 - 59 days past due	\$	_	\$	_	\$	_	\$	_	\$	62,474,943	\$	_	\$	62,474,943
	(c) 60 - 89 days past due	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_
	(d) 90 - 179 days past due	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_	\$	_
	(e) 180+ days past due	\$	_	\$	_	\$	_	\$	_	\$	177,000,000	\$	_	\$	177,000,000
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		— %)	— %)	— %		— %	ò	— %	0	— %)	— %
5.	Participant or co-lender in a mortgage loan agreement														
	(a) Recorded investment	\$	_	\$	_	\$	_	\$	_	\$	2,418,111,603	\$	22,905,250	\$	2,441,016,853

(e) 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:

					Reside		sidential		Com	mercial		
		<u>Fa</u>	<u>Farm</u>		Insured		Other	Insured		All Other	<u>Mezzanine</u>	<u>Total</u>
a. C	urrent Year											
1.	With allowance for credit losses	\$	_	\$	_	\$	_	\$	_	\$ 83,040,000	\$ —	\$ 83,040,000
2.	No allowance for credit losses		_		_				_	133,490,206		133,490,206
3.	Total (1 + 2)	\$	_	\$	_	\$		\$	_	\$216,530,206	\$ —	\$216,530,206
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. P	rior Year											
1.	With allowance for credit losses	\$	_	\$	_	\$	_	\$	_	\$228,084,089	\$ —	\$228,084,089
2.	No allowance for credit losses		_		_				_	177,000,000	_	177,000,000
3.	Total (1 + 2)	\$	_	\$	_	\$		\$	_	\$405,084,089	\$ —	\$405,084,089
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	\$	_	\$	_	\$	_	\$	_	\$ —	\$ —	\$ —

(f) 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									
		<u>Farm</u>	<u>lr</u>	nsured	Α	II Other		Insured		All	l Other	Mezza	<u>nine</u>		<u>Total</u>
a. (Current Year														
1.	Average recorded investment	\$ _	\$	_	\$	_	5	5 –	_	\$194	,357,062	\$	_	\$19	94,357,06
2.	Interest income recognized	\$ _	\$	_	\$	_	5	5 –	_	\$ 5	,826,854	\$	_	\$ 5	,826,854
3.	Recorded investments on nonaccrual status	\$ _	\$	_	\$	_	5	S –	_	\$ 70	,368,846	\$	_	\$70	0,368,846
4.	Amount of interest income recognized using a cash-basis method of accounting	\$ _	\$	_	\$	_	9	S –	_	\$	807,930	\$	_	\$	807,930
b. F	Prior Year														
1.	Average recorded investment	\$ _	\$	_	\$	_	5	5 –	_	\$218	3,624,559	\$	_	\$2	18,624,55
2.	Interest income recognized	\$ _	\$	_	\$	_	5	5 –	_	\$ 20	,082,530	\$	_	\$20	0,082,530
3.	Recorded investments on nonaccrual status	\$ _	\$	_	\$	_	5	S –	_	\$214	1,200,000	\$	_	\$2	14,200,00
4.	Amount of interest income recognized using a cash-basis method of accounting	\$ _	\$	_	\$	_	5	s –	_	\$ 17	,162,036	\$	_	\$17	7,162,036

(g) Allowance for credit losses:

		December 31, 2024	December 31, 2023
a.	Balance at beginning of period	\$ (70,938,831) \$	_
b.	Additions charged to operations	(121,070,222)	(70,938,831)
C.	Direct write-downs charged against the allowance	225,929,799	_
d.	Recoveries of amounts previously charged off	(174,466,274)	<u> </u>
e.	Balance at end of period	\$ (243,472,578) \$	(70,938,831)

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

		Dec	ember 31, 2024
a.	Aggregate amount of mortgage loans derecognized	\$	60,560,000
b.	Real estate collateral recognized	\$	_
c.	Other collateral recognized	\$	_
d.	Receivables recognized from a government guarantee of the foreclosed mortgage loan	\$	_

(i) 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.

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	Acc	count	Separate Account				
		<u>Dece</u>	mber 31, 2024	<u>De</u>	cember 31, 2023	<u>De</u>	cember 31, 2024	D	ecember 31, 2023	
(1)	The total recorded investment in restructured debt, as of year-end	\$	102,074,875	\$	1,682,840	\$	850,537	\$	_	
(2)	The realized capital losses related to this debt	\$	55,450,156	\$	499,322	\$	291,590	\$	_	
(3)	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	\$	_	\$	_	\$	_	\$	_	

(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.

- (2) The Company do 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.
- (3) The following table lists each loan-backed and structured 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)	(2)	(3)	(4)	(5)	(6)	(7)
	Amortized Cost Before Current Period	Present Value of Projected Cash	Current Period	Amortized Cost After		Financial Statement
CUSIP ¹	OTTI	Flows	Recognized OTTI	ОТТІ	Fair Value	Reporting Period
General Accou				• •=		10/01/0001
059469AF3	\$ 667,253				•	12/31/2024
05946XF65	75,499	75,261	238	75,261	68,811	12/31/2024
05953YAA9	153,058	152,558	500	152,558	141,289	12/31/2024
1248MBAJ4	862,836	857,648	5,188	857,648	752,288	12/31/2024
1248MBAL9	244,473	243,002	1,471	243,002	211,411	12/31/2024
12628KAF9	169,315	162,410	6,905	162,410	143,693	12/31/2024
12628LAJ9	209,069	197,959	11,110	197,959	187,069	12/31/2024
126384AQ9	1,085,707	1,045,221	40,486	1,045,221	955,481	12/31/2024
12638PAE9 12667FJ48	260,627 751,717	258,290 748,215	2,337 3,502	258,290 748,215	209,263 682,867	12/31/2024 12/31/2024
12667FJ55	475,125	472,779	2,346	472,779	426,191	12/31/2024
12667G6W8	1,981,975	1,966,238	15,737	1,966,238	1,756,508	12/31/2024
12667GKK8	320,666	316,738	3,928	316,738	289,214	12/31/2024
12667GXM0	608,886	595,988	12,898	595,988	543,694	12/31/2024
12667GXN8	1,926,339	1,887,407	38,932	1,887,407	1,741,894	12/31/2024
12668AMN2	205,255	203,333	1,922	203,333	181,066	12/31/2024
126694DT2	75,361	74,003	1,358	74,003	58,964	12/31/2024
126694LD8	577,985	574,083	3,902	574,083	516,508	12/31/2024
17309YAF4	823,185	821,365	1,820	821,365	732,101	12/31/2024
225470VG5	232,184	230,169	2,015	230,169	221,210	12/31/2024
3622E8AC9	120,792	118,348	2,444	118,348	108,339	12/31/2024
3622E8AF2	860,543	839,322	21,221	839,322	786,383	12/31/2024
3622ELAG1	559,016	543,611	15,405	543,611	506,529	12/31/2024
3622EUAB2	70,929	70,468	461	70,468	66,649	12/31/2024
3622EUAC0	375,418	372,974	2,444	372,974	355,602	12/31/2024
3622EUAF3	291,473	289,818	1,655	289,818	279,728	12/31/2024
3622MPAT5	718,529	713,647	4,882	713,647	622,872	12/31/2024
362375AF4	2,810,106	2,770,209	39,897	2,770,209	2,697,355	12/31/2024
36244SAF5	196,509	194,104	2,405	194,104	177,314	12/31/2024
45660LSY6	1,890,686	1,763,449	127,237	1,763,449	1,676,286	12/31/2024
466247ZQ9	937,249	931,087	6,162	931,087	797,745	12/31/2024
46627MEA1	275,824	269,903	5,921	269,903	244,237	12/31/2024
46630MAG7	135,005	132,969	2,036	132,969	113,222	12/31/2024
53947LAG3	11,299,774	9,235,493	2,064,281	9,235,493	11,299,774	12/31/2024
55265K4Y2	5,999	4,269	1,730	4,269	939	12/31/2024
57643MCG7	128,252	127,850	402	127,850	125,295	12/31/2024
61749EAD9	136,622	134,734	1,888	134,734	120,547	12/31/2024
61749EAE7	54,116	53,349	767	53,349	48,180	12/31/2024
61749EAH0	414,518	409,126	5,392	409,126	361,752	12/31/2024
61750YAD1	324,322	317,453	6,869	317,453	308,163	12/31/2024
61750YAE9	396,833	388,698	8,135	388,698	384,895	12/31/2024
61750YAJ8	434,036	424,930	9,106	424,930	415,006	12/31/2024
61751JAH4	226,602	221,869	4,733	221,869	207,395	12/31/2024
61751JAJ0	225,389	220,709	4,680	220,709	207,333	12/31/2024
61752RAJ1	209,300	204,925	4,375	204,925	199,152	12/31/2024
61752RAM4	823,807	806,827	16,980	806,827	785,305	12/31/2024
76114QAC9	2,617,013	2,579,805	37,208	2,579,805	2,307,888	12/31/2024
007034BN0	716,215	638,981	77,234	638,981	627,359	9/30/2024
059469AF3	683,245	674,331	8,914	674,331	647,924	9/30/2024
05946XF65	75,519	75,499	20	75,499	71,322	9/30/2024
12627HAK6	399,897	398,763	1,134	398,763	359,602	9/30/2024
12628KAF9	174,538	170,521	4,017	170,521	153,506	9/30/2024
12628LAJ9	218,122	210,031	8,091	210,031	195,840	9/30/2024
12629EAD7	28,931	28,054	877	28,054	22,368	9/30/2024
126384AQ9	1,119,584	1,113,917	5,667	1,113,917	1,036,189	9/30/2024
12667FJ48	774,132	755,173	18,959	755,173	701,881	9/30/2024
12667FJ55	488,979	477,308	11,671	477,308	438,058	9/30/2024
12667G6W8	2,040,582	2,020,568	20,014	2,020,568	1,831,224	9/30/2024

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)	
CUSIP ¹	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period	
12667GXM0	624,491	613,539	10,952	613,539	562,334	9/30/2024	
12667GXN8	1,975,670	1,942,332	33,338	1,942,332	1,801,686	9/30/2024	
126694DT2	76,607	75,603	1,004	75,603	61,538	9/30/2024	
126694LD8	587,922	578,651	9,271	578,651	535,186	9/30/2024	
17309BAB3	29,887	29,273	614	29,273	27,800	9/30/2024	
225470M67	305,584	304,779	805	304,779	264,586	9/30/2024	
36228F3Q7	194	193	1	193	193	9/30/2024	
3622ELAG1	573,136	561,290	11,846	561,290	523,666	9/30/2024	
3622EUAF3	298,909	292,748	6,161	292,748	289,056	9/30/2024	
3622MPAT5	732,805	726,022	6,783	726,022	648,148	9/30/2024	
362375AF4	2,842,969	2,819,926	23,043	2,819,926	2,777,134	9/30/2024	
36244SAF5	202,813	198,309	4,504	198,309	185,888	9/30/2024	
45660LLQ0	32,849	32,317	532	32,317	31,352	9/30/2024	
46630MAG7	137,758	136,767	991	136,767	120,208	9/30/2024	
53947LAG3	11,944,402	11,315,804	628,598	11,315,804	11,315,804	9/30/2024	
53948TAD2	10,846,366	0	10,846,366	0	0	9/30/2024	
55265K4S5	584,671	581,237	3,434	581,237	581,902	9/30/2024	
59020UXH3	509,489	480,485	29,004	480,485	395,441	9/30/2024	
61749EAD9	140,988	137,922	3,066	137,922	127,831	9/30/2024	
61749EAE7	55,826	54,631	1,195	54,631	51,095	9/30/2024	
61749EAH0	427,071	419,698	7,373	419,698	383,510	9/30/2024	
61750YAD1	329,545	324,589	4,956	324,589	316,623	9/30/2024	
61750YAE9	403,238	397,160	6,078	397,160	395,479	9/30/2024	
61750YAJ8	441,029	434,394	6,635	434,394	426,392	9/30/2024	
61751JAH4	229,012	228,937	75	228,937	214,431	9/30/2024	
61751JAJ0	227,778	227,712	66	227,712	214,370	9/30/2024	
61752RAH5	144,289	141,418	2,871	141,418	136,750	9/30/2024	
61752RAJ1	214,668	210,436	4,232	210,436	205,055	9/30/2024	
61752RAM4	846,576	827,254	19,322	827,254	807,914	9/30/2024	
76114QAC9	2,622,456	2,617,013	5,443	2,617,013	2,366,267	9/30/2024	
L2287*AA5	3,870,908	3,417,069	453,839	3,417,069	3,595,924	9/30/2024	
L2287*AB3	2,687,816	2,301,701	386,115	2,301,701	2,422,172	9/30/2024	
L2287*AC1	9,263,877	7,944,380	1,319,497	7,944,380	8,360,250	9/30/2024	
05946XF65	76,221	75,519	702	75,519	67,427	6/30/2024	
12628KAF9	177,052	175,820	1,232	175,820	154,225	6/30/2024	
12628LAJ9	224,574	221,275	3,299	221,275	204,611	6/30/2024	
12667FJ55	489,950	489,411	539	489,411	426,972	6/30/2024	
12667G6W8	2,098,309	2,081,287	17,022	2,081,287	1,818,204	6/30/2024	
12667GKK8	342,882	339,782	3,100	339,782	303,286	6/30/2024	
12668AMN2	220,380	219,777	603	219,777	194,473	6/30/2024	
126694DT2	81,783	77,075	4,708	77,075	60,661	6/30/2024	
126694LD8	593,346	588,514	4,832	588,514	536,130	6/30/2024	
17029PAA3	4,825,498	4,726,982	98,516	4,726,982	4,726,982	6/30/2024	
17309BAB3	30,982	30,409	573	30,409	27,710	6/30/2024	
17309YAF4	850,225	846,680	3,545	846,680	738,588	6/30/2024	
225470M67	314,116	310,059	4,057	310,059	258,215	6/30/2024	
225470VG5	293,395	272,347	21,048	272,347	261,336	6/30/2024	
3622E8AC9	127,022	122,682	4,340	122,682	105,917	6/30/2024	
3622E8AF2	903,176	870,693	32,483	870,693	776,235	6/30/2024	
3622ELAG1	577,918	575,626	2,292	575,626	510,053	6/30/2024	
3622EUAB2	72,376	71,417	959	71,417	67,836	6/30/2024	
3622EUAC0	383,057	378,003	5,054	378,003	361,953	6/30/2024	
3622EUAF3	304,029	300,205	3,824	300,205	282,450	6/30/2024	
36244SAF5	211,788	206,036	5,752	206,036	186,452	6/30/2024	
45660LLQ0	36,242	35,358	884	35,358	32,724	6/30/2024	
45660LSY6	2,013,611	1,987,148	26,463	1,987,148	1,804,485	6/30/2024	
46630MAG7	139,774	139,228	546	139,228	118,027	6/30/2024	
55265K4S5	636,308	590,311	45,997	590,311	565,259	6/30/2024	
55265K4V8	45,535	11,120	34,415	11,120	41,087	6/30/2024	
55265K4W6	19,445	2,505	16,940	2,505	17,447	6/30/2024	
57643MCG7	131,549	131,499	50	131,499	131,285	6/30/2024	
61749EAD9	145,790	142,199	3,591	142,199	126,579	6/30/2024	
61749EAE7	57,696	56,306	1,390	56,306	50,596	6/30/2024	
OTTHOLINET	442,266	431,880	10,386	431,880	379,068	6/30/2024	

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4) (5)		(6)	(7)	
()	Amortized Cost	Present Value of	()	Amortized	(-)	()	
CUSIP1	Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Cost After OTTI	Fair Value	Financial Statement Reporting Period	
61750YAD1	332,787	330,915	1,872	330,915	309,195	6/30/2024	
61750YAE9	407,096	404,914	2,182	404,914	386,214	6/30/2024	
61750YAJ8	445,310	442,862	2,448	442,862	416,383	6/30/2024	
61751JAH4	233,299	230,410	2,889	230,410	210,446	6/30/2024	
61751JAJ0	232,031	229,168	2,863	229,168	210,389	6/30/2024	
61752RAH5	147,367	146,032	1,335	146,032	134,538	6/30/2024	
61752RAJ1	219,207	217,260	1,947	217,260	201,741	6/30/2024	
61752RAM4	862,586	854,468	8,118	854,468	795,661	6/30/2024	
61947DAA7	3,692,586	3,692,584	2	3,692,584	3,124,551	6/30/2024	
76114QAC9	2,626,589	2,622,455	4,134	2,622,455	2,301,450	6/30/2024	
059469AF3	852,576	693,409	159,167	693,409	647,567	3/31/2024	
059515AE6	24,720	24,708	12	24,708	24,034	3/31/2024	
05953YAA9	170,751 1,030,896	161,269	9,482 115,413	161,269	146,765 818,891	3/31/2024	
1248MBAJ4 1248MBAL9	289,334	915,483	29,946	915,483	•	3/31/2024 3/31/2024	
1246WBAL9	519,888	259,388 405,917	113,971	259,388 405,917	230,128 359,908	3/31/2024	
12628KAF9	244,554	179,537	65,017	179,537	161,894	3/31/2024	
12628LAJ9	336,199	226,615	109,584	226,615	208,804	3/31/2024	
12629EAD7	34,192	29,839	4,353	29,839	23,599	3/31/2024	
126384AQ9	1,480,623	1,201,192	279,431	1,201,192	1,093,447	3/31/2024	
12638PAE9	297,563	264,272	33,291	264,272	214,615	3/31/2024	
12667FJ48	929,453	798,312	131,141	798,312	720,820	3/31/2024	
12667FJ55	585,965	504,656	81,309	504,656	449,878	3/31/2024	
12667G6W8	2,194,542	2,129,728	64,814	2,129,728	1,893,638	3/31/2024	
12667G7X5	346,763	325,041	21,722	325,041	315,168	3/31/2024	
12667GKK8	352,464	351,821	643	351,821	313,862	3/31/2024	
12667GXM0	685,722	659,625	26,097	659,625	586,529	3/31/2024	
12667GXN8	2,162,969	2,087,587	75,382	2,087,587	1,880,781	3/31/2024	
12668AMN2	231,254	223,553	7,701	223,553	199,103	3/31/2024	
126694DT2	124,861	100,308	24,553	100,308	82,966	3/31/2024	
126694EK0 126694LD8	2,037,715	1,773,411	264,304	1,773,411	1,693,822 554,125	3/31/2024	
161546GK6	622,738 1,353,373	602,892 1,353,018	19,846 355	602,892 1,353,018	1,276,416	3/31/2024 3/31/2024	
17029PAA3	4,951,381	4,825,499	125,882	4,825,499	4,825,499	3/31/2024	
17309BAB3	34,526	31,308	3,218	31,308	28,264	3/31/2024	
17309YAF4	1,343,618	1,184,183	159,435	1,184,183	1,148,088	3/31/2024	
225470M67	352,316	316,747	35,569	316,747	261,207	3/31/2024	
225470VG5	357,101	317,160	39,941	317,160	298,535	3/31/2024	
3622E8AC9	148,678	128,215	20,463	128,215	107,889	3/31/2024	
3622E8AF2	1,113,770	911,689	202,081	911,689	791,128	3/31/2024	
3622ELAG1	737,121	582,936	154,185	582,936	530,357	3/31/2024	
3622EUAB2	90,712	73,047	17,665	73,047	68,888	3/31/2024	
3622EUAC0	487,843	386,621	101,222	386,621	367,176	3/31/2024	
3622EUAF3	375,984	306,734	69,250	306,734	288,012	3/31/2024	
3622MPAT5	764,999	738,466	26,533	738,466	634,298	3/31/2024	
362334MD3	38,177	32,584	5,593	32,584	34,694	3/31/2024	
362375AF4 36244SAF5	3,960,334 235,590	2,888,565 214,702	1,071,769 20,888	2,888,565 214,702	2,893,103 190,098	3/31/2024 3/31/2024	
45660LLQ0	37,545	36,595	950	36,595	33,188	3/31/2024	
45660LSY6	2,151,497	2,033,350	118,147	2,033,350	1,852,280	3/31/2024	
46630MAD4	62,379	43,424	18,955	43,424	60,042	3/31/2024	
46630MAG7	153,248	143,546	9,702	143,546	122,969	3/31/2024	
57643MCG7	135,900	134,001	1,899	134,001	134,683	3/31/2024	
61749EAD9	173,534	146,794	26,740	146,794	135,471	3/31/2024	
61749EAE7	66,703	58,101	8,602	58,101	53,829	3/31/2024	
61749EAH0	501,031	444,998	56,033	444,998	404,973	3/31/2024	
61750YAB5	24,883	20,473	4,410	20,473	21,096	3/31/2024	
61750YAD1	405,884	335,967	69,917	335,967	316,256	3/31/2024	
61750YAE9	500,756	411,051	89,705	411,051	395,039	3/31/2024	
61750YAJ8	542,969	449,588	93,381	449,588	425,890	3/31/2024	
61751JAH4	299,304	236,976	62,328	236,976	217,503	3/31/2024	
61751JAJ0	297,860	235,696	62,164	235,696	217,444	3/31/2024	
61752RAH5 61752RAJ1	169,840 254,776	148,837 221,401	21,003 33,375	148,837 221,401	137,012 205,452	3/31/2024 3/31/2024	
O I I DZINAJ I	204,770	22 1, 4 0 1	55,575	22 1,4U l	200,402	3/3 1/2024	

(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Amortized Cost Before Current Period	Present Value of Projected Cash	Current Period	Amortized Cost After		Financial Statement
CUSIP ¹	OTTI	Flows	Recognized OTTI	OTTI	Fair Value	Reporting Period
61752RAM4	1,024,600	871,067	153,533	871,067	810,674	3/31/2024
61946UAA0	1,177,261	1,176,802	459	1,176,802	1,122,701	3/31/2024
61947DAA7	7,389,858	7,303,603	86,255	7,303,603	6,158,895	3/31/2024
69336QAL6	1,566,330	1,381,505	184,825	1,381,505	1,493,684	3/31/2024
69337VAE0	916,508	675,533	240,975	675,533	720,766	3/31/2024
76114CAD8	240,742	199,997	40,745	199,997	219,174	3/31/2024
76114QAC9	2,772,620	2,652,486	120,134	2,652,486	2,354,848	3/31/2024
87222PAD5 93935YAA8	303,486 376,603	201,749 371,084	101,737 5,519	201,749 371,084	226,190 302,932	3/31/2024 3/31/2024
Subtotal- General						
Account	XXX	XXX	22,254,964	XXX	XXX	
Guaranteed S	eparate Accounts					
059469AF3	\$ 602,315	\$ 588,432	\$ 13,883	\$ 588,432	\$ 546,569	12/31/2024
05953YAA9	608,037	606,043	1,994	606,043	561,114	12/31/2024
1248MBAL9	977,895	972,010	5,885	972,010	845,644	12/31/2024
12628KAF9	406,356	389,784	16,572	389,784	344,863	12/31/2024
12628LAJ9	278,758	263,945	14,813	263,945	249,426	12/31/2024
17309YAF4	470,391	469,351	1,040	469,351	418,344	12/31/2024
3622E8AC9	241,585	236,696	4,889	236,696	216,678	12/31/2024
3622E8AF2	215,136	209,831	5,305	209,831	196,596	12/31/2024
3622ELAG1	573,516	554,291	19,225	554,291	519,091	12/31/2024
36244SAC2	533,394	525,828	7,566	525,828	468,985	12/31/2024
46628BBD1	96,660	95,243	1,417	95,243	72,393	12/31/2024
46630MAG7	540,022	531,878	8,144	531,878	452,888	12/31/2024
61749EAD9	218,595	215,575	3,020	215,575	192,875	12/31/2024
61749EAH0	221,075	218,200	2,875	218,200	192,934	12/31/2024
61750YAD1	321,218	314,515	6,703	314,515	308,163	12/31/2024
61750YAJ8	306,378	299,950	6,428	299,950	292,946	12/31/2024
61751JAH4	283,252	277,336	5,916	277,336	259,244	12/31/2024
61751JAJ0	281,736	275,886	5,850	275,886	259,166	12/31/2024
007034BN0	895,267	798,726	96,541	798,726	784,199	9/30/2024
059469AF3	616,741	608,705	8,036	608,705	585,221	9/30/2024
12627HAK6	398,612	397,489	1,123	397,489	359,602	9/30/2024
12628KAF9	418,891	409,250	9,641	409,250	368,415	9/30/2024
12628LAJ9	290,830	280,041	10,789	280,041	261,119	9/30/2024
17309BAB3	146,180	143,176	3,004	143,176	135,971	9/30/2024
3622ELAG1	588,012	575,849	12,163	575,849	536,653	9/30/2024
36244SAC2	550,345	538,277	12,068	538,277	491,613	9/30/2024
45660LLQ0	92,135	90,642	1,493	90,642	87,910	9/30/2024
46628BBD1	100,144	97,255	2,889	97,255	72,859	9/30/2024
46630MAG7	551,035	547,070	3,965	547,070	480,831	9/30/2024
61749EAD9	225,580	220,675	4,905	220,675	204,530	9/30/2024
61749EAH0	227,771	223,839	3,932	223,839	204,538	9/30/2024
61750YAD1	326,396	321,483	4,913	321,483	316,623	9/30/2024
61750YAJ8	311,314	306,631	4,683	306,631	300,982	9/30/2024
61751JAH4	286,265	286,171	94	286,171	268,039	9/30/2024
61751JAJ0	284,722	284,640	82	284,640	267,962	9/30/2024
12628KAF9	424,923	421,967	2,956	421,967	370,141	6/30/2024
12628LAJ9	299,431	295,033	4,398	295,033	272,815	6/30/2024
17309BAB3	151,535	148,732	2,803	148,732	135,530	6/30/2024
17309YAF4	485,843	483,817	2,026	483,817	422,051	6/30/2024
3622E8AC9	254,043	245,364	8,679	245,364	211,835	6/30/2024
3622E8AF2	225,794	217,673	8,121	217,673	194,059	6/30/2024
3622ELAG1	592,928	590,567	2,361	590,567	522,702	6/30/2024
36244SAC2	560,008	559,094	914	559,094	493,068	6/30/2024
38237JAA1	7,772,760	7,772,758	2	7,772,758	6,401,936	6/30/2024
45660LLQ0	101,655	99,171	2,484	99,171	91,759	6/30/2024
46630MAG7	559,097	556,914	2,183	556,914	472,109	6/30/2024
61749EAD9	233,263	227,518	5,745	227,518	202,526	6/30/2024
61749EAH0	235,875	230,336	5,539	230,336	202,169	6/30/2024
61750YAD1	329,562	327,752	1,810	327,752	309,195	6/30/2024
61750YAJ8	314,335	312,608	1,727	312,608	293,918	6/30/2024
3173017100	017,000	312,000	1,121	312,000	200,010	0,00,2024

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP ¹	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
61751JAH4	291,624	288,013	3,611	3,611 288,013 263,05		6/30/2024
61751JAJ0	290,039	286,460	3,579	286,460	262,986	6/30/2024
61946TAA3	3,266,888	3,266,887	1	3,266,887	2,679,850	6/30/2024
059469AF3	769,672	625,920	143,752	625,920	584,899	3/31/2024
059515AE6	494,414	494,167	247	494,167	480,679	3/31/2024
05953YAA9	678,559	640,654	37,905	640,654	582,865	3/31/2024
1248MBAL9	1,157,337	1,037,554	119,783	1,037,554	920,511	3/31/2024
12627HAK6	517,947	404,619	113,328	404,619	359,908	3/31/2024
12628KAF9	586,928	430,888	156,040	430,888	388,545	3/31/2024
12628LAJ9	448,266	302,154	146,112	302,154	278,405	3/31/2024
17309BAB3	168,867	153,127	15,740	153,127	138,240	3/31/2024
17309YAF4	511,041	491,803	19,238	491,803	430,641	3/31/2024
3622E8AC9	297,356	256,430	40,926	256,430	215,777	3/31/2024
3622E8AF2	278,442	227,922	50,520	227,922	197,782	3/31/2024
3622ELAG1	761,821	598,068	163,753	598,068	543,510	3/31/2024
36244SAC2	622,217	567,709	54,508	567,709	502,702	3/31/2024
45660LLQ0	105,410	102,645	2,765	102,645	93,058	3/31/2024
46630MAG7	612,989	574,182	38,807	574,182	491,876	3/31/2024
61749EAD9	277,653	234,870	42,783	234,870	216,754	3/31/2024
61749EAH0	267,217	237,332	29,885	237,332	215,985	3/31/2024
61750YAD1	405,434	332,731	72,703	332,731	316,256	3/31/2024
61750YAJ8	383,272	317,356	65,916	317,356	300,628	3/31/2024
61751JAH4	374,130	296,220	77,910	296,220	271,878	3/31/2024
61751JAJ0	372,325	294,620	77,705	294,620	271,805	3/31/2024
86745AAA4	2,664,480	2,494,727	169,753	2,494,727	2,605,305	3/31/2024
Subtotal- Guaranteed Separate Accounts	xxx	xxx	2,010,864	xxx	xxx	
Grand Total	xxx	XXX	\$ 24,265,828	XXX	xxx	

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 as of December 31, 2024:

	Less than	Less than 12 Months			or Greater	Total			
	Estimated Fair Value		Unrealized Losses	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses		
General Account	\$ 4,298,338,108	\$	104,692,804	\$17,165,330,492	\$2,042,294,100	\$ 21,463,668,600	\$2,146,986,904		
Guaranteed Separate Accounts	952,504,313		19,182,071	1,154,534,117	141,513,378	2,107,038,430	160,695,449		
Total	\$ 5,250,842,421	\$	123,874,875	\$18,319,864,609	\$2,183,807,478	\$ 23,570,707,030	\$2,307,682,353		

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

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

	eral Account Dollar urchase Agreements		Separate Accounts Dollar Repurchase Agreements		General Account Securities Lending
	Fair Value		Fair Value		Fair Value
Open	\$ _	\$	_	\$	685,430,706
30 days or less	_		_		_
31 to 60 days	_		56,180,301		_
61 to 90 days	_		_		_
Greater than 90 days					
Total Collateral Received	\$ 	\$	56,180,301	\$	685,430,706

- b. The Company has not sold or repledged collateral received from dollar repurchase or 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:

	neral Acc urchase				ccounts Dollar e Agreements	General Account Securities Lending			
	ortized ost	Faiı	^r Value	Amortized Cost Fair Value		Amortized Cost	Fair Value		
Open	\$ _	\$	_	\$ _	\$ —	\$ _	\$ _		
30 days or less	_		_	_	_	535,625,435	535,626,656		
31 to 60 days	_		_	56,273,905	56,273,905	14,950,839	14,953,109		
61 to 90 days	_		_	_	_	67,306,085	67,347,371		
91 to 120 days	_		_	_	_	17,776,922	17,776,922		
121 to 180 days	_		_	_	_	15,914,325	15,947,276		
181 to 365 days	_		_	_	_	5,000,000	5,000,000		
1 to 2 years	_		_	_	_	70,000,000	70,720,046		
2 to 3 years	_		_	_	_	_	_		
Greater than 3 years	_		_	_	_	_	_		
Total Collateral Reinvested	\$ 	\$		\$ 56,273,905	\$ 56,273,905	\$726,573,606	\$ 727,371,380		

- 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 it 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 \$370,665,718, 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 4.4%.

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maxi	mum Amount				
1.	Open - no maturity	\$ —	\$ —	\$ —	\$ _
2.	Overnight	\$ 924,290,261	\$ 990,048,093	\$ 569,906,553	\$ _
3.	2 days to 1 week	\$ —	\$ _	\$ _	\$ 546,107,357
4.	> 1 week to 1 month	\$ _	\$ _	\$ _	\$ _
5.	> 1 month to 3 months	\$ _	\$	\$ _	\$ _
6.	> 3 months to 1 year	\$ _	\$ _	\$	\$ —
7.	> 1 year	\$ —	\$ —	\$ —	\$ —
b. Endi	ng Balance				
1.	Open - no maturity	\$ —	\$ —	\$ —	\$
2.	Overnight	\$ 657,552,580	\$ 455,633,960	\$ 569,906,553	\$
3.	2 days to 1 week	\$ —	\$	\$	\$ 370,665,718
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	\$ 924,290,261 \$	990,048,093 \$	569,906,553 \$	546,107,357
b. Ending Balance	\$ 657.552.580 \$	455.633.960 \$	569.906.553 \$	370.665.718

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

		1		2	3	4	5	6	7	8
E	Ending Balance	Nor	ne	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Nonadmitted
a.	Bonds - FV	\$	_	\$370,665,718	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
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)	\$	_	\$370,665,718	\$	\$	\$	\$	\$	\$

(7) Collateral provided - secured borrowing

			First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maxi	mum Amount					
1.	Cash	\$	_	\$ _	\$ _	\$ _
2.	Securities (FV)	\$ 94	12,776,066	\$ 1,009,849,055	\$ 581,311,738	\$ 557,029,504
3.	Securities (BACV)	\$	_	\$ _	\$ _	\$ _
4.	Nonadmitted subset (BACV)	\$	_	\$ _	\$ _	\$ _
b. Endi	ng Balance					
1. (Cash	\$	_	\$ _	\$ _	\$ _
2.	Securities (FV)	\$ 67	70,703,836	\$ 464,765,578	\$ 581,311,738	\$ 378,090,019
3.	Securities (BACV)	\$	_	\$ _	\$ _	\$ _
4.	Nonadmitted subset (BACV)	\$	_	\$ _	\$ _	\$ _

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

		Amo	rtized Cost	Fair Value
a.	Overnight and continuous	\$	_	\$ _
b.	30 days or less	\$	_	\$ _
c.	31 to 90 days	\$	_	\$ _
d.	> 90 days	\$	378,090,019	\$ 378,090,019

- (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 December 31, 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 both 2024 and 2023, the Company did not recognize any realized gains 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 year 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 \$31,138,726 and \$28,762,460, respectively.
- (3) The balance of the investment recognized in other invested assets on Page 2 Assets at December 31, 2024 and 2023 was \$298,161,419 and \$273,925,043 respectively.
- (4) The LIHTC investments are periodically subject to regulatory reviews by housing authorities where the properties are located. The Company is not aware of any adverse issues related to such regulatory reviews.
- (5) The Company's investments in LIHTC did not exceed 10% of its admitted assets.
- (6)–(7) The Company had no impairments recorded on its LIHTC investments.

L. Restricted Assets

(1) Restricted assets (including pledged):

			Gross (Admi	tted and Non	admitted) Restric	ricted				Perce	ntage	
			Current Year									
	1	2	3	4	5	6	7	8	9	10	11	
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 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)	
Subject to ontractual bligation for which liability is ot shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	0.000 %	0.000 %	225,685,
Collateral held nder security nding greements	685,430,706	_	_	_	685,430,706	1,092,720,779	(407,290,073)	_	685,430,706	0.277 %	0.280 %	
. Subject to epurchase greements	_	_	_	_	_	_	_	_	-	0.000 %	0.000 %	
. Subject to everse epurchase greements	370,665,718	_	_	_	370,665,718	768,998,791	(398,333,073)	_	370,665,718	0.150 %	0.151 %	
Subject to ollar repurchase greements	_	_	56,445,882	_	56,445,882	6,109,531	50,336,351	_	56,445,882	0.023 %	0.023 %	
Subject to ollar reverse purchase greements	_	_	_	_	_	_	_	_	_	0.000 %	0.000 %	
Placed under ption contracts	_	_	_	_	_	_	_	_	_	0.000 %	0.000 %	
Letter stock or ecurities estricted as to ale - excluding HLB capital tock	198,968,230	_		_	198,968,230	181,802,888	17,165,342	_	198,968,230	0.080 %	0.081 %	
FHLB capital ock	214,790,100				214,790,100	186,045,100	28,745,000	_	214,790,100	0.087 %	0.088 %	
On deposit with cates	267,363,280	_	_	_	267,363,280	270,193,454	(2,830,174)	_	267,363,280	0.108 %	0.109 %	
On deposit ith other gulatory bodies	_	_	_	_	_	_	_	_	_	0.000 %	0.000 %	
Pledged ollateral to HLB (including ssets backing inding greements)	3,758,732,049	_	_	_	3,758,732,049	3,117,965,286	640,766,763	_	3,758,732,049	1.517 %	1.535 %	
i. Pledged as ollateral not aptured in other ategories	40,314,380	_	_	_	40,314,380	79,652,275	(39,337,895)	_	40,314,380	0.016 %	0.016 %	Prior Ye
n. Other estricted assets	7,352,006,434	_	_	_	7,352,006,434	7,943,001,078	(590,994,644)	_	7,352,006,434	2.968 %	3.002 %	802,265,3
Total restricted	\$ 12,888,270,896	•	\$56,445,882	¢	£10 044 740 770	\$13,646,489,182	£ (704.770.400)	•	\$12,944,716,779	5.226 %	5.286 %	

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

			Gross (Adm	nitted and No	nadm	nitted) Restrict	ed				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	\$ 40,314,380				\$	40,314,380	\$	79,652,275	\$ (39,337,895)	\$ 40,314,380	0.016 %	0.016 %
Total (c)	\$ 40,314,380	\$ <u> </u>	\$ _	\$ <u> </u>	\$	40,314,380	\$	79,652,275	\$ (39,337,895)	\$ 40,314,380	0.016 %	0.016 %

⁽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

⁽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.

			Gross (Adm	nitted and No	nadmitted) Restrict	ed			Perce	entage
			Prior 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	\$ 79,652,275				\$ 79,652,275	\$ 79,652,275	\$ —	\$ 79,652,275	0.034 %	0.034 %
Total (c)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

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

			Gross (Adm			Perce	entage			
			Current Year	r						
	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
Reinsurance trust assets	\$ 7,352,006,434	\$ —	\$ _	\$ _	\$ 7,352,006,434	\$7,943,001,078	\$ (590,994,644)	\$ 7,352,006,434	2.968 %	3.002 %
Total (c)	\$ 7,352,006,434	\$ —	\$ _	\$ —	\$ 7,352,006,434	\$7,943,001,078	\$(590,994,644)	\$ 7,352,006,434	2.968 %	3.002 %

⁽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.

					Perce	entage				
	Prior 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
Reinsurance trust assets	\$ 7,943,001,078	\$ —	\$ —	\$ —	\$ 7,943,001,078	\$8,390,306,980	\$ (447,305,902)	\$ 7,943,001,078	3.384 %	3.425 %

Total (c)

7,943,001,078 \$ 8,390,306,980 \$ (447,305,902) \$ 7,943,001,078

⁽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.

⁽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.

(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		ook/Adjusted arrying 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	\$	1,314,864,520	\$	1,314,864,520	0.56 %	0.56 %			
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)	\$	1,314,864,520	\$	1,314,864,520	0.56 %	0.56 %			
Separate Account:									
k. Cash, Cash Equivalents and Short-Term Investments	\$	56,180,301	\$	56,180,301	0.48 %	0.48 %			
I. 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		<u> </u>		<u> </u>					
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	\$	56,180,301	\$	56,180,301	0.48 %	0.48 %			

 $^{^{\}star}$ j = Column 1 divided by Assets Page, Line 26 (Column 1)

The Company received cash collateral on security lending transactions and dollar repurchase agreements of \$741,611,007 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)	\$ 1,314,864,520	0.64 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$ 56,180,301	0.48 %

^{*} u = Column 1 divided by Liability 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)

	 2023							
Collateral Assets	Book/Adjusted Carrying Value (BACV)		Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **			
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	\$ 1,772,207,009	\$	1,772,207,009	0.80 %	0.81 %			
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)	\$ 1,772,207,009	\$	1,772,207,009	0.80 %	0.81 %			
Separate Account:								
k. Cash, Cash Equivalents and Short-Term Investments	\$ 6,135,504	\$	6,135,504	0.05 %	0.05 %			
I. 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)	\$ 6,135,504	\$	6,135,504	0.05 %	0.05 %			

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

The Company received cash collateral on security lending transactions and dollar repurchase agreements of 1,098,856,283 in 2023, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities as shown in Table 5E (3).

	Amount	% of Liability to total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 1,772,207,009	0.91 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$ 6.135.504	0.05 %

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

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

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)

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

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 50	GI Securities	Aggregate BACV			Aggregate Fair Value										
Investments	Current Year	Prior Year	Cu	Current Year		Prior Year		Prior Year		Prior Year		Prior Year		urrent Year		Prior Year
1. Bonds - AC	12	21	\$	869,742	\$	14,775,279	\$	803,298	\$	13,565,607						
Loan-backed and structured securities - AC	5	10		944,195		7,294,909		1,455,297		7,977,845						
3. Preferred stock - AC	_	_		_		_		_		_						
4. Preferred stock - FV	8	4	1	8,630,351		10,603,835		18,630,351		10,603,835						
5. Total (1+2+3+4)	25	35	\$ 2	20,444,288	\$	32,674,023	\$	20,888,946	\$	32,147,287						

Separate Account	Number of 5	GI Securities	Aggregate BACV Aggregate			te Fair Value		
Investments	Current Year	Prior Year	Current Year Prior Year		Current Year	Prior Year		
1. Bonds - FV	_	_	\$ —	\$ —	\$ —	\$ —		
Loan-backed and structured securities - AC	2	2	56,466	93,286	55,474	91,662		
3. Preferred stock - AC	_	_	_	_	_	_		
4. Preferred stock - FV	1	1	1,960,415	1,417,629	1,960,415	1,417,629		
5. Total (1+2+3+4)	3	3	\$ 2,016,881	\$ 1,510,915	\$ 2,015,889	\$ 1,509,291		

AC - Amortized cost

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	107	30
(2) Aggregate Amount of Investment Income	\$ 22,418,116	\$ 2,880,067

R. Cash Pools by Asset Type

Not applicable.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

The following table shows the aggregate Collateral Loans by Qualifying Investment Collateral as of December 31, 2024

Collateral Type	Aggre	egate Collateral Loan	Admitted	Nonadmitted
Bonds				_
a. Affiliated	\$	— \$	— \$	_
b. Unaffiliated		4,212,494	4,212,494	_
Other Qualifying Investments				
a. Affiliated		_	_	_
b. Unaffiliated*		12,672,772	12,672,772	
Total	\$	16,885,266 \$	16,885,266 \$	

^{*}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 \$304,193,096 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, limited liability companies and residuals.

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 \$1,682,832 of investment income due and accrued that was nonadmitted.

FV - Fair value

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

	<u>Amount</u>	
Interest Income Due and Accrued		
1. Gross	\$ 2,382,025,515	
2. Nonadmitted	\$ 1,682,832	
3. Admitted	\$ 2,380,342,683	
The aggregate deferred interest.		
	<u>Amount</u>	

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 \$ 545,533,782

\$

8. Derivative Instruments

D.

A. Derivatives under SSAP No. 86 - Derivatives

Aggregate deferred interest

(1)- (3) The Company uses derivative instruments to manage interest rate, currency risk, and to replicate otherwise permissible investments. These derivative instruments include foreign currency and bond forwards, interest rate options, interest rate and equity futures, interest rate, total return, inflation, 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 \$57,224,433 and a carrying value of \$55,779,578. 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. Inflation swaps are used by the Company to hedge inflation risk of certain policyholder liabilities linked to the U.S. Consumer Price Index. At December 31, 2024, the Company had inflation swaps with a fair value and carrying value of \$(16,835,638).

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 \$(132,484).

Bond Forwards are used by the Company to hedge reinvestment risk. Bond forwards are OTC-bilateral contracts that allow use to purchase a bond at a specific price at a future date. At December 31, 2024, the Company had bond forwards with a fair value and carrying value of \$(15,395,126).

Total Return Swaps are used by the company to hedge reinvestment risk. The Company pays a funding amount in exchange for the return of a fixed income ETF. At December 31, 2024 the Company had Total Return Swaps with a fair value and carrying value of \$99,547.

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 \$14,347,134.

Currency Risk Management

The primary purpose of the Company's foreign currency hedging activities is to protect the value of foreign currency denominated assets and liabilities, which the Company has acquired or incurred or anticipates acquiring or incurring, and net investments in foreign subsidiaries 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 \$382,561,374 and a carrying value of \$125,084,902.

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 \$47,684,580 and a carrying value of \$48,061,450.

Equity Risk Management

Not applicable.

Credit Risk Management

Not applicable.

Income Generation Transactions

Not applicable.

Replication Transactions

Bond forwards are paired with other investment grade bonds in replication transactions to generate the return and price risk of long-dated fixed income securities. At December 31, 2024, the Company held bond forwards with a fair value of \$(113,464,045) and no carrying value.

Interest rate swaps are paired with bonds issued by Collateral Loan Obligation securitizations in replication transactions to generate the return and price risk of long-dated fixed income securities.. At December 31, 2024, the Company held interest rate swaps that were part of a replication with a fair value of \$(40,455,682) and no carrying value.

Credit default swaps are paired with investment grade bonds in replication transactions to generate the return and price risk of long dated corporate bonds. At December 31, 2024, the Company held credit default swaps with a fair value of \$13,415,800 and a carrying value of \$6,423,829.

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 the 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 the 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) The Company did not have any net gain 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 \$76,049,728.

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

Not applicable.

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)		Ordinary	2024 Capital	Total
(1) (a)	Gross DTAs	\$4,528,080,758	\$1,269,067,286	\$5,797,148,044
(b)	Statutory valuation allowance adjustment	_		_
(c)	Adjusted gross DTAs (1a - 1b)	4,528,080,758	1,269,067,286	5,797,148,044
(d)	DTAs nonadmitted	298,145,828		298,145,828
(e)	Subtotal of net admitted DTAs (1c-1d)	4,229,934,930	1,269,067,286	5,499,002,216
(f)	Gross DTLs	1,269,485,367	2,082,542,168	3,352,027,535
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	\$2,960,449,563	\$ (813,474,882)	\$2,146,974,681
			2023	
		Ordinary	Capital	Total
(a)	Gross DTAs	\$4,229,464,087	\$1,046,804,439	\$5,276,268,526
(b)	Statutory valuation allowance adjustment			
(c)	Adjusted gross DTAs (1a - 1b)	4,229,464,087	1,046,804,439	5,276,268,526
(d)	DTAs nonadmitted Subtatal of not admitted DTAs (1s. 1d)	127,458,535 4,102,005,552	1 046 904 430	127,458,535
(e)	Subtotal of net admitted DTAs (1c-1d)		1,046,804,439	5,148,809,991
(f)	Gross DTLs Net admitted DTAs/(DTLs) (1e - 1f)	1,208,456,793 \$2,893,548,759	2,004,300,428 \$ (957,495,989)	3,212,757,221 \$1,936,052,770
(g)	Net admitted DIAS/(DIES) (16 - 11)			
		Ordinary	hange During 202 Capital	74 Total
(a)	Gross DTAs	\$ 298,616,671	\$ 222,262,847	\$ 520,879,518
(b)	Statutory valuation allowance adjustment	_	_	_
(c)	Adjusted gross DTAs (1a - 1b)	298,616,671	222,262,847	520,879,518
(d)	DTAs nonadmitted	170,687,293	_	170,687,293
(e)	Subtotal of net admitted DTAs (1c-1d)	127,929,378	222,262,847	350,192,225
(f)	Gross DTLs	61,028,574	78,241,740	139,270,314
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	\$ 66,900,804	\$ 144,021,107	\$ 210,921,911
(2) Th	ne admission calculation components were as follows:		2024	
	Foderal income toyon poid in prior years recoverable through less	Ordinary	Capital	Total
(a) (b)	Federal income taxes paid in prior years recoverable through loss carrybacks Adjusted gross DTAs expected to be realized (excluding the amounts	\$ —	\$ 119,343,730	\$ 119,343,730
	of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2) 1. Adjusted gross DTAs expected to be realized following	1,807,120,448	220,510,503	2,027,630,951
	the balance sheet date (2(b)1) 2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	1,807,120,448 XXX	220,510,503 XXX	2,027,630,951 3,303,429,981
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and			
(d)	2(b) above) offset by gross DTLs DTAs admitted as the result of application of SSAP No. 101	2,422,814,482	929,213,053	3,352,027,535
(u)	Total (2(a)+2(b)+2(c))	\$4,229,934,930	\$1,269,067,286	\$5,499,002,216
		Ourding a mar	2023	Tatal
(a)	Federal income taxes paid in prior years recoverable through loss	Ordinary	Capital	Total
(b)	carrybacks Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold	\$ —	\$ 241,562,324	\$ 241,562,324
	limitation (the lesser of 2(b)1 and 2(b)2) 1. Adjusted gross DTAs expected to be realized following	1,669,978,375	24,512,072	1,694,490,447
	the balance sheet date (2(b)1) 2. Adjusted gross DTAs allowed per limitation threshold	1,669,978,375	24,512,072	1,694,490,447
(-)	(2(b)2) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and	XXX	XXX	3,207,068,977
(c)	2(b) above) offset by gross DTLs DTAs admitted as the result of application of SSAP No. 101	2,432,027,177	780,730,043	3,212,757,220
(d)	Total (2(a)+2(b)+2(c))	\$4,102,005,552	\$1,046,804,439	\$5,148,809,991
		C	hange During 202	24
		Ordinary	Capital	Total
(a) (b)	Federal income taxes paid in prior years recoverable through loss carrybacks Adjusted gross DTAs expected to be realized (excluding the amounts	\$ —	\$ (122,218,594)	\$ (122,218,594)
(D)	of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	137,142,073	195,998,431	333,140,504
	 Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1) 	137,142,073	195,998,431	333,140,504
		, ,		
(=)	Adjusted gross DTAs allowed per limitation threshold (2(b)2)	xxx	xxx	96,361,004
(c)	Adjusted gross DTAs allowed per limitation threshold (2(b)2) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	XXX (9,212,695)	XXX 148,483,010	96,361,004
(c)	Adjusted gross DTAs allowed per limitation threshold (2(b)2) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and			

(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:

	 December 31, 2024	December 31, 2023		
(a) Ratio percentage used to determine recovery period and threshold limitation amount in 2(b)1 above.	892 %	889 %		
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	\$ 22.022.866.533	\$ 21.380.459.844		

- (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 were as follows:

(1) Current Income Tax:	December 31, 2024			ecember 31, 2023	Change	
(a) Federal	\$	56,858,308	\$	186,961,264	\$	(130,102,956)
(b) Foreign		8,669,221		16,481,125		(7,811,904)
(c) Subtotal		65,527,529		203,442,389		(137,914,860)
(d) Federal income tax on net capital gains/(losses)		(48,115,470)		(70,343,520)		22,228,050
(e) Utilization of capital loss carry-forward		_		_		_
(f) Other		_		_		_
(g) Federal and foreign income taxes incurred	\$	17,412,059	\$	133,098,869	\$	(115,686,810)

(2) DTAs:	December 31, 2024	December 31, 2023	Change
(a) Ordinary:			
(1) Discounting of unpaid losses	\$ —	\$ —	\$ —
(2) Unearned premium reserve	866,065	947,813	(81,748)
(3) Policyholder reserves	1,293,799,148	1,397,944,837	(104,145,689)
(4) Investments	428,009,942	285,531,997	142,477,945
(5) Deferred acquisition costs	742,708,956	726,145,093	16,563,863
(6) Policyholder dividends accrual	535,912,959	477,911,715	58,001,244
(7) Fixed assets	650,636,700	462,003,390	188,633,310
(8) Compensation and benefits accrual	508,551,377	505,233,364	3,318,013
(9) Pension accrual	147,865,256	195,119,324	(47,254,068)
(10) Receivables - nonadmitted	161,513,214	132,762,286	28,750,928
(11) Net operating loss carry-forward	_	_	_
(12) Tax credit carry-forward	_	_	_
(13) Other	58,217,141	45,864,268	12,352,873
(99) Subtotal	4,528,080,758	4,229,464,087	298,616,671
(b) Statutory valuation allowance adjustment	_	_	_
(c) Nonadmitted	298,145,828	127,458,535	170,687,293
(d) Admitted ordinary DTAs (2a99 - 2b - 2c)	4,229,934,930	4,102,005,552	127,929,378
(e) Capital:			
(1) Investments	1,263,797,001	1,046,148,192	217,648,809
(2) Net capital loss carry-forward	_	_	_
(3) Real estate	5,270,285	656,247	4,614,038
(4) Other	_	_	_
(99) Subtotal	\$ 1,269,067,286	1,046,804,439	222,262,847
(f) Statutory valuation allowance adjustment	_	_	_
(g) Nonadmitted			
(h) Admitted capital DTAs (2e99 - 2f - 2g)	1,269,067,286	1,046,804,439	222,262,847
(i) Total admitted DTAs (2d + 2h)	\$ 5,499,002,216	\$ 5,148,809,991	\$ 350,192,225

(3) DTLs:	December 31, 2024	December 31, 2023	Change
(a) Ordinary:			
(1) Investments	\$ 346,453,006	\$ 286,607,087	\$ 59,845,919
(2) Fixed assets	426,477,946	364,273,459	62,204,487
(3) Deferred & uncollected premium	435,831,782	434,669,529	1,162,253
(4) Policyholder reserves	53,328,416	116,127,200	(62,798,784)
(5) Other	7,394,217	6,779,518	614,699
(99) Subtotal	1,269,485,367	1,208,456,793	61,028,574
(b) Capital:			
(1) Investments	1,947,655,960	1,862,171,762	85,484,198
(2) Real estate	134,886,208	142,128,666	(7,242,458)
(3) Other			
(99) Subtotal	2,082,542,168	2,004,300,428	78,241,740
(c) Total DTLs (3a99 + 3b99)	3,352,027,535	3,212,757,221	139,270,314
(4) Net admitted DTAs/(DTLs) (2i - 3c)	\$ 2,146,974,681	\$ 1,936,052,770	\$ 210,921,911
Change in deferred income tax on change in net unrealized capital ga	\$ 47,731,705		
Change in net deferred tax related to other items	333,877,499		
Change in DTAs nonadmitted			(170,687,293)
Change in net admitted DTAs			\$ 210,921,911

- (5) The Company had investment tax credits of \$82,393,795 and \$64,234,223 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 parent of related group of companies that file a consolidated return, any CAMT liability will be borne by the parent.
- **D.** The Company's income tax expense (benefit) 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	\$	191,480,606	\$	57,425,594	\$	134,055,012
Net realized capital gains at statutory rate		(162,692,452)		(157,993,535)		(4,698,917)
Tax exempt income		(87,941,501)		(83,525,014)		(4,416,487)
Tax credits (net of withholding)		(80,374,877)		(60,947,269)		(19,427,608)
Amortization of IMR		(3,849,308)		(10,298,881)		6,449,573
Dividend from subsidiaries		(236,429,579)		(100,378,525)		(136,051,054)
Contiguous country branch income		3,960,910		(5,847,326)		9,808,236
Partnership income from subsidiary		16,386,770		18,992,512		(2,605,742)
Prior year audit liability and settlement		14,980,678		16,145,908		(1,165,230)
Nonadmitted assets		(65,631,966)		(16,805,558)		(48,826,408)
Other items impacting surplus		87,108,373		275,184,269		(188,075,896)
Other		6,536,906		1,984,445		4,552,461
Federal and foreign income taxes incurred and change in net deferred taxes during the year	\$	(316,465,440)	\$	(66,063,380)	\$	(250,402,060)
deletied taxes during the year	Ψ	(310,403,440)	<u>Ψ</u>	(00,003,300)	Ψ	(230,402,000)
Federal income tax expense reported in the Summary of Operations	\$	65,527,529	\$	203,442,389	\$	(137,914,860)
Capital gains tax expense (benefit) incurred	Ψ	(48,115,470)	Ψ	(70,343,520)	Ψ	22,228,050
Change in net DTAs		(333,877,499)		(199,162,249)		(134,715,250)
Change in her DTAS		(333,677,499)		(199,102,249)		(134,715,250)
Federal and foreign income taxes incurred and change in net deferred taxes during the year	\$	(316,465,440)	\$	(66,063,380)	\$	(250,402,060)

- 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 21.000.630 Year 2023 98,343,100 Year 2022

- (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 Code.
- The Company's federal income tax return is consolidated with the following entities:
 - New York Life Insurance and Annuity Corporation ("NYLIAC")
 - NYLIFE Insurance Company of Arizona ("NYLAZ")
 - NYLIFE LLC ("NYLIFE LLC") and its domestic affiliates
 - New York Life Investment Management Holdings LLC ("NYL Investments") and its domestic affiliates
 - New York Life Enterprises ("NYLE") and its domestic affiliates
 - vi. NYL Investors LLC ("NYL Investors")
 - vii.
 - Life Insurance Company of North America ("LINA")
 New York Life Group Insurance Company of NY ("NYLGICNY") viii.
 - LINA Benefit Payments, Inc

The Company files a consolidated federal income tax return with certain of its domestic insurance and non-insurance subsidiaries. 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.
- 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 had the following net capital contributions to/(return of capital) from its subsidiaries:

	 2024	2023			
NYLIFE LLC	\$ (10,000,000)	\$	(16,000,000)		
NYLE	(177,000,000)		(259,996,400)		
NYLAZ	100,000,000		250,000,000		
LINA	 (200,000,000)		<u> </u>		
Total	\$ (287,000,000)	\$	(25,996,400)		

During 2024 and 2023, the Company recorded the following dividend distributions from its subsidiaries:

	2024			2023
NYLIAC	\$	890,000,000	\$	_
NYL Investors		175,000,000		165,000,000
MCF		32,855,136		114,992,976
NYLIM		_		198,000,000
NYLGICNY		28,000,000		
Total	\$	1,125,855,136	\$	477,992,976

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

Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Description
12/31/2015 (last amended as of 01/01/2023)	MCF	Non-insurance subsidiary	Note funding agreement	The Company and NYLIAC 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 NYLIAC transferring a portion of its interest to LINA. The Note is reported as a bond, and had an outstanding balance for the Company of \$3,703,658,426 and \$3,495,425,528 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 NYLIAC and LINA (y) the net admitted cash and invested assets of the Company (excluding any portion thereof attributable to the Company's investment in NYLIAC and LINA), in each case, based on the most recently available quarterly or annual financial statements of NYLIAC, 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.
10/1/1997 (last amended as of 10/7/2022)	New York Life Capital Corporation ("NYLCC")	Non-insurance subsidiary	Revolving credit agreement	NYLCC, a wholly owned subsidiary of NYLIFE LLC (which is a wholly owned subsidiary of the Company), has a revolving credit agreement with the Company, whereby NYLCC has agreed to make loans to the Company in an amount up to, but not exceeding, \$3,500,000,000. NYLCC's outstanding principal amount of commercial paper at December 31, 2024 and 2023, was \$449,570,724 and \$419,033,090.
9/15/2022 (previous agreement terminated on 9/15/2022)	NYLCC	Non-insurance subsidiary	Revolving credit facility	The Company and NYLCC entered into a five-year \$1,750,000,000 revolving credit facility (the "2022 Credit Facility") with a syndicate of lenders. The 2022 Credit Facility replaced a \$1,500,000,000 credit facility that went into effect on January 29, 2019. The Company and NYLCC are borrowers under the 2022 Credit Facility. At December 31, 2024 and 2023, the credit facility was not used and there was no outstanding balance.
12/3/2024 (previous agreement terminated on 12/4/2024)	MCF	Non-insurance subsidiary	Revolving credit facility	The Company and MCF entered into a three-year \$400,000,000 revolving credit facility (the "2024 MCF Credit Facility") with a syndicate of lenders, with MCF as borrower and the Company as guarantor. The 2024 MCF Credit Facility had no outstanding borrowings as of December 31, 2024. The 2024 MCF Credit Facility replaced a 364-day \$400,000,000 credit facility dated December 5, 2023 (the "2023 MCF Credit Facility") with MCF as borrower and the Company as guarantor. The 2023 MCF Credit Facility had no outstanding borrowings as of December 31, 2023.
9/30/1993 (last amended as of 12/30/2022)	NYLIAC	Insurance subsidiary	Revolving credit agreement	The Company has a revolving credit agreement with NYLIAC whereby the Company may loan up to \$3,500,000,000. At December 31, 2024 and 2023, the credit facility was not used, no interest was paid and there was no outstanding balance due.
4/1/1999 (last amended as of 12/30/2022)	NYLIAC	Insurance subsidiary	Revolving credit agreement	The Company has a revolving credit agreement with NYLIAC, whereby the Company may borrow 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 due.
12/31/2020 (amended as of 10/26/2022)	LINA	Insurance subsidiary	Revolving credit agreement	The Company, as lender, has a revolving credit agreement with LINA, as borrower, for a maximum aggregate amount of \$100,000,000. At December 31, 2024 and 2023, the credit facility was not used, no interest was paid, and there was no outstanding balance due.
6/1/2020 (last amended as of 1/1/2024)	NYL Investors LLC	Non-insurance subsidiary	Investment advisory agreement	The Company is party to an investment advisory agreement with NYL Investors, as amended from time to time, to receive investment advisory and administrative services from NYL Investors. For the years ended December 31, 2024 and 2023, the fees incurred associated with these services, amounted to \$254,833,814 and \$243,686,744, respectively.
Various	Various Affiliates	Insurance and non-insurance subsidiaries	Services agreement	Under various written agreements, the Company has agreed to provide certain of its direct and indirect subsidiaries with certain services and facilities including but not limited to the following: accounting, tax and auditing services, legal services, actuarial services, electronic data processing operations, and communications operations. Such costs amounting to \$1,577,860,763 and \$1,463,755,585 for the years ended December 31, 2024 and 2023, respectively, were incurred by the Company and billed to its subsidiaries. The Company is reimbursed for the identified costs associated with these services and facilities. The terms of the agreements require that these amounts be settled in cash within 90 days.

Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Description
Various	NYLIAC	Insurance subsidiary	Acquisition of corporate owned life insurance (""COLI")	The Company has purchased various COLI policies from NYLIAC for the purpose of informally funding certain benefits for the Company's employees and agents. These policies were issued to the Company on the same terms as policies sold to unrelated customers. Of the \$4,451,737,613 cash surrender value at December 31, 2024 and 2023, \$3,278,485,527 and \$3,284,593,228, respectively, is invested in NYLIAC's general account, and \$1,173,252,086 and \$1,023,463,273, respectively, is invested in NYLIAC's separate accounts products. The investments in NYLIAC's separate accounts are allocated to the following categories based on primary underlying investment characteristics: 4% bonds, 95% stocks, and 1% real estate. During 2024 and 2023, the Company recorded income related to these policies of \$246,287,313 and \$232,237,822, respectively.
Various	NYLIAC	Insurance subsidiary	Structured settlement agreements	The Company is the assumed obligor for certain structured settlement agreements with unaffiliated insurance companies, beneficiaries and other nonaffiliated entities. To satisfy its obligations under these agreements, the Company owns single premium annuities issued by NYLIAC. The obligations are based upon the actuarially determined present value of expected future payments.
Various	NYLIAC	Insurance subsidiary	Structured settlement agreements	The Company has issued \$11,428,057,478 and \$10,774,330,335 at December 31, 2024 and 2023, respectively, of single premium annuities to NYLIAC in connection with NYLIAC's obligation under structured settlement agreements. NYLIAC has directed the Company to make the payments under the annuity contracts directly to beneficiaries under the structured settlement agreements.
Various	NYLIAC, LINA and NYLGICNY	Insurance subsidiary	Participation in mortgage loans, REO and Real Estate	NYLIAC's, LINA's, and NYLGICNY's (the Participation Companies) interests in commercial mortgage loans are primarily held in the form of participations in mortgage loans originated or acquired by the Company. Under the participation agreement for the mortgage loans, it is agreed between the Company and the Participation Companies that the 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 the Company's and pro rata based upon the respective amounts funded by the Company and the Participation Companies in connection with the applicable mortgage loan origination or acquisition. Consistent with the participation arrangement, all mortgage loan documents name the Company (and not both the Participation Companies and the Company) as the lender but are held for the benefit of both the Company and the Participation agreement. The Company retains general decision making authority with respect to each mortgage loan, although certain decisions require the Participation Companies approval.
6/11/2012	NYLIAC	Insurance subsidiary	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, New York by the Company (73.8% interest) and NYLIAC (26.2% interest), the Company and NYLIAC 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 both of the years ended December 31, 2024 and 2023, income earned amounted to \$8,531,749 and \$8,531,749, respectively.
9/26/2024	NYLIAC	Insurance subsidiary	Transfer of assets	Bond asset and cash transfers between the Company and NYLIAC were executed on September 26, 2024. The Company acquired \$467,828,241 of bonds from NYLIAC in exchange for cash.

- 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 \$142,425,067 and \$151,720,589 respectively, due from subsidiaries. These balances exclude investments transactions previously discussed in section A.-B. 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 subsidiaries.
- F. In the ordinary course of business Company may enter into guarantees and/or keep wells between itself and its subsidiaries. Refer to Note 14 Liabilities, Contingencies and Assessments for more information.
- **G.** The Company is a mutual insurance company and is not directly or indirectly owned by any other company, corporation, group of companies, partnership or individual.
- H. The Company does not own any shares of an upstream affiliate either directly or through its subsidiaries.
- I. The Company does not have an investment in an SCA entity that exceeds 10% of the Company's admitted assets.
- J. The Company did not recognize any impairment write down for its investments in Subsidiary, Controlled or Affiliated Companies during the statement period.
- K. Not applicable.

L. (1)-(2) The Company holds investments in certain downstream non-insurance holding companies and utilizes the look-through approach for the valuation of these companies.

The downstream non-insurance holding companies and the associated carrying value of the Company's investment in these companies are listed below:

	Carrying Value							
Company		2024	2023					
NYL Enterprises LLC	\$	197,464,434	\$	111,909,640				
NYLIFE LLC		65,246,549		52,600,470				
NYLMDC King of Prussia GP, LLC		355,328		361,623				
Silver Spring, LLC				<u> </u>				
Total	\$	263,066,311	\$	164,871,733				

- (3) The financial statements of NYL Enterprises LLC, NYLIFE LLC, NYLMDC King of Prussia GP, LLC, and Silver Spring, LLC (collectively the "downstream non-insurance holding companies") were not audited at December 31, 2024 and 2023.
- (4) The Company has limited the value of its investment in the downstream non-insurance holding companies to the value contained in the financial statements of the underlying investments, which will be audited, including adjustments required by SSAP 97, of the downstream non-insurance holding companies.
- (5) The downstream non-insurance holding companies had no commitments, contingencies or guarantees.
- M. The Company does not have affiliated common stock investments other than its insurance subsidiaries.
- N. The Company does not report any investments in insurance subsidiaries for which the audited statutory equity reflects a departure from NAIC SAP.

SCA Entity	Monetary Effect on NAIC SAP			SCA Entity Monetary Effect on NAIC SAP Amount of Investment			restment
(Investment in Insurance SCA Entities)	Net Income Increase (Decrease	e)	Surplus Increase (Decrease)	Per Audited Statutory Equity		If the Insurance SCA Had Completed Statutory Financial Statements *	
NYLIAC	\$	_ \$	\$ —	\$ 8,416,745,681	\$	8,416,745,681	
LINA	\$	_ \$	-	\$ 2,175,512,361	\$	2,175,512,361	
NYLAZ	\$	_ \$	\$ —	\$ 355,009,784	\$	355,009,784	
NYLGICNY	\$	_ \$	—	\$ 207,211,123	\$	207,211,123	

^{*} Per AP&P Manual (without permitted or prescribed practices)

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 and any interest payable and consisted of the following at December 31, 2024:

	Ca	rrying Value
Loan Payable to NYLCC, various maturities, latest being March 27, 2024 (weighted average rate of 0.16%); Refer to Note 10B "Information Concerning Parent, Subsidiaries and Affiliates"	\$	449,570,724
Total borrowed money	\$	449,570,724

- B. Federal Home Loan Bank ("FHLB") Agreements
 - (1) On February 26, 2008, the Company became a member of the FHLB of NY and began issuing funding agreements to the FHLB of NY in exchange for cash. The proceeds from the sale of these funding agreements are invested to earn a spread on the business. The funding agreements are issued through the general account and are included in the liability for deposit-type contracts on Page 3 Liabilities, Surplus and Other Funds. When a funding agreement is issued, 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 NY's recovery on the collateral is limited to the amount of the Company's liability to the FHLB of NY. The table below indicates the amounts of FHLB of NY stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB of NY.

(2) FHLB of NY Capital Stock

a. Amount of FHLB of NY common stock held, in aggregate, is as follows:

1. Current Year

	Total		G	eneral Account	Sep	arate Accounts
(a) Membership stock - Class A	\$	_	\$	_	\$	
(b) Membership stock - Class B		47,705,000		47,705,000		_
(c) Activity stock		167,085,000		167,085,000		_
(d) Excess stock		_				_
(e) Aggregate total	\$	214,790,000	\$	214,790,000	\$	_
(f) Actual or estimated borrowing capacity as determined by the insurer	\$	12,245,029,761	\$	12,245,029,761	\$	_
2 Dries Vees						

2. Prior Year

	Total		G	eneral Account	Sep	parate Accounts
(a) Membership stock - Class A	\$	_	\$	_	\$	_
(b) Membership stock - Class B		48,210,000		48,210,000		_
(c) Activity stock		137,835,000		137,835,000		_
(d) Excess stock		<u> </u>		<u> </u>		
(e) Aggregate total	\$	186,045,000	\$	186,045,000	\$	
(f) Actual or estimated borrowing capacity as determined by the insurer	\$	11,595,080,838	\$	11,595,080,838	\$	_

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:

	С	urrent Year Total	ot Eligible for Redemption	Less than 6 Months		6 Months to Less than 1 Year		1 to Less than 3 Years		3 to 5 Years	
Membership stock											
1. Class A	\$	_	\$ _	\$ _	\$	_	\$	_	\$	_	
2. Class B	\$	47.705.000	\$ 47.705.000	\$ _	\$	_	\$	_	\$	_	

(3) Collateral pledged to FHLB of NY

a. Amount pledged as collateral as of reporting date is as follows:

	Fair Value ¹ Carrying Value ¹				Aggregate Total Borrowing		
Current year total general and separate accounts	\$	7,061,741,774	\$	7,868,521,640	\$	3,758,732,049	
2. Current year general account	\$	7,061,741,774	\$	7,868,521,640	\$	3,758,732,049	
3. Current year separate accounts	\$	_	\$	_	\$	_	
4. Prior year total general and separate accounts	\$	8,027,734,529	\$	8,867,106,482	\$	3,117,965,286	

¹ Includes amounts in excess of minimum requirements.

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

	Fair Value	Carrying Value	mount Borrowed Time of Maximum Collateral
Current year total general and separate accounts	\$ 8,004,311,428	\$ 8,830,622,274	\$ 3,121,218,613
2. Current year general account	\$ 8,004,311,428	\$ 8,830,622,274	\$ 3,121,218,613
3. Current year separate accounts	\$ <u> </u>	\$ <u> </u>	\$
4. Prior year total general and separate accounts	\$ 7,851,502,746	\$ 9,010,080,653	\$ 2,970,917,422

(4) Borrowing from FHLB of NY

a. Amount borrowed as of reporting date is as follows:

1. Current Year

	 Total	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	\$ _	\$ _	\$ _	\$ <u> </u>
(b) Funding agreements	3,758,732,049	3,758,732,049	_	3,758,732,049
(c) Other	 			<u> </u>
(d) Aggregate total	\$ 3,758,732,049	\$ 3,758,732,049	\$ 	\$ 3,758,732,049

2. Prior Year

	Total	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	\$ _	\$ _	\$ _	\$
(b) Funding agreements	3,117,965,286	3,117,965,286	_	3,117,965,286
(c) Other		 	 	<u> </u>
(d) Aggregate total	\$ 3,117,965,286	\$ 3,117,965,286	\$ _	\$ 3,117,965,286

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

	Total	Account	 Separate Accounts	
1. Debt	\$ _	\$ 	\$	_
2. Funding agreements	4,046,484,392	4,046,484,392		_
3. Other	_	_		_
4. Aggregate total	\$ 4,046,484,392	\$ 4,046,484,392	\$	_

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

Does the Company have prepayment obligations under the following arrangements

	(YES/NO)?
1. Debt	N/A
2. Funding agreements	No
3. Other	N/A

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

A. Defined Benefit Plans

The Company maintains various tax-qualified and non-qualified defined benefit pension plans covering eligible U.S. employees and agents. The tax-qualified plan for employees includes both a traditional formula and a cash balance formula. The applicability of these formulas to a particular plan participant is generally determined by age and date of hire. Under the traditional formula, benefits are based on final average earnings and length of service. The cash balance formula credits employees' accounts with a percentage of eligible pay each year based on years of service, along with annual interest credits at rates based on IRS guidelines. Benefits under the tax-qualified plan for agents are based on length of service and earnings during an agent's career. The non-qualified pension plans provide supplemental benefits in excess of the maximum benefits available under the tax-qualified plans due to compensation and benefit limits imposed by the Internal Revenue Code of 1986, as amended ("IRC").

The tax-qualified defined benefit pension plans of the Company are funded solely by Company contributions. The Company's funding policy is to make annual contributions that are no less than the minimum amount needed to comply with the requirements of the Employee Retirement Income Security Act of 1974, as amended ("ERISA"), and the IRC, and no greater than the maximum amount deductible for federal income tax purposes. In 2024 and 2023, the Company did not make any voluntary contributions to the tax-qualified plans. No contributions were required to satisfy the minimum funding requirements under ERISA and the IRC.

The Company has established separate irrevocable grantor trusts covering certain of the non-qualified arrangements to help protect non-qualified payments thereunder in the event of a change in control of the Company. The grantor trusts are not subject to ERISA.

Other Postretirement Benefits

The Company provides certain health care and life benefits for eligible retired employees and agents (and their eligible dependents). Employees are eligible for retiree health and life benefits if, at their termination of service, they are at least age 55 with 10 or more years of service with the Company. Agents are generally eligible for retiree health and life benefits if they meet certain age and service criteria on the date they terminate service. In either case, an employee or agent must be enrolled in active health care coverage on the date they terminate service to be eligible for retiree coverage. A limited group of retired agents who met certain age and service criteria have retiree accidental death and dismemberment ("AD&D") coverage until age 70.

Employees and agents who retired prior to January 1, 1993 and agents who were active on December 31, 1992 and met certain age or service criteria on that date do not make contributions toward retiree health care coverage. All other eligible employees and agents may be required to contribute towards retiree health care coverage. The Company pays the entire life insurance costs for retired employees and agents including AD&D coverage for eligible retired agents..

The Company has established two separate Voluntary Employees Beneficiary Association ("VEBA") Trusts, the Employees' Life and Health Benefit Trust ("Employee VEBA") and the Agents' Life and Health Benefit Trust ("Agent VEBA"). The Employee VEBA is currently exclusively used to fund a portion of the postretirement health and life benefits for retired employees, and the Agent VEBA is currently exclusively used to fund a portion of the postretirement health and life benefits for retired agents. In addition, the tax-qualified pension plan for agents includes a medical-benefit component to fund a portion of the postretirement obligations for retired agents and their dependents in accordance with IRC Section 401(h). The Company pays the remaining balance of these costs.

Postemployment Benefits and Compensated Absences

The Company provides compensated absences to eligible employees during employment, and certain benefits to eligible employees and agents after termination of service. These include, but are not limited to, salary continuation during medical and pregnancy leaves, short-term disability-related benefits, and continuation of health care benefits.

The Company has accrued obligations of \$3,463,000 and \$2,411,000 related to these benefits at December 31, 2024 and 2023, respectively. For the years ended December 31, 2024 and 2023, the net periodic benefit costs associated with these programs were \$12,690,738 and \$11,900,423, respectively.

Postemployment costs of \$6,873,630 and \$6,961,155 were billed to subsidiaries for the years ended December 31, 2024 and 2023, respectively.

The tables below are for financial reporting purposes only and do not reflect the status of the assets of each of the plans under applicable law:

(1) Change in benefit obligation

a. Pension benefits

		Overfunded		Underf	funded	
		2024	2023	2024	2023	
1.	Benefit obligation at beginning of year	\$ 6,840,827,881	\$ 6,542,375,071	\$ 1,056,207,170	\$ 1,019,547,273	
2.	Service cost	144,717,677	131,792,864	14,870,830	13,987,069	
3.	Interest cost	326,601,139	323,955,156	50,320,057	50,442,024	
4.	Contribution by plan participants	_	_	_	_	
5.	Actuarial (gains)/losses	(428,394,319)	221,196,180	(55,616,761)	39,912,600	
6.	Benefits paid	(381,804,377)	(378,491,390)	(70,685,728)	(67,681,796)	
7.	One-time contractual termination benefit	_	_	_	_	
8.	Plan amendments					
9.	Benefit obligation at end of year	\$ 6,501,948,001	\$ 6,840,827,881	\$ 995,095,568	\$ 1,056,207,170	

b. Postretirement benefits

		Overfunded			Underfunded			
			2024		2023	_	2024	2023
1.	Benefit obligation at beginning of year	\$	585,612,543	\$	194,783,112	\$	678,612,351	\$ 1,056,688,588
2.	Service cost		10,028,164		1,921,875		7,309,592	14,360,920
3.	Interest cost		28,021,269		9,594,411		32,984,152	53,004,597
4.	Contribution by plan participants		14,538,991		2,903,871		_	10,767,313
5.	Actuarial losses/(gains)		25,738,581		6,092,239		(80,157,179)	(6,063,606)
6.	Benefits paid		(58,758,010)		(20,563,387)		(22,531,277)	(59,265,039)
7.	One-time contractual termination benefit		_		_		_	_
8.	Plan amendments		(297,428,367)		<u> </u>			
9.	Benefit obligation at end of year	\$	307,753,171	\$	194,732,121	\$	616,217,639	\$ 1,069,492,773

(2) Change in plan assets

		Pension Benefits			Postretirem	ent Benefits	
		2024	2023		2024		2023
a.	Fair value of plan assets at beginning of year	\$ 7,236,451,002	\$ 6,933,905,937	\$	922,092,798	\$	823,407,351
b.	Actual return on plan assets	198,497,279	681,036,455		143,107,733		115,775,747
C.	Reporting entity contribution	70,685,728	67,681,796		58,431,910		49,066,942
d.	Plan participants' contributions	_	_		14,538,991		13,671,184
e.	Benefits paid	(452,490,105)	(446,173,186)		(81,289,287)		(79,828,426)
f.	Fair value of plan assets at end of year	\$ 7,053,143,904	\$ 7,236,451,002	\$	1,056,882,145	\$	922,092,798

(3) Funded status

	Pension Benefits			Postretirement Benefits				
	202	24		2023		2024		2023
a. Components								
 Prepaid benefit costs 	\$ 2,249,	374,526	\$ 2	2,361,309,752	\$	16,733,698	\$	_
2. Overfunded plan assets	\$(1,698,	678,623)	\$(1	,965,686,631)	\$	400,059,394	\$	79,003,600
3. Accrued benefit costs*	\$ 788,	553,488	\$	778,001,905	\$	564,454,996	\$	594,451,377
4. Liability for benefits*	\$ 206,	542,080	\$	278,205,265	\$	(280,573,239)	\$	(173,315,681)
b. Assets and liabilities recognized								
Assets (nonadmitted)	\$ (551,	195,903)	\$	(395,623,121)	\$	(416,793,092)	\$	(79,003,600)
2. Liabilities recognized	\$ 995,	95,568	\$ 1	,056,207,170	\$	283,881,757	\$	421,135,696
c. Unrecognized liabilities	\$	_	\$	_	\$	_	\$	_

^{*} Accrued benefit costs for both Pension Benefits and Postretirement Benefits are included on Page 3 - Liabilities, Surplus and Other Funds on Line 12 - General expenses due or accrued. Liability for benefits for both Pension Benefits and Postretirement Benefits are included on Page 3 - Liabilities, Surplus and Other Funds on Line 25 - Aggregate write-ins for liabilities.

(4) Components of net periodic benefit cost

		Pension Benefits		Postretireme			ent Benefits		
		_	2024	_	2023		2024		2023
a.	Service cost	\$	159,588,507	\$	145,779,933	\$	17,337,756	\$	16,282,795
b.	Interest cost		376,921,196		374,397,180		61,005,421		62,599,008
C.	Expected return on plan assets		(474,896,503)		(438,072,564)		(53,814,891)		(48,004,422)
d.	Transition asset or obligation		_		_		_		_
e.	Amortization of losses/(gains)		132,270,481		147,573,294		(10,785,297)		(6,153,485)
f.	Amortization of prior service credit		(1,211,144)		(3,906,913)		(16,541,001)		(16,541,001)
g.	Amortization of nonvested prior service cost						14,499,843		18,068,395
h.	Net periodic benefit cost	\$	192,672,537	\$	225,770,930	\$	11,701,831	\$	26,251,290
		_		_		_			

The Company shares the net periodic benefit cost of certain pension and postretirement benefits with its subsidiaries. The expenses for these plans are allocated to each subsidiary in accordance with an intercompany cost sharing arrangement. The liabilities for these plans are included with the liabilities for the corresponding plan of the Company. Pension costs of \$52,901,621 and \$46,215,032 were billed to subsidiaries for the years ended December 31, 2024 and 2023, respectively. Postretirement costs of \$7,167,243 and \$6,582,677 were billed to subsidiaries for the years ended December 31, 2024 and 2023, respectively.

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

		Pension Benefits		Postretirem	ent Benefits	
		2024	2023	2024	2023	
a.	Items not yet recognized as a component of net periodic benefit cost - prior year	\$ 2,243,891,896	\$ 2,369,413,388	\$ (252,319,281)	\$ (189,202,680)	
b.	Net transition asset or obligation recognized	_	_	_	_	
C.	Net prior service credit arising during the period	_	_	(297,428,367)	_	
d.	Net prior service credit recognized	1,211,144	3,906,913	16,541,001	16,541,001	
e.	Net nonvested prior service cost recognized	_	_	(14,499,843)	(18,068,395)	
f.	Net (loss)/gain recognized	(132,270,481)	(147,573,294)	10,785,297	6,153,485	
g.	Net (gain)/loss arising during the period	(207,611,856)	18,144,889	(143,711,440)	(67,742,692)	
h.	Items not yet recognized as a component of net periodic benefit cost - current year	\$ 1,905,220,703	\$ 2,243,891,896	\$ (680,632,633)	\$ (252,319,281)	

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

		Pension Benefits			Postretirement Benefits			
		2	024	_	2023	 2024		2023
a.	Net transition asset or obligation	\$	_	\$	_	\$ _	\$	_
b.	Net nonvested prior service cost	\$	_	\$	_	\$ 1,212,073	\$	15,711,916
C.	Net prior service credit	\$	_	\$	(1,211,144)	\$ (347,918,568)	\$	(67,031,202)
d.	Net recognized losses/(gains)	\$ 1,90	5,220,703	\$	2,245,103,040	\$ (333,926,138)	\$	(200,999,995)

Increases or decreases in the funded status are reported as direct adjustments to surplus. Any overfunded plan assets are nonadmitted. Associated deferred tax assets are also recorded and admitted to the extent that contributions will be made over the next three tax years.

(7) Weighted-average assumptions used to determine benefit obligations for the years ended December 31, 2024 and 2023:

	Pension Benefits		Postret Ben		Postemployment Benefits		
	2024	2023	2024	2023	2024	2023	
Discount rate	5.72%	5.04%	5.72%	5.07%	5.57%	5.06%	
Rate of compensation increase:							
Employees	5.11%	5.16%	5.11%	5.16%	N/A	N/A	
Agents	4.30%	5.45%	N/A	N/A	N/A	N/A	
Interest crediting rates for cash balance plans	4.63%	3.66%	N/A	N/A	N/A	N/A	

Weighted-average assumptions used to determine net periodic benefit cost for the years ended December 31, 2024 and 2023:

_	Pension Benefits		Postret Ben		Postemployment Benefits	
<u>-</u>	2024	2023	2024	2023	2024	2023
Discount rate (for benefit obligation)	5.04%	5.22%	5.07%	5.25%	5.06%	5.24%
Service cost discount rate	5.15%	5.32%	5.20%	5.37%	N/A	N/A
Effective rate of interest (on benefit obligation)	4.92%	5.11%	4.95%	5.13%	N/A	N/A
Expected long-term rate of return on plan assets	6.75%	6.50%	5.85%	5.84%	N/A	N/A
Rate of compensation increase:						
Employees	5.16%	5.16%	5.16%	5.16%	N/A	N/A
Agents	5.45%	5.45%	N/A	N/A	N/A	N/A
Interest crediting rates for cash balance plans	4.63%	3.66%	N/A	N/A	N/A	N/A

The Company uses a full yield curve approach to determine its U.S. pension and other postretirement benefit obligations as well as the service and interest cost components of net periodic benefit cost.

The discount rates used are based on hypothetical AA yield curves represented by a series of spot discount rates from half a year to 99 years. The spot rate curves are derived from a direct calculation of the implied forward curve, based on the included bond cash flows. Each bond issue underlying the yield curve is required to be non-callable, with a rating of AA, when averaging all available ratings by Moody's Investor Services, Standard & Poor's and Fitch. Additionally, each bond must have at least \$300,000,000 par outstanding to ensure it is sufficiently marketable. Finally, the outlier bonds (i.e. those whose yields to maturity significantly deviate from the average yield in each maturity grouping) are removed. The yields are used to discount future pension and other postretirement plan cash flows at an interest rate specifically applicable to the timing of each respective cash flow. For disclosure purposes, the sum of these discounted cash flows are totaled into a single present value and an equivalent weighted-average discount rate is calculated by imputing the singular interest rate that equates the total present value of the stream of future cash flows.

The Company utilizes a full yield curve approach in the calculation of the service and interest cost components by applying the specific spot rates along the yield curve used in the determination of the benefit obligation to their relevant underlying projected cash flows. The current approach provides a more precise measurement of service and interest cost by improving the correlation between projected benefit cash flows and their corresponding spot rates.

The expected long-term return on assets for the tax-qualified pension plans and the VEBA Trusts is based on (1) an evaluation of the historical behavior of the broad financial markets, (2) the plans' target asset allocations, and (3) the future expectations for returns for each asset class, modified by input from the plans' investment consultant based on the current economic and financial market conditions.

- (8) The aggregate amount of the accumulated benefit obligation for defined benefit pension plans was \$7,210,349,492 as of December 31, 2024 and \$7,531,501,087 as of December 31, 2023.
- (9) The determination of the annual rate of increase in the per capita cost of covered health care benefits is reviewed separately for medical and prescription drug plans as well as for participants under and over age 65. At December 31, 2024, these assumed future rates of increase are the same for both medical and prescription drug plans but differ between participants under and over age 65. For dental plans, the annual rate of increase in the per capita cost utilizes a single rate for all participants.

In measuring the year-end 2024 obligations, the annual rate of increase in the per capita cost of covered health care medical benefits and prescription drug benefits for 2024 was assumed to be 8.65% for participants under 65 and 9.65% for participants age 65 and over. For participants under age 65, the rate was assumed to decline gradually to 4.50% by 2036 and remain at that level thereafter. For participants age 65 and over, the rate was assumed to decline gradually to 4.50% by 2036 and remain at that level thereafter. For dental plans, the annual rate of increase in the per capita cost of covered health care benefits was assumed to be for all participants for 2025 and beyond.

In measuring the year-end 2023 obligations, the annual rate of increase in the per capita cost of covered health care medical benefits and prescription drug benefits for 2023 was assumed to be 7.95% for participants under 65 and 10.15% for participants age 65 and over. For participants under age 65, the rate was assumed to decline gradually to 4.50% by 2031 and remain at that level thereafter. For participants age 65 and over, the rate was assumed to decline gradually to 4.50% by 2031 and remain at that level thereafter. For dental plans, the annual rate of increase in the per capita cost of covered health care benefits was assumed to be 4.50% for all participants for 2024 and beyond.

(10) The estimated future benefit payments are based on the same assumptions used to measure the benefit obligations at December 31, 2024. The following benefit payments, which reflect expected future service, as appropriate, are expected to be paid:

	Pe	Pension Benefits		tirement Benefits	Postemployment Benefits		
2025	\$	482,000,000	\$	55,800,000	\$	12,800,000	
2026	\$	497,200,000	\$	57,200,000	\$	13,500,000	
2027	\$	512,400,000	\$	58,800,000	\$	14,400,000	
2028	\$	525,200,000	\$	60,400,000	\$	15,300,000	
2029	\$	538,500,000	\$	61,600,000	\$	16,200,000	
2030 - 2034	\$	2,842,600,000	\$	326,500,000	\$	95,700,000	

(11) The Company expects to pay approximately \$65,500,000 of non-qualified pension plan benefits during 2025. The Company expects to pay approximately \$17,100,000 for other postretirement benefits during 2025.

The Company's funding policy for the tax-qualified pension plans is to make annual contributions that are no less than the minimum amount needed to comply with the requirements of the ERISA and the IRC, and no greater than the maximum amount deductible for federal income tax purposes. The Company does not have any regulatory contribution requirements for 2025 and does not expect to make voluntary contributions to the tax-qualified pension plans.

Prefunding contributions can be made to either of the VEBA Trusts to partially fund postretirement health and life benefits other than pensions. The Company does not expect to make any prefunding contributions to either of the VEBA Trusts in 2025.

- (12) Refer to Note 12B for details of the Company's plan assets.
- (13)-(15) Not applicable.
 - (16) The decrease in the benefit obligation at December 31, 2024 was primarily attributable to actuarial gains in the pension and postretirement plans of \$538,429,678, which were largely the result of an increase in the weighted-average discount rate used to measure plan liabilities, and a reduction of \$297,428,367 as a result of a postretirement plan amendment related to health care benefits for retired employees and agents.
 - (17) Refer to funded status disclosure in Note 12A(3).

B. Plan Asset Investment Policies and Strategies

Each tax-qualified pension plan currently invests in two group annuity contracts which are held in separate trusts: one contract is an immediate participation guarantee ("IPG") contract relating to the Company's general account ("GA Contract"), and the other contract relates to the Company's pooled separate accounts ("SA Contract"). The Company is the issuer of the GA and SA Contracts. In addition, certain assets are directly invested in real estate investment funds, collective investment trusts and a separately managed account, which are all managed by third-parties.

Tax-qualified plan assets at of \$2,085,048,005 and \$2,346,870,417 were included in the Company's separate account assets and liabilities at December 31, 2024 and 2023, respectively. Pension plan assets of \$4,706,791,537 and \$4,683,284,096 were included in the Company's aggregate reserve liability at December 31, 2024 and 2023, respectively. Pension plan assets of \$379,761,986 and \$411,241,165 were invested in the third-party real estate investment funds at December 31, 2024 and 2023, respectively. Pension plan

assets of \$376,152,852 and \$657,494,651 were invested in third-party collective investment trusts at December 31, 2024 and 2023, respectively. Pension plan assets of \$491,975,321 were invested in a third-party separately managed account at December 31, 2024.

NYL Investors manages the assets in the portion of the Company's general account in which the GA Contract participates. The GA Contract provides for the payment of an annual administrative charge based on a percentage of the assets maintained in the fixed account under the contract. Under the SA Contract, certain registered investment advisory subsidiaries of NYL Investments act as investment managers for the pooled separate accounts. The SA Contract provides for the payment of separate annual fees for the management and administration of each separate account.

The assets of each of the VEBA Trusts are invested in trust owned life insurance ("TOLI"), third-party mutual funds, and cash and cash equivalents

The TOLI policies are corporate sponsored universal life ("CSUL") and corporate sponsored VUL ("CSVUL") policies issued by NYLIAC. CSVUL policy premiums are invested in certain insurance dedicated funds offered in connection with variable products for which New York Life Investment Management LLC ("NYLIM") serves as investment advisor.

The investment objectives for the tax-qualified pension plans and VEBA Trusts are: (1) to maintain sufficient income and liquidity to fund benefit payments; (2) to preserve the capital value of the plans and trusts; (3) to increase the capital value of the plans and trusts; and (4) to earn a long-term rate of return, which meets or exceeds the plans' and trusts' assumed actuarial rates of return. Under the investment policies for the tax-qualified pension plans, the plans' assets are to be invested primarily in a balanced and diversified mix of high quality equities, fixed income securities, group annuity contracts, private equity investments, real estate investments, cash equivalents, and such other assets as may be appropriate. Under the investment policies for the VEBA Trusts, the assets of the trusts are to be invested primarily in insurance contracts (variable and/or fixed) and/or mutual funds, which in turn, invest in a balanced and diversified mix of high quality equities, fixed income securities, cash equivalents, and such other assets as may be appropriate. The Board of Trustees (the "Trustees") monitor and review investment performance to ensure assets are meeting investment objectives.

The Trustees have established a broad investment strategy targeting an asset allocation for both the tax-qualified pension plans, and for the VEBA Trusts. Diversifying each asset class by style and type further enhances this allocation. In developing this asset allocation strategy, the Trustees took into account, among other factors, the information provided to them by the plans' actuary, information relating to the historical investment returns of each asset class, the correlations of those returns, and input from the plans' investment consultant. The Trustees regularly review the plans' asset allocations versus the targets and make adjustments as appropriate.

The percentage of target allocation and asset allocation, by asset category, for the tax-qualified pension plans at December 31, 2024 and 2023, were as follows:

	Target Al	location	Asset Allocation			
	2024	2023	2024	2023		
Fixed Income	70%	60%	68%	60%		
Equity	30%	40%	32%	40%		
Total	100%	100%	100%	100%		

The target allocation permits for ranges of 60% to 80% for fixed income and 20% to 40% for equity.

The percentage of target allocation and asset allocation, by asset category, for the VEBA Trusts at December 31, 2024 and 2023, were as follows:

	Target A	llocation	Asset Al	llocation
	2024	2023	2024	2023
Fixed Income	30%	30%	29%	28%
Equity	70%	70%	71%	72%
Total	100%	100%	100%	100%

The pooled separate accounts under the SA Contracts and the third-party mutual funds, collective investment trusts and separately managed account invest in various investment securities. Investment securities are exposed to various risks such as interest rate, market and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

C. Determination of Fair Values

(1) The fair values (refer to Note 20 - Fair Value Measurements for description of levels) of the tax-qualified plan assets at December 31, 2024 are as follows:

	Act	noted Prices in tive Markets for entical Assets (Level 1)	Significant Observable puts (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Cash	\$	5,113,928	\$ _	\$ —	\$ 5,113,928
IPG Contract		_	_	3,715,091,810	3,715,091,810
U.S. government separately managed account		<u> </u>	491,975,321		491,975,321
Total assets accounted for at fair value	\$	5,113,928	\$ 491,975,321	\$ 3,715,091,810	\$ 4,212,181,059

The total investments in pooled separate accounts and third-party real estate investment funds and collective investment trusts, which meet the net asset value ("NAV") as practical expedient criteria for determining fair value, were \$2,840,962,843 and are not included in the table above.

The fair values of other postretirement benefit plan assets at December 31, 2024 are as follows:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Cash, cash equivalents & short-term investments	\$ 182,223	\$ 12,003,207	\$ —	\$ 12,185,430
Fixed income investments:				
CSUL policies	_	_	162,701,676	162,701,676
Immediate participation guarantee contract	_	_	38,935,973	38,935,973
Indexed bond mutual fund	123,467,519	_	_	123,467,519
Equity type investments:				
Indexed equity CSVUL policies	_	_	510,723,185	510,723,185
Indexed equity mutual fund	132,585,655	_	_	132,585,655
International equity mutual fund	76,282,707			76,282,707
Total assets accounted for at fair value	\$ 332,518,104	\$ 12,003,207	\$ 712,360,834	\$ 1,056,882,145

(2) The following is a description of the valuation methodologies used to determine fair value, as well as the general classification of such instruments pursuant to the valuation hierarchy.

IPG Contract

The IPG contract is carried at fair value, which is comprised of contract value (represents contributions made, plus interest earned, less funds used to pay claims, premiums and fees) plus a fair value adjustment ("FVA"). The FVA is the difference between the estimated cost of purchasing annuities in the open market upon termination of the Contract, referred to as Market Annuity Cost ("MAC") and the cost of purchasing annuities using the discontinuance provisions of the contract, referred to as the Contract Annuity Cost ("CAC"). The carrying value of the IPG contract was \$3,715,091,810 and \$3,820,337,339 at December 31, 2024 and 2023, respectively. Mortality and interest rate assumptions are significant inputs in the calculation and are derived from market data, contractual provisions and management's judgement. Therefore, the fair value of the IPG contract is classified as Level 3. The discount rates used to derive the FVA ranged between 3% and 5% in 2024 and 2023. The mortality tables used to derive the MAC are consistent with the mortality tables used to determine the actuarial present value of accumulated benefits. The mortality table used to calculate the CAC is the 1983 group annuity table with static projection to the measurement date.

Pooled Separate Accounts

The pooled separate accounts NAV represents the units held by the tax-qualified pension plans and is the level at which transactions occur. The investments are measured using NAV as a practical expedient, and are not required to be leveled.

Third-Party Real Estate Investment Funds

The Morgan Stanley Prime Property Fund, Invesco Core Real Estate - U.S.A. Fund, and JP Morgan Strategic Property Fund are real estate investment funds that invest primarily in real estate and real estate related assets. The tax-qualified pension plans own shares in these funds and the NAV represents the units held by the plans. The investments are measured using NAV as a practical expedient, and are not required to be leveled.

Third-Party Collective Investment Trusts

The GQG Partners International Equity CIT and Capital Group EuroPacific Growth Trust are collective investment trusts that invest primarily in international equities. The Fidelity Institutional Asset Management Small Capitalization Core Commingled Pool is a collective investment trust that invests primarily in small-cap equities. The tax-qualified pension plans own shares in these investments and the NAV represents the units held by the plans. The investments are measured using NAV as a practical expedient, and are not required to be leveled.

Third-Party Separately Managed Account

The third-party separately managed account is comprised of investments in U.S. government securities, which are priced utilizing observable inputs from identical or comparable securities that are actively traded and are classified as Level 2.

Third-Party Mutual Funds

The third-party mutual funds are priced using a daily NAV. These prices are publicly available, and there are no restrictions on contributions and withdrawals. As such, they are classified as Level 1.

CSUL and CSVUL Policies

The CSUL and the CSVUL policies are reported at cash surrender value. These policies have surpassed their surrender charge period; therefore, their cash value and their contract value are equal. These policies are classified as Level 3 since the valuation relies on unobservable inputs to these policies. There is also no secondary market for these assets.

Cash, Cash equivalents and short-term investments

The carrying value of cash is equivalent to its fair value and is classified as Level 1 in the fair value hierarchy as the amounts are available on demand. Due to the short-term maturities, the carrying value of short-term investments and cash equivalents is presumed to approximate fair value and is classified as Level 2.

D. Long-term Rate of Return on Plan Assets

The expected long-term rate of return on plan assets is based on (1) an evaluation of the historical behavior of the broad financial markets, (2) the plan's target asset allocation, and (3) the future expectations for returns for each asset class, modified by input from the plan's investment consultant based on the current economic and financial market conditions.

E. Defined Contribution Plans

The Company maintains separate tax-qualified and non-qualified defined contribution plans covering eligible U.S. employees and agents. For employees, the tax-qualified plan provides for pre-tax, after-tax and/or after-tax Roth salary reduction contributions (subject to maximums) and Company matching contributions of up to 5% of annual salary (base plus eligible incentive pay are considered). The Company's matching contributions to the employees' tax-qualified plan totaled \$61,574,586 and \$59,706,284 for the years ended December 31, 2024 and 2023, respectively. A non-qualified plan credits participant and Company matching contributions with respect to compensation in excess of the amount that may be taken into account under the tax-qualified plan, and two additional non-qualified plans

provide for Company matching contributions with respect to deferred compensation. For the years ending December 31, 2024 and 2023, the Company's matching contributions to the employees' non-qualified plans totaled \$2,439,574 and \$2,465,780, respectively.

For agents, the tax-qualified plan provides for pre-tax and or/after-tax Roth commission reduction agreements, subject to maximums. The Company annually determines the level of discretionary Company contributions to the agents' tax-qualified plan. Contributions are based on each participant's net renewal commissions, net renewal premiums and cash values for the plan year on certain policies for which the participant is the original writing agent. In 2024 and 2023, the Company's contributions to the agents' tax-qualified plan totaled \$1,429,242 and \$1,936,570, respectively.

Separate non-qualified plans credit Company contributions with respect to compensation earned based on production and policy persistency. For the years ending December 31, 2024 and 2023, the Company's contributions to the agents' non-qualified plans totaled \$7,949,042 and \$7,264,223, respectively.

F. Multiemployer Plans

Not applicable.

G. Consolidated/Holding Company Plans

Not applicable.

H. Postemployment Benefits and Compensated Absences

Certain employees are provided contractual termination benefits under postemployment plans as a result of their involuntary termination. The Company's obligation for these benefits resulted in a recognition of accumulated liabilities of \$9,229,592 and \$2,025,767 at December 31, 2024 and 2023, respectively. Costs associated with these benefits were \$25,631,016 and \$10,404,054 for the years ended December 31, 2024 and 2023, respectively. The Company allocates a share of the cost of contractual termination benefits with its subsidiaries in accordance with an intercompany cost sharing agreement. The liabilities for these plans are included with the liabilities for the corresponding plan of the Company.

I. Impact of Medicare Modernization Act ("The Act") on Postretirement Benefits (INT 04-17)

- (1) Not applicable.
- (2) Not applicable.
- (3) For the years ended December 31, 2024 and 2023, the Company paid \$58,758,010 and \$54,065,748, respectively, in gross benefit payments related to health benefits. For the years ended December 31, 2024 and 2023, the Company did not receive any gross subsidy receipts.

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

- A. The Company is a mutual insurance company and therefore has no shareholders.
- B. Not applicable.
- C.-E. The Company is a mutual insurance company and therefore has no shareholder dividends.
 - 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 any stock, including stock of affiliated companies, for any special purpose.
 - 1. At December 31, 2024, the Company had special surplus funds of \$866,504,485 (includes \$803,673,430 in the General Account and \$62,831,055 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 by cumulative net unrealized gains was \$5,936,971,459, gross of deferred taxes, at December 31, 2024.
 - K. The following table summarizes the Company's surplus notes issued and outstanding at December 31, 2024:

	Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year*	Unapproved Interest And/Or Principal
Ī	1	4/14/2020	3.75%	\$1,250,000,000	N	\$1,243,020,881	\$1,243,530,047	\$—
	2	4/4/2019	4.45%	\$1,000,000,000	N	\$993,301,846	\$993,590,646	\$ —
	3	10/8/2009	6.75%	\$1,000,000,000	N	\$998,699,128	\$998,853,128	\$ —
	4	5/5/2003	5.88%	\$1,000,000,000	N	\$996,543,333	\$997,194,000	\$

^{*}Total should agree with Page 3, Line 32.

Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
1	\$46,875,000	\$214,973,958	N/A	\$—	\$—	5/15/2050
2	\$44,500,000	\$249,818,056	N/A	\$	\$—	5/15/2069
3	\$67,500,000	\$1,019,437,500	N/A	\$—	\$—	11/15/2039
4	\$58,750,000	\$1,264,267,361	N/A	\$—	\$—	5/15/2033

Item Number	Are Surplus Note payments contractually linked? (Y/N)	Surplus Note payments subject to administrative offsetting provisions? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
1	N	N	N	N	Cash
2	N	N	N	N	Cash
3	N	N	N	N	Cash
4	N	N	N	N	Cash

Items Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carrying Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
1	\$1,250,000,000	\$1,243,530,047	N
2	\$1,000,000,000	\$993,590,646	N
3	\$1,000,000,000	\$998,853,128	N
4	\$1,000,000,000	\$997,194,000	N

The 2020 Notes, 2019 Notes, 2009 Notes and the 2003 Notes (collectively, the "Notes") were issued pursuant to Rule 144A under the Securities Act of 1933, as amended, and are administered by Citibank, as registrar/paying agent. Interest on the Notes is paid semi-annually on May 15th and November 15th of each year.

The Notes are unsecured and subordinated to all present and future indebtedness, policy claims and other creditor claims against the Company. Under New York State Insurance Law, the Notes are not part of the legal liabilities of the Company. Each payment of interest or principal may be made only with the prior approval of the Superintendent of Financial Services of the State of New York ("Superintendent") and only out of surplus funds, which the Superintendent determines to be available for such payments under New York State Insurance Law. Provided that approval is granted by the Superintendent, the Notes may be redeemed at the option of the Company at any time at the "make-whole" redemption price equal to the greater of: (1) the principal amount of the Notes to be redeemed, or (2) the sum of the present values of the remaining scheduled interest and principal payments on the notes to be redeemed, excluding accrued interest as of the date on which the Notes are to be redeemed, discounted on a semi-annual basis at an adjusted treasury rate plus 20 basis points for the 2003 Notes, 40 basis points for the 2009 Notes, 25 basis points for the 2019 Notes, and 40 points for the 2020 Notes, respectively, plus in each case, the accrued interest on the notes to be redeemed to the redemption date.

No affiliates owned any of the Notes at December 31, 2024. At December 31, 2024, State Street Bank & Trust Co, Bank of New York Mellon, JP Morgan Chase Bank, Northern Trust and Citibank were each the holder of record at The Depository Trust Company of more than 10% of the outstanding amount of the Notes, with each holding Notes, at least in part, for the accounts of their respective clients.

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 \$1,431,675,740.

Unfunded commitments on limited partnerships, limited liability companies and other invested assets amounted to \$4,152,752,675 at December 31, 2024. Included in the total unfunded commitments are \$136,763,351 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 \$1,051,915,007 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.

(2) Guarantees

At December 31, 2024, the Company had the following outstanding guarantees:

	Nature and circumstances of guarantee and key attributes	Liability recognition of guarantee	Ultimate financial statement impact if action under the guarantee is required	Maximum potential amount of future payments (undiscounted) the Company could be required to make under the guarantee	Current status of payment or performance risk of guarantee
1.	On July 11, 2008, the Company executed an agreement to indemnify Apogem Capital LLC (formerly known as GoldPoint Partners LLC) for capital contributions that may be required in connection with Apogem Capital LLC's indemnification obligations to NYLCAP Select Manager Fund, LP.	Exempt. Guarantee is on behalf of a wholly owned subsidiary. ¹	Expenses would increase	\$25,000,000	The Company oversees the operations of Apogem Capital LLC and assesses the risk to be minimal.
2.	On January 17, 2012, the Company executed an agreement to indemnify Apogem Capital LLC for capital contributions that may be required in connection with Apogem Capital LLC's indemnification obligations to NYLCAP Select Manager Fund II, L.P.	Exempt. Guarantee is on behalf of a wholly owned subsidiary. ¹	Expenses would increase	\$25,000,000	The Company oversees the operations of Apogem Capital LLC and assesses the risk to be minimal.
3.	On April 7, 2015, the Company executed an agreement to indemnify Apogem Capital LLC for capital contributions that may be required in connection with Apogem Capital LLC's indemnification obligations to NYLCAP Select Manager Fund III, L.P.	Exempt. Guarantee is on behalf of a wholly owned subsidiary. ¹	Expenses would increase	\$25,000,000	The Company oversees the operations of Apogem Capital LLC and assesses the risk to be minimal.
4.	On September 28, 1995, the Company entered into a support agreement with NYLCC to maintain a positive net worth of NYLCC of at least \$1. Since NYLCC only makes loans to the Company or its participating wholly owned subsidiaries, the Company would only be obligated under the guarantee in the event that one of the participating subsidiaries defaulted under its loan.	Exempt. Guarantee is on behalf of a wholly owned subsidiary. ¹	None. The financial statement impact of performance under the guarantee would be offset by an increase in SCA associated with the defaulting subsidiary's debt release.	\$3,500,000,000	Based on NYLCC's financial position and operations, the Company considers the risk of performance to be minimal.
5.	On November 7, 2007, the Company issued a guarantee to the Bank of New York ("BoNY") unconditionally guaranteeing the debts of MCF in connection with a standby letter of credit entered between MCF and BoNY. MCF provides revolving loans to third parties. The borrower sometimes requires a line of credit to be issued by a bank to back the revolving loan. In order for BoNY to enter into this line of credit, they required the Company to provide a guarantee on behalf of MCF.	Exempt. Guarantee is on behalf of a wholly owned subsidiary. ¹	Expenses would increase	\$100,000,000	The Company, in the ordinary course of business, provides MCF with capital and financing to meet their obligations. The Company views the risk of performance under this guarantee to be minimal.
6.	On December 3, 2024, the Company entered into a three-year revolving credit facility with MCF as borrower, the Company as guarantor, and a syndicate of banks as lenders. With the Company as guarantor, MCF received much lower pricing from the banks. In return, MCF will compensate the Company for providing the guaranty with an annual fee.	Exempt. Guarantee is on behalf of a wholly owned subsidiary. ¹	Expenses would increase	\$600,000,000	The Company views the risk of performance under this guarantee as remote.
7.	The Company issues funding agreements to New York Life Global Funding, which issues, or has issued notes to investors. If any taxing authority imposes withholding taxes on the payments due under the funding agreements or such notes (for example, as a result of a change in applicable), the Company is required, in certain instances, to increase the payments on the funding agreements to make up for the amounts required to be withheld.	Exempt. Related party guarantee that is unlimited.	Expenses would increase	The Company cannot estimate the maximum liability. The Company cannot anticipate the risk or amount that taxing authorities may withhold taxes.	The Company does not view its risk of performance under the guarantee to be significant. Additionally, if withholding becomes required, the Company is permitted to terminate the funding agreements.
8.	The Company has entered into certain arrangements with various regulators whereby the Company agreed to maintain NYLAZ's capital and surplus at certain levels.	Exempt. Related party guarantee that is unlimited.	None	Unlimited	Capital contributions to wholly owned subsidiaries would not affect the Company's financial position.
9.	The Company, along with several other insurance companies, entered into a supplemental benefits reinsurance and participation agreement with Guaranty Association Benefits Company (GABC), a captive insurance company created to assume and reinsure certain restructured annuity obligations of Executive Life Insurance Company of New York (ELNY). The participating life insurance companies agreed to assure that each individual payee under ELNY contracts will receive from GABC total annuity benefits due to the payee.	\$0	Expenses would increase	Unlimited	Based on an analysis performed by an independent risk management firm, the Company does not anticipate that any further funding will be required.

	Nature and circumstances of guarantee and key attributes	Liability recognition of guarantee	Ultimate financial statement impact if action under the guarantee is required	Maximum potential amount of future payments (undiscounted) the Company could be required to make under the guarantee	Current status of payment or performance risk of guarantee
10.	On September 12, 2012, the Company issued a guarantee for the full and punctual payment of all amounts that are or may become due and payable by NYL Cayman Holdings Ltd., NYLE, and Seguros Monterrey New York Life S.A. to Ace INA International Holdings Ltd. in connection with the sale by NYL Cayman Holdings Ltd., NYLE and Seguros Monterrey New York Life S.A. of New York Life Worldwide Capital, LLC, the holding company for Fianzas Monterrey, S.A. and its subsidiary, Operadora FMA, S.A. de C.V.	Exempt. Guarantee is on behalf of previously wholly owned subsidiaries.	Expenses would increase	Unlimited	The Company views the risk of performance under this guarantee as remote.
11.	On June 25, 2013, the Company issued a guarantee for the full and timely payment of certain indemnity payments that may become due and payable by NYLE to Yuanta Financial Holding Co., Ltd. ("Yuanta") in connection with the sale by NYLE of New York Life Insurance Taiwan Corporation.	Exempt. Guarantee is on behalf of previously wholly owned subsidiaries.	Expenses would increase	Unlimited	The Company views the risk of performance under this guarantee as remote.

¹ This exemption only applies to guarantees issued on behalf of wholly-owned subsidiaries that do not have negative equity.

(3) Guarantee Obligations

uarantee t	Doligations	
	gate maximum potential of future payments of all guarantees (undiscounted) the ntor could be required to make under guarantees	\$ 4,275,000,000
b. Curre	nt liability recognized in financial statements	
1.	Noncontingent liabilities	\$ _
2.	Contingent liabilities	\$ _
c. Ultima	te financial statement impact if action under the guarantee is required	
1.	Investments in SCA	\$ _
2.	Joint venture	\$ _
3.	Dividends to stockholders	\$ _
4.	Expense	\$ 775,000,000
5.	Other	\$ _

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 \$14,577,258 and \$21,776,169 at December 31, 2024 and 2023, respectively. The Company recorded guaranty fund liabilities of \$29,874,146 and \$28,321,866 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 \$15,296,888, which have been accrued in the financial statements.

(2) Assets recognized from paid and accrued premium tax offsets and policy surcharges

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	\$ 26,369,922
b.	Decreases current year:	
	Premium tax offset applied	(569,893)
	Decrease in guaranty funds receivable	
c.	Increases current year:	
	Increase in guaranty funds receivable	3,436,671
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	\$ 29,236,700

(3) Long-term care guarantee fund assessments

a - c. At December 31, 2024, the Company's guaranty association liability and related asset recoverable for long-term care insolvency assessments were \$682,332 and \$426,751, respectively. The liability estimates for these assessments are based on discounted cost information for the Penn Treaty/American Network insolvencies, which was provided by the National Organization of Life and Health Guaranty Association. The Company did not further discount these amounts.

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 and/or its subsidiaries are defendants 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 and/or its subsidiaries are also from time to time involved in various governmental, administrative, and investigative proceedings and inquiries.

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

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

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

15. Leases

A. Lessee Operating Lease

- (1)a Rent expense for all other leases for the year ended December 31, 2024 amounted to \$115,232,233, of which \$61,251,986 was billed to subsidiaries in accordance with an intercompany cost sharing agreement.
- (1)b The Company does not have any leases with contingent rental payments.
- (1)c–(1)d The Company, as lessee, has various lease agreements for real property (including leases of office space) and lease agreements for data processing and other equipment. Under the real property leases, the Company does not have the option to purchase the leased property. Under the equipment agreements, the Company has the option to purchase only the equipment. The leases on equipment do not contain any escalation clauses, but the majority of real property leases have escalation clauses that require the Company to pay expense increases over a specified amount. Real property leases typically have a variety of restrictions imposed on the lessee, which are generally customary in the marketplace and are not of a financial nature. Equipment leases do not have any restrictions.
 - (1)e The Company does not have any lease agreements terminated early for the year ended December 31, 2024.
 - (2)a A summary of the approximate future minimum rental payments required under operating leases that have initial or remaining non-cancellable lease terms for the next five years and thereafter is as follows:

Year	Real Property	Equipment T		Total
2025	\$ 138,092,138	\$ 4,609,187	\$	142,701,325
2026	132,211,458	2,004,031		134,215,489
2027	125,425,059	462,188		125,887,247
2028	109,487,514	_		109,487,514
2029	97,229,711	_		97,229,711
Thereafter	227,866,471	_		227,866,471
Total	\$ 830,312,351	\$ 7,075,406	\$	837,387,757

- (2)b The Company had \$6,133,218 of minimum rentals to be received in the future under non-cancellable subleases at December 31, 2024.
- (3)a In connection with the sale of one of its home office properties in 1995, the Company had entered into an agreement, as amended in 2009 and 2019, to lease back a portion of the building through 2024. The total future lease obligations in connection with this agreement of \$0 at December 31, 2024 are included in the above table.
- (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			Liabilitie	s
	2024		2023	2024	2023
Foreign currency swaps	\$ 9,662,533,583	\$	6,359,433,254	\$ 11,640,901,622 \$	6,541,726,727
Interest rate swaps	38,500,000		38,500,000	300,000,000	300,000,000
Foreign currency forwards	75,103,663		_	_	73,369,789
Bond forwards	_		175,000,000	1,210,000,000	1,495,000,000
CD swaps	725,000,000		475,000,000	_	
Total	\$ 10,501,137,246	\$	7,047,933,254	\$ 13,150,901,622 \$	8,410,096,516

See 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.

See 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 contract or full collateralization of the positions there under. Cash collateral is invested in short-term investments.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) The Company participates in securities lending programs whereby securities, which are included in investments, are loaned to third-parties for the purpose of enhancing income on securities held through reinvestment of cash collateral received upon lending. For securities lending transactions, the Company requires initial collateral, usually in the form of cash, equal to 102% of the fair value of domestic securities loaned. The borrower of the loaned securities is permitted to sell or repledge those securities. For securities lending transactions, the carrying value of securities classified as bonds and on loan at December 31, 2024 was \$702,115,287 with a fair value of \$671,171,249. The Company recorded cash collateral received under these agreements of \$685,430,706 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 account securities lending agreements.

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 did not enter into any dollar repurchase agreements. At December 31, 2024, the carrying value and fair value of securities sold from the separate accounts under dollar repurchase agreements was \$56,445,882, which were agency mortgage-backed-pass-through securities that were classified as bonds and those securities had a weighted average maturity of 23 years, with a weighted average yield of 5%. The Company recorded a liability for \$56,190,738, which represents the repurchase price of the assets.

(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.

18. Gain or Loss to the Insurer 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.

The following table represents the balances of assets and liabilities measured at fair value or 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.	Ass	ets at fair value							_
	1.	Preferred stocks	\$ —	\$ 4,249,520	\$	115,664,302	\$ —	\$	119,913,822
	2.	Bonds							
		SVO Identified Bond ETF	282,035,716	_		_	_		282,035,716
		U.S. corporate	_	12,473,645		_	_		12,473,645
		Foreign corporate	_	3,343,200		_	_		3,343,200
		Non-agency residential mortgage- backed securities	_	154,852		_	_		154,852
		Non-agency commercial mortgage- backed securities	_	19,188,750		_	_		19,188,750
		Non-agency asset-backed securities		1		3,792,897	_		3,792,898
		Total bonds	282,035,716	35,160,448		3,792,897			320,989,061
	3.	Common stocks	343,937,562	_		231,181,337	_		575,118,899
	4.	Derivative assets							
		Interest rate swaps	_	584,787,390		_	_		584,787,390
		Foreign currency swaps	_	94,089,265		_	_		94,089,265
		Bond Forward	_	_		_	_		_
		Inflation swaps	_	2,916,300		_	_		2,916,300
		Equity options	_	_		_	_		_
		Interest rate options	_	14,347,134		_	_		14,347,134
		Foreign currency forwards	_	45,459,497		_	_		45,459,497
		Corridor options	_	_		_	_		_
		Interest rate caps	_	_		_	_		_
		Futures	11,125	_		_	_		11,125
		Total return swaps	_	99,547		_	_		99,547
		Total derivative assets	11,125	741,699,133		_	_		741,710,258
	5.	Separate accounts assets	504,689,559	3,180,099,947		7,504,174	1,187,117,235		4,879,410,915
	6.	Other invested assets	_	_		110,533,414	_		110,533,414
	Tota	l assets at fair value	\$ 1,130,673,962	\$ 3,961,209,048	\$	468,676,124	\$ 1,187,117,235	\$	6,747,676,369
b.	Liab	ilities at fair value							
	1.	Derivative liabilities							
		Interest rate swaps	\$ —	\$ 529,007,812	\$	_	\$ —	\$	529,007,812
		Foreign currency swaps	_	10,670,082		_	_		10,670,082
		Bond Forward	_	15,395,126		_	_		15,395,126
		Inflation swaps	_	19,751,938		_	_		19,751,938
		Interest rate options	_	_		_	_		_
		Foreign currency forwards	_	189,097		_	_		189,097
		Futures	143,609	_		_	_		143,609
		Total return swaps	_	_		_			_
		Total derivative liabilities	143,609	575,014,055					575,157,664
	2.	Separate accounts liabilities - derivatives ¹	842,645	427		_	_		843,072
	Tota	l liabilities at fair value	\$ 986,254	\$ 575,014,482	\$		\$ —	\$	576,000,736
1	Sepa	arate accounts contract holder liabilities				ported at contra	ct value and not fa	ir va	

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	i	Transfers nto Level 3	ransfers out of Level 3	otal gains or (losses) included in Net Income	otal gains or (losses) included in Surplus	Purchases	Is	suances	Sales	Settlemen	ts	Balance at 12/31/2024
Assets:													
Preferred stocks	\$ 89,823,575	5 5	5,468,039	\$ _	\$ 26,730	\$ 12,453,630	\$ 9,892,326	\$	- \$	(1,999,998)	\$	_ \$	115,664,302
Bonds													
Non-agency asset-backed securities	_	-	4,951,381	_	_	(1,158,484)	_		_	_		_	3,792,897
Total bonds	_		4,951,381	_	_	(1,158,484)	_		_	_		_	3,792,897
Common stocks	198,238,785	;	34,300	_	375,110	2,465,823	85,549,988		_	(55,482,669)		_	231,181,337
Derivatives	_		_	_	_	_	_		_	_		_	_
Separate accounts assets ¹	1,461,387		1	_	_	542,786	5,500,000		_	_		_	7,504,174
Other Invested Assets	252,131,294	ļ	45,289,700	(19,984,774)	(18,007,978)	13,693,030	14,642,938		- (177,230,796)		_	110,533,414
Total Assets:	\$ 541,655,041	5	55,743,421	\$ (19,984,774)	\$ (17,606,138)	\$ 27,996,785	\$ 115,585,252	\$	— \$((234,713,463)	\$	— \$	468,676,124
Liabilities:													
Derivatives	\$ _	- 5	<u> </u>	\$ _	\$ _	\$ _	\$ _	\$	- \$	_	\$	— \$	
Total Liabilities:	\$ _	- 5	· –	\$ _	\$ _	\$ _	\$ _	\$	- \$	_	\$	— \$	_

¹The total gains or (losses) included in surplus for separate accounts assets are offset by an equal amount for separate accounts liabilities, which results in a net zero impact on surplus for the Company.

Transfers between levels

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

Transfers into and out of Level 3

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

Transfers into Level 3 totaled \$55,743,421 for the year ended December 31, 2024, which primarily relates to other invested assets of \$45,289,700 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; \$5,468,039 of preferred stocks were received from a stock conversion; \$4,951,381 of nonagency 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; and \$34,300 of common stocks resulting from a corporate action. Transfers out of Level 3 totaled \$19,984,774 for the year ended December 31, 2024, which primarily relates to other invested assets of residual trances 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 s

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, 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 (including separate accounts liabilities – derivatives)

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

Separate accounts assets

These assets are comprised of cash and common stocks. 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.

Ronds

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

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

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

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

Common Stocks

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

Derivatives

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

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	\$134,155,333,355	\$ 146,462,167,598	\$ 282,035,716	\$ 127,538,284,669	\$ 6,335,012,970	\$ —	\$
Preferred stocks	190,419,624	188,913,821	_	4,249,520	186,170,104	_	_
Common stocks	575,118,899	575,118,899	343,937,566	_	231,181,333	_	_
Mortgage loans	22,085,005,528	23,786,185,089	_	_	22,085,005,528	_	_
Cash, cash equivalents and short-term investments	4,230,851,377	4,230,851,378	644,440,735	3,586,410,642	_	_	_
Derivatives	1,751,640,256	1,488,775,929	11,125	1,751,629,131	_	_	_
Other invested assets ¹	946,934,201	963,660,156	_	254,340,333	692,593,868	_	_
Derivative Collateral	347,374,813	347,374,813	_	347,374,813	_	_	_
Investment income due and accrued	2,380,342,683	2,380,342,683	_	2,380,342,683	_	_	_
Separate accounts assets	11,376,965,956	11,570,844,169	572,767,938	9,576,396,499	40,684,284	1,187,117,235	
Total assets	\$178,039,986,692	\$ 191,994,234,535	\$ 1,843,193,080	\$ 145,439,028,290	\$ 29,570,648,087	\$1,187,117,235	\$ <u> </u>
Liabilities: Deposit fund contracts:							
Funding agreements	\$ 40,687,510,496	\$ 41,516,782,892	\$ _	\$	\$ 40,687,510,496	\$ —	\$
Annuities certain	10,270,264	10,093,185	_	_	10,270,264	_	_
Other deposit funds	1,192,657,887	1,192,657,887	_	_	1,192,657,887	_	_
Premiums paid in advance	124,507,761	124,507,761	_	124,507,761	_	_	_
Derivatives	1,422,590,363	1,271,342,732	143,609	1,422,446,754	_	_	_
Derivatives - collateral	629,433,814	629,433,814	_	629,433,814	_	_	_
Borrowed money	449,570,724	449,570,724	_	449,570,724	_	_	_
Amounts payable under securities lending	687,855,648	687,855,648	_	687,855,648	_	_	_
Separate accounts liabilities	843,072	843,072	842,645	427			
Total liabilities	\$ 45,205,240,029	\$ 45,883,087,715	\$ 986,254	\$ 3,313,815,128	\$ 41,890,438,647	\$ —	\$

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 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 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 is an affiliated bond from MCF. The affiliated bond from MCF had a carrying value of \$3,634,871,026 and a fair value of \$3,667,221,378 at 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.

Preferred and common stocks

The fair value of unaffiliated equity securities is determined by considering one of three primary sources: (1) security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from third-party pricing services, (2) the remaining un-priced securities are submitted to independent brokers for prices, and (3) securities are priced using an internal pricing model or methodology.

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

Mortgage loans

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

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

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

Derivatives (including separate accounts liabilities)

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

Other invested assets

Other invested assets are principally comprised of LIHTC investments, surplus notes, affiliated loans, residual tranches of securitizations and certain 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 loans 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 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties, for details on intercompany loans and 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.

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.

Separate accounts assets (including - collateral)

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

Deposit fund contracts

For funding agreements backing medium term notes, fair values are based on available market prices for the notes. For other funding agreements and annuities certain liabilities, fair values 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. For all other deposit funds, the fair value is estimated to be equal to the account value since they can be withdrawn at anytime and without prior notice.

Premiums paid in advance

For premiums paid in advance, the carrying value of the liability approximates fair value.

Borrowed money

Borrowed money consists of intercompany borrowings and other financing arrangements. Due to the short-term nature of the transactions, the carrying value approximates fair value. At December 31, 2024 the Company had repurchase agreements of \$56.445.882.

Amounts payable under securities lending

Amounts due under securities lending consists of cash collateral received under securities lending agreements. Due to the short-term nature of the transactions, 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	Long/short equity			Annual, Semi-Annual, Quarterly, Monthly	30-90 days (Assets subject to lock-up periods)
Hedge fund	Distressed securities, multi- strategy	1,098,801	_	Semi-Annual, Quarterly	60-90 days (Assets subject to lock-up periods)
Private equity	Leverage buyout, mezzanine financing, distressed securities	1,157,549,876	201,637,900	N/A	N/A
		\$ 1,187,117,235	\$ 201,637,900		

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

Assets with a carrying value of \$267,363,280 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

- (1) At December 31, 2024, the Company did not have any state transferable or non-transferable tax credits.
- (2) Not applicable.
- (3) Not applicable.
- (4) 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 \$40,322,034 representing 0.03% of total fixed maturity investments. Of this amount, 3.7% 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	Α	ctual Cost	ook Adjusted irrying Value	Fair Value	 OTTI Losses
Residential mortgage- backed securities	\$	8,077,195	\$ 8,700,964	\$ 8,746,896	\$ 3,686,399
Commercial mortgage- backed securities		_	_	_	_
Collateralized debt obligations		_	_	_	_
Structured securities		_	_	_	_
Equity investments in SCA		_	_	_	_
Other assets		_	_	_	_
Total	\$	8,077,195	\$ 8,700,964	\$ 8,746,896	\$ 3,686,399

Midprime - Type	Actual Cost			ook Adjusted arrying Value		Fair Value	OTTI Losses		
Residential mortgage- backed securities	\$	31,797,314	\$	31,621,070	\$	\$ 32,832,897		64,005,005	
Commercial mortgage- backed securities		_		_		_		_	
Collateralized debt obligations		_		_		_		_	
Structured securities		_		_		_		_	
Equity investments in SCA		_		_		_		_	
Other assets		_		_		_		_	
Total	\$	31,797,314	\$	31,621,070	\$	32,832,897	\$	64,005,005	
Grand total (subprime and midprime)	¢	39,874,509	¢	40.322.034	\$	41,579,793	¢	67.691.404	
and muprime)	Φ	39,074,509	\$	40,322,034	φ	41,379,793	\$	01,091,404	

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:

Residential Mortgage- Backed Securities	 Actual Cost	ok Adjusted rrying Value	Fair Value	 OTTI Losses
Subprime	\$ 2,135,411	\$ 2,135,411	\$ 2,286,926	\$ 1,827,543
Midprime	10,711,939	10,436,577	11,664,954	 25,338,170
Total	\$ 12,847,350	\$ 12,571,988	\$ 13,951,880	\$ 27,165,713

(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 and group life insurance and annuity claims of \$10,000 or more. For group life beneficiaries, the default settlement option is a lump sum payout if the claimant does not make any other selection. 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					
From	Through	Interest Rate \$10,000 or more	Interest Rate \$9,999.99 or less		
1/1/2024	1/7/2024	3.92%	3.42% 3.43%		
1/8/2024	1/14/2024	3.93%			
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								
	20	24	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	894	24,747,591	1,040	27,837,770					
Total	894 \$	24,747,591	1,040 \$	27,837,770					

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

_	Individ	lual	Group			
	Number	Amount	Number	Amount		
Retained asset accounts at the beginning of the year	891 \$	24,181,739	149 \$	3,656,030		
Retained asset accounts issued/added during the year	_	_	_	_		
Investment earnings credited to retained asset accounts during the year	N/A	833,949	N/A	127,083		
Fees and other charges assessed to retained asset accounts during the year	N/A	(30)	N/A	_		
Retained asset accounts transferred to state unclaimed property funds during the year	(36)	(397,041)	(4)	(147,144)		
Retained asset accounts closed/withdrawn during the year	(98)	(3,239,865)	(8)	(267,132)		
Retained asset accounts at the end of the year	757 \$	21,378,752	137 \$	3,368,837		

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

At December 31, 2024, the cash surrender value of the corporate owned life insurance policies purchased from NYLIAC is \$4,451,737,613. Of this amount, \$3,278,485,527 is invested in NYLIAC's general account and \$1,173,252,086 is invested in NYLIAC's separate accounts. The investments in NYLIAC's separate accounts are allocated into the following categories based on primary underlying investment characteristics:

		De	ecember 31, 2024
(1)	Amount of admitted balance that could be realized from an investment vehicle	\$	1,173,252,086
(2)	Percentage Bonds		4 %
(3)	Percentage Stocks		95 %
(4)	Percentage Mortgage Loans		— %
(5)	Percentage Real Estate		1 %
(6)	Percentage Cash and Short-Term Investments		— %
(7)	Percentage Derivatives		— %
(8)	Percentage Other Invested Assets		— %

J. Reporting Net Negative (Disallowed) 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	866,504,485	803,673,430	62,831,055	_
(3) Calculated adjusted capital and surplus				
Prior Period General Account Capital & Surplus From Prior Period SAP Financials	\$26,270,574,989			
Net Positive Goodwill (admitted)	2,145,166,109			
EDP Equipment & Operating System Software (admitted)	52,215,213			
Net DTAs (admitted)	2,028,772,574			
Net Negative (disallowed) IMR (admitted)	869,336,575			
Adjusted Capital & Surplus	\$21,175,084,518			
(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	4.1 %			
(5) Allocated gains/losses to IMR from derivatives				
	Gains	Losses		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	529,367,808	297,228,414		
Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	111,727,881	115,510,269		
Fair Value Derivative Gains & Losses Amortized Over Current Period	120,857,441	42,338,154		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	520,238,247	370,400,529		

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

Section 2 – Ceded Reinsurance Report – Part A

- (1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes (\$—) No (X)
 - a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$—
 - b. What is the total amount of reinsurance credits taken, whether as an asset or as reduction of liability, for these agreements in this statement?\$—
- (2) Does the company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes (\$—) No (X). If yes, give full details. \$—

Section 3 - Ceded Reinsurance Report - Part B

- (1) What is the estimated amount of the aggregate reduction, in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. If all reinsurance agreements were terminated by either party as of the date of the statement, the resulting reduction in surplus due to loss of reserve credits net of unearned premium would be approximately \$1,274,282,735.
- (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 a 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 - G. Not applicable.

H. Reinsurance Credit

(1) Disclose any reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) subject to A-791 that includes a provision, which limits the reinsurer's assumption of significant risks identified as in A-791. Examples of risk limiting features include provisions such as a deductible, a loss ratio corridor, a loss cap, an aggregate limit or similar effect. If true, indicate the number of reinsurance contracts to which such provisions apply. For contracts subject to A-791, indicate if deposit accounting was applied for all contracts, which limit significant risks.

Not applicable

(2) Disclose if any reinsurance contracts contain features (except reinsurance contracts with a federal or state facility) described below which result in delays in payment in form or in fact:

Not applicable

(3) Disclose if the reporting entity has reflected reinsurance accounting credit for any contracts not subject to Appendix A-791 and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R and identify the type of contracts and the reinsurance contracts.

Not applicable

(4) Disclose if the reporting entity ceded any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:

Not applicable

(5) If affirmative disclosure is required for Paragraph 23H(5) above, explain why the contract(s) is treated differently for GAAP and SAP.

Not applicable

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

- A C. Not applicable.
- D. The Company did not have any medical loss ratio rebates required pursuant to the Public Health Service Act at December 31, 2024.
- E. Risk Sharing Provisions of the Affordable Care Act (ACA)
 - (1) The Company writes accident and health insurance premiums which is subject to the ACA risk sharing provisions.
 - (2) The impact of risk-sharing provisions of the ACA on admitted assets, liabilities and revenue for the year ended December 31, 2024 are as follows:
 - a. Permanent ACA Risk Adjustment Program

Not applicable.

(3) Roll-forward of prior year ACA risk-sharing provisions at December 31, 2024.

Not applicable.

- (4) The Company had no risk corridors asset and liability balances for the year ended December 31, 2024.
- (5) The Company had no ACA risk corridors receivable for the year ended December 31, 2024.

25. Change in Incurred Losses and Loss Adjustment Expenses

- A. Claim reserves and unpaid claim liabilities at December 31, 2023 were \$1,533,258,750. For the year ended December 31, 2024, \$258,820,776 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,214,456,975 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Accidental Death and Dismemberment, Non-Comprehensive Major Medical, disability income, Medicare supplement of insurance and long term care lines of insurance. Therefore, there has been a \$59,980,999 favorable prior-year development from December 31, 2023 to December 31, 2024. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates were adjusted as additional information became known regarding individual claims. The Company had no unfavorable prior year loss development on retrospectively rated policies included in this decrease. However, the business to which it relates is subject to premium adjustments.
- B. 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 NYLIAC. 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 single premium annuity contracts issued by NYLIAC. The obligations are based upon the actuarially determined present value of expected future payments. Interest rates used in establishing such obligations range from 8.25% to 8.75%. The Company has directed NYLIAC 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 single premium annuity contracts and the corresponding obligations amounted to \$145,306,661 and \$148,488,779, respectively.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Individual and group life participating policies represent 99.4% of total individual and group life insurance inforce. The Company paid dividends in the amount of \$2,339,615,234 to individual and group life policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

At December 31, 2024, the Company did not have a liability for premium deficiency reserves on accident and health contracts.

31. Reserves for Life Contracts and Annuity Contracts

- (1) The Company waives deductions of deferred fractional premiums upon death of the insured and returns a portion of the final premium beyond the date of death. No surrender values are promised in excess of the total reserves included in Exhibit 5.
- (2) Certain substandard policies are valued on tables that are multiples of the standard table. Other substandard policies are valued as equivalent to standard lives on the basis of insurance age. Additional reserves are held on account of anticipated extra mortality for policies subject to extra premiums.
- (3) At December 31, 2024, the Company had \$29,989,367,737 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 New York. Reserves to cover the above insurance totaled the net amount of \$200,510,739 at December 31, 2024 and were reported in Exhibit 5, Miscellaneous Reserves section.
- (4) The tabular interest (Page 7, Line 4) for group annuities has been determined from the basic data for the calculation of policy reserves. The tabular interest for all other lines of business has been determined by formula as described in the instructions for Page 7.

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

The tabular cost (Page 7, Line 9) for 7-Year term, for certain survivorship whole life policies, and for ancillary coverage has been determined by formula as described in the instructions for Page 7. For all other coverage, including the bulk of individual life, the tabular cost has been determined from the basic data for the calculation of policy reserves.

(5) The tabular interest on funds not involving life contingencies on Exhibit 7, Line 3 is generally the interest actually credited to or accrued on such funds.

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

Individual Annuities:	<u>Amount</u>
Income optionality	\$ 9,299,239
Withdrawal optionality	(109,977)
Total for Individual Annuities	9,189,262
Group Annuities:	
Expense and termination charges	(31,361,843)
Decrease in interest guarantee reserves	(1,614,758)
Decrease in excess reserves	(7,435,344)
Other changes	 4,814,473
Total for Group Annuities	(35,597,472)
Individual Life:	
Change in amount assumed from John Hancock (60%)	(209,809,937)
Difference in ending reserves balances	(1,577,669)
Mortality assumption updates	3,981,751
Changes related to model conversion	34,557,362
Impact of funds withheld reinsurance on Term block	37,998,621
Total for Individual Life	(134,849,872)
Group Life:	
Revalued waiver of premium claims	 (33,203)
Total for Group Life	(33,203)
Total other increases (net)	\$ (161,291,285)
"Other net change in reserves" on Exhibit 7, Line 4 relates to guaranteed interest contracts and annuities certain, and consists of:	
Decrease in interest guarantee reserves	(104,303,398)
Foreign exchange	(678,742,759)
Total other net change in reserves	\$ (783,046,157)

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

A. Individual Annuities

			December 31, 2024								
				Separate Separate General Account with Account Account Guarantees Nonguaranteed				Total	% of Total		
(1)	Sub	ject to discretionary withdrawal:									
	a.	With market value adjustment	\$	7,598,581	\$	_	\$	_	\$	7,598,581	0.1 %
	b.	At book value less current surrender charge of 5% or more		_		_		_		_	_
	C.	At fair value						<u> </u>			
	d.	Total with market value adjustment or at fair value (total of a through c)		7,598,581		_		_		7,598,581	0.1
	e.	At book value without adjustment (minimal or no charge or adjustment)		642,126		_		_		642,126	_
(2)		subject to discretionary drawal		10,599,428,301		_		_	10	,599,428,301	99.9
(3)	Tota	ll (gross: direct + assumed)		10,607,669,008		_			10	,607,669,008	100.0
(4)	Reir	nsurance ceded						<u> </u>			
(5)	Tota	ıl (net)* (3) - (4)	\$	10,607,669,008	\$		\$		\$ 10	,607,669,008	100.0 %
(6)	will	ount included in A(1)b above that move to A(1)e for the first time in the year after the statement	\$	_	\$	_	\$	_	\$	_	

B. Group Annuities

			December 31, 2024							
				General Account		Separate Account with Guarantees	N	Separate Account Ionguaranteed	Total	% of Total
(1)	Sub	oject to discretionary withdrawal:						_		
	a.	With market value adjustment	\$	6,775,900,790	\$	6,766,249,131	\$	_	\$ 13,542,149,921	39.2 %
	b.	At book value less current surrender charge of 5% or more		_		_		_	_	_
	C.	At fair value		_		2,682,488,056		2,085,051,830	4,767,539,886	13.8
	d.	Total with market value adjustment or at fair value (total of a through c)		6,775,900,790		9,448,737,187		2,085,051,830	18,309,689,807	53.0
	e.	At book value without adjustment (minimal or no charge or adjustment)		1,902,758,300		_		_	1,902,758,300	5.5
(2)		subject to discretionary		14,333,870,132		_		_	14,333,870,132	41.5
(3)	Tota	al (gross: direct + assumed)		23,012,529,222		9,448,737,187		2,085,051,830	34,546,318,239	100.0
(4)	Rei	nsurance ceded		_		_		_	_	_
(5)	Tota	al (net) * (3) – (4)	\$	23,012,529,222	\$	9,448,737,187	\$	2,085,051,830	\$ 34,546,318,239	100.0 %
(6)	will	ount included in B(1)b above that move to B(1)e for the first time nin the year after the statement e:	\$	_	\$	_	\$	_	\$ —	

C. Deposit-Type Contracts (no life contingencies)

			December 31, 2024							
			General Account	_	Separate Account with Guarantees	-	Separate Account guaranteed		Total	% of Total
(1)	Sub	eject to discretionary withdrawal:								
	a.	With market value adjustment	\$ 939,537	\$	_	\$	_	\$	939,537	— %
	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)	939,537		_		_		939,537	_
	e.	At book value without adjustment (minimal or no charge or adjustment)	4,384,395,102		_		_	4	4,384,395,102	9.8
(2)		subject to discretionary ndrawal	40,134,258,699		_		_	40	0,134,258,699	90.1
(3)	Tota	al (gross: direct + assumed)	44,519,593,338				_	44	4,519,593,338	100.0
(4)	Rei	nsurance ceded	_		_		_		_	_
(5)	Tota	al (net) (3) – (4)	\$ 44,519,593,338	\$		\$		\$ 44	4,519,593,338	100.0 %
(6)	will	ount included in C(1)b above that move to C(1)e for the first time nin the year after the statement e:	\$ —	\$	_	\$	_	\$	_	

D.	Life 8	Accident & Health Annual Statement:	De	cember 31, 2024
	(1)	Exhibit 5, Annuities Section, Total (net)	\$	33,609,537,050
	(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)		10,661,180
	(3)	Exhibit 7, Deposit-Type Contracts Line 14, Column 1		44,519,593,338
	(4)	Subtotal		78,139,791,568
	Separ	rate Accounts Annual Statement:		
	(5)	Exhibit 3, Annuities Section, Total (net)		11,533,789,017
	(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		11,533,789,017
	(12)	Combined Total	\$	89,673,580,585

December 31, 2024

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

۸	Con	oral A	neaumé.			Cook Volue	Poporto
Α.	(1)		count ct to discretionary withdrawal, surrender values, or policy loans:	Ac	count Value	Cash Value	Reserve
	(')	a.	Term policies with cash value	\$	_ \$	489,533,902 \$	504,982,960
		b.	Universal life	Ψ	9,871,366	9,871,366	9,872,970
		C.	Oniversal life		3,071,000	3,071,000	3,072,370
		o.	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		_	95,400,996,788	101,047,225,179
		h.	Variable life		_	_	_
		i.	Variable universal life		_	_	_
		j.	Miscellaneous reserves		_	_	_
	(2)	Not s	ubject to discretionary withdrawal or no cash values:				
		a.	Term policies without cash value		_	_	3,571,832,192
		b.	Accidental death benefits		_	_	54,942,227
		C.	Disability - active lives		_	_	529,451,649
		d.	Disability - disabled lives		_	_	567,367,034
		е.	Miscellaneous reserves		_	_	1,022,399,349
	(3)		(gross: direct + assumed)		9,871,366	95,900,402,056	107,308,073,560
	(4)		urance ceded	_		2,453,403,221	5,076,923,927
	(5)	Total	(net) (C) - (D)	\$	9,871,366 \$	93,446,998,835 \$	102,231,149,633
ь	San	arata A	Lacount with Cuarantees				
Б.	(1)		Account with Guarantees ct to discretionary withdrawal, surrender values, or policy loans:				
	(')	a.	Term policies with cash value	\$	_ \$	— \$	_
		b.	Universal life	Ψ	— ψ	— ψ	
		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)	-	ubject 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)		_	_	_
	(4)	Reins	urance ceded				<u> </u>
	(5)	Total	(net) (C) - (D)	\$	_ \$	_ \$	
C.	Sep	arate A	Account Nonguaranteed				
	(1)	Subje	ct 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. i.	Variable life		_	_	_
		i. j.	Variable universal life Miscellaneous reserves		_	_	_
	(2)	-			_	_	_
	(*)	a.	ubject to discretionary withdrawal or no cash values: Term policies without cash value		_	_	_
		a. b.	Accidental death benefits		<u> </u>	–	
		D. С.	Disability - active lives		<u> </u>	–	
		d.	Disability - disabled lives		_	_	_
		e.	Miscellaneous reserves		_	_	_
	(3)		(gross: direct + assumed)		_	_	
	(4)		urance ceded		_	_,	_
	(5)		(net) (C) - (D)	\$	— \$		
					*	*	

D.	Lif	e & Accident & Health Annual Statement:	December 31, 2024		
	(1)	Exhibit 5, Life Insurance Section, Total (net)	\$	100,246,067,301	
	(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)		53,549,309	
	(3)	Exhibit 5, Disability-Active Lives Section, Total (net)		528,451,700	
	(4) Exhibit 5, Disability-Disabled Lives Section, Total (net)			554,512,285	
	(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)			848,569,037	
	(6)	Subtotal		102,231,149,632	
	Sepai	rate Accounts Annual Statement:			
	(7)	Exhibit 3, Life Insurance Section, Total (net)		_	
	(8)	Exhibit 3, Accident and Health Contracts Section, Total (net)		_	
	(9)	Exhibit 3, Miscellaneous Reserves Section, Total (net)			
	(10)	Subtotal (Lines (7) through (9))			
	(11)	Combined Total ((6) and (10))	\$	102,231,149,632	

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	Туре		Gross		Net of Loading		
(1) Ord	nary new business	\$	140.553.070	\$	28,073,325		
` '	nary renewal	•	1,626,872,396	·	1,348,500,975		
(3) Gro	up life		369,654,811		308,657,974		
Tota	l	\$	2,137,080,277	\$	1,685,232,274		

The amounts above reflect a prescribed practice that departs from the NAIC SAP. Refer to Note 1 – Summary of Significant Accounting Policies, for additional information.

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. At December 31, 2024, the Company reported separate accounts assets and liabilities from employee benefit plans (group annuity).

The Company has certain market value guaranteed separate accounts and other book value guaranteed separate accounts for which supplemental separate accounts assets are used to fund the excess of the actuarial liabilities for future guaranteed payments over the market value and the book value of the assets, respectively. The Company evaluates separate accounts surplus quarterly and transfers funds to or (from) the supplemental separate account as necessary, with cash settlement only for market value quaranteed separate account.

In accordance with the domiciliary state procedures for approving items within separate accounts, the classification of the separate accounts is subject to Section 4240 of the New York State Insurance Law. In addition, the separate accounts are supported through affirmative approval of the plans of operations by the NYSDFS.

(2) At December 31, 2024 and 2023, the Company's separate accounts statement included legally insulated assets of \$11,533,789,017 and \$12,485,097,666 respectively. The assets legally and not legally insulated from the general account at December 31, 2024 are attributed to the following products or transactions:

			Separa	te Accounts Assets	
Product/Transaction	Lega	lly Insulated Assets	(Not Legally Insulated) ¹		
Employee benefit plans (group annuity)	\$	11,533,789,017	\$	66,026,675	
Supplemental account		_		33,859,532	
Total	\$	11,533,789,017	\$	99,886,207	

Separate accounts assets classified as not legally insulated assets support \$56,190,738 of borrowed funds, \$36,958,393 of payables for securities, \$3,490,391 of other transfers from the general account due or accrued (net), \$2,803,773 of investment servicing fees payable, \$843,072 of other liabilities, and \$(400,161) of remittances and items not allocated.

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

a.	2024	\$ 12,671,217
b.	2023	\$ 13,579,444
c.	2022	\$ 14,122,955
d.	2021	\$ 13,644,573
e.	2020	\$ 12,258,753

For the years ended December 31, 2024, 2023, 2022, 2021 and 2020, the general account of the Company did not make any payments toward separate accounts guarantees.

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

B. General Nature and Characteristics of Separate Accounts Business

The Company has separate accounts funding group annuity contracts. A book value separate account funds guaranteed benefits and market value separate accounts fund both guaranteed and non-guaranteed benefits.

The book value separate account guarantees principal and interest during active status and at the contract discontinuance, the contract holder is entitled to a book value payout, if 12 months advance notice is provided. Alternatively, the contract holder may elect discontinuance with at least 10 days notice and receive an immediate lump sum payment subject to a termination adjustment factor (tied to an external index). The factor will not be greater than 1.

Certain market value separate accounts provide a minimum guaranteed interest rate. For these separate accounts, at contract discontinuance, the contract holder is entitled to an immediate payout of market value, or an installment payout of the guaranteed amount, or for certain contracts, a lump sum payout of the guaranteed amount at the end of a specific number of years, as set forth in the contract.

Separate accounts funding non-guaranteed benefits provide no guarantee of principal or interest, and payout is at fair value at contract discontinuance.

Information regarding the separate accounts of the Company at and for the year ended December 31, 2024 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 deposit ended 12/31/2024		\$ —	- \$1,765,496,867	\$ _	\$ —	\$ 1,765,496,867
	Reserves at 12/31/2024						
(2)	For accounts with assets at:						
	a. Fair value	:	\$ -	\$2,682,488,056	\$ —	\$ 2,085,051,830	\$ 4,767,539,886
	b. Amortized cost	_	_	6,766,249,131			6,766,249,131
	c. Total reserves *	<u>-</u>	\$ –	\$9,448,737,187	\$ —	\$ 2,085,051,830	\$11,533,789,017
(3)	By withdrawal characteristics:	_					
	a. Subject to discretionary withdraw	al:					
	1. With market value adjustment	:	\$ -	- \$6,766,249,131	\$ —	\$ —	\$ 6,766,249,131
	At book value without fair valu adjustment and with current surrender charge of 5% or mo		_	_	_	_	_
	3. At fair value		_	2,682,488,056	_	2,085,051,830	4,767,539,886
	 At book value without market value adjustment and with cur surrender charge less than 5% 		_	_	_	_	_
	5. Subtotal	_	_	9,448,737,187		2,085,051,830	11,533,789,017
	 Not subject to discretionary withdrawal 	_	_	<u> </u>			
	c. Total reserves	<u>:</u>	\$ _	\$9,448,737,187	<u> </u>	\$ 2,085,051,830	\$11,533,789,017
(4)	Reserves for asset default risk in lieu	ı of AVR	\$ _	- \$ 3,048,193	<u> </u>	<u>\$</u>	\$ 3,048,193

^{*}Line 2c and line 3c should be equal.

C. Reconciliation of Net Transfers To (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)	\$ 1,765,496,867
	b. Transfers from separate accounts (Page 4, Line 10)	 3,251,630,924
	c. Net transfers to (from) separate accounts (a) $-$ (b)	(1,486,134,057)
(2)	Reconciling Adjustments:	
	a. Reinsurance assumed	 <u> </u>
(3)	Transfers as Reported in the Summary of Operations of the	
	Life, Accident & Health Annual Statement (Page 4, Line 26)	\$ (1,486,134,057)

36. Loss/Claim Adjustment Expenses

The liability for unpaid accident and health claim adjustment expenses at December 31, 2024 and 2023 was \$23,655,132 and \$22,894,871.86, respectively. The Company incurred \$9,858,766 and paid \$9,163,509 of claim adjustment expenses in the current year, of which \$5,494,936 of the paid amount was attributable to insured or covered events of prior years. The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and did not reduce its liability.

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 whicis 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?	s [X]	No [] N/A []
1.3	State Regulating?		New Y	ork	
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 (balance sheet date).		06/25/	2021	
3.4	By what department or departments? New York State Department of Financial Services				
3.5	Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?	s []	No [] N/A [X]
3.6	Have all of the recommendations within the latest financial examination report been complied with?	s []	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]	
4.2	4.12 renewals? 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	٠ ١] No [X]	
	premiums) of: 4.21 sales of new business?] No [X]	
5.1	Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?		•		
	If yes, complete and file the merger history data file with the NAIC.			, [x]	
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 2 3 Name of Entity NAIC Company Code State of Domicile				
6.1	Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended 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?	1	Yes [] No [X]	
7.2	If yes, 7.21 State the percentage of foreign control	<u> </u>			_ %
	1 2 Nationality Type of Entity				

GENERAL INTERROGATORIES

8.1 8.2	Is the company a subsidiary of a depository institution holding compa. If the response to 8.1 is yes, please identify the name of the DIHC.	ny (DIHC) or a DIHC itself, regulated by the Fede	eral Reserve Board?	Yes [] No [X]
8.3 8.4	Is the company affiliated with one or more banks, thrifts or securities of the response to 8.3 is yes, please provide below the names and location federal financial regulatory services agency [i.e. the Federal Reserve Federal Deposit Insurance Corporation (FDIC) and the Securities Excregulator.	firms?ons (city and state of the main office) of any affilia Board (FRB), the Office of the Comptroller of the	tes regulated by a e Currency (OCC), the	Yes [X] No []
	1	2	3 4 5	6
	Affiliate Name NYLIFE Securities LLC	Location (City, State) New York, NY	FRB OCC FDIO	
	NYLIFE Securities LLC NYLIFE Distributors LLC			YES
	Eagle Strategies LLC	New York, NY		YES
	New York Life Investment Management LLC			
	MacKay Shields LLC	New York, NY		YES
	NYL Investors LLC			
	NYLIM Service Company LLC	Jersey City, NJ		YES
	Flatiron RR LLC	New York, NY		YES
	Candriam Ausbil Investment Management Limited	Sydney, AUS		YES
0.5				
8.5	Is the reporting entity a depository institution holding company with signederal Reserve System or a subsidiary of the depository institution has been subsidiary of the depository institution has been subsidiar to	nolding company?		Yes [] No [X]
9.	Federal Reserve Board's capital rule? What is the name and address of the independent certified public acc		Yes [] No [] N/A [X]
	Pricewaterhouse Coopers, LLP, 300 Madison Avenue, New York, NY	′ 10017		
10.1	Has the insurer been granted any exemptions to the prohibited non-a requirements as allowed in Section 7H of the Annual Financial Report	rting Model Regulation (Model Audit Rule), or sub	ostantially similar state	Yes [] No [X]
10.2		nption:		ies [] No [x]
10.3	Has the insurer been granted any exemptions related to the other req allowed for in Section 18A of the Model Regulation, or substantially si	quirements of the Annual Financial Reporting Mod	del Regulation as	Van I I Na I V I
10.4	If the response to 10.3 is yes, provide information related to this exem	nption:		165 [] NO [X]
10.5 10.6	Has the reporting entity established an Audit Committee in compliance of the response to 10.5 is no or n/a, please explain.	ce with the domiciliary state insurance laws?	·	X] No [] N/A []
12.1	12.12 Number of pa 12.13 Total book/ac If yes, provide explanation	rk Life Insurance Company, 51 Madison Avenue company or otherwise hold real estate indirectly? lestate holding company The real estate holdings LLC Associates LP, NYLM Aslan Realty Partner Partners, TCP Co-Ir Gateway TAF UT LLC, REEP-OFC Aspect OR, 19NW DC, BC Co-Invest Housing Mortgage FL ICONIQ Residential Hotel Zoe Co Invest Opportunities, Acre Corporation.	ding companies are as for C (owns various entities) MDC King of Prussia Realters, Avenue Real Estate Forestment SCSP, IPI Partrace REEP-RTL NPM GA, REEP-OR TSALISBURY SEEP 1030 15NW DC, REEP SEST, REEP-MF SALISBURY SOUND COME METER TO COMEMBER, BOSTON Und, Blackchamber Real Es Partners Fund, EOS Realt, European Property Invege Builders, Max Towers	Illows: NYLife Real , Silver Spring y LP,Max Square Limited, rund, Curzon Capital hers II-A, LP, REEP-MF FC 515 Post Oak TX, P 1341G DC, REEP 1111 huare Tower One TAF, Capital Affordable tate Opportunity Fund, Estate Partners III, estors Special and Pharmax
13.	The Company holds 39 entities that own real estate properties with 58 this amount, \$4,876,800 is nonadmitted since there is no GAAP audit FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTIT	t performed		
13.1	What changes have been made during the year in the United States in the		• ,	
	Does this statement contain all business transacted for the reporting of Have there been any changes made to any of the trust indentures during the contains the contains and the contains the contains and the contains the contains and the contai	, ,		
13.4	, ,	9 ,		
14.1	Are the senior officers (principal executive officer, principal financial o similar functions) of the reporting entity subject to a code of ethics, what a. Honest and ethical conduct, including the ethical handling of actual relationships; b. Full, fair, accurate, timely and understandable disclosure in the per	officer, principal accounting officer or controller, on hich includes the following standards?	r persons performing	Yes [X] No []
	c. Compliance with applicable governmental laws, rules and regulation. d. The prompt internal reporting of violations to an appropriate persor			
4.11	e. Accountability for adherence to the code. If the response to 14.1 is No, please explain:			
	Has the code of ethics for senior managers been amended? If the response to 14.2 is yes, provide information related to amendment			Yes [X] No []
1	The Code was revised to update the section on electronic communication	ations		
14.3	, ,	specified officers?		Yes [] No [X]
14.31	If the response to 14.3 is yes, provide the nature of any waiver(s).			

GENERAL INTERROGATORIES

1	2		3	4	
America Banker Associat	s on				
(ABA) Roi Numbe		Circumstances	That Can Trigger the Letter of Credit	Amour	nt
			_		
	BOARD O		of directors or a subordinate committee	Yes [X]	No
Does the rethereof?	porting entity keep a complete permanent record of the proceeding	gs of its board of dir	rectors and all subordinate committees	Yes [X]	
part of any	orting entity an established procedure for disclosure to its board of of its officers, directors, trustees or responsible employees that is i	n conflict or is likely	to conflict with the official duties of such	Yes [X]	No
		ANCIAL			
Has this st	tement been prepared using a basis of accounting other than Stat Principles)?	utory Accounting Pr	rinciples (e.g., Generally Accepted	Yes []	Nο
Total amou	nt loaned during the year (inclusive of Separate Accounts, exclusiv	ve of policy loans):	20.11 To directors or other officers	\$	
			20.12 To stockholders not officers		
			20.13 Trustees, supreme or grand		
			(Fraternal Only)	. \$	
	nt of loans outstanding at the end of year (inclusive of Separate Ac	counts, exclusive o	f 20.21 To directors or other officers	e	
policy loan) ,		20.22 To stockholders not officers		
			20.23 Trustees, supreme or grand	φ	
			(Fraternal Only)	. \$	
obligation I	ssets reported in this statement subject to a contractual obligation eing reported in the statement?	to transfer to anoth	er party without the liability for such	Yes []	No
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		
D 0.2	to the control of the		21.24 Other	.\$	
guaranty a	tatement include payments for assessments as described in the Al sociation assessments?				
If answer is	yes:		2.21 Amount paid as losses or risk adjustment		
			2.22 Amount paid as expenses		
D #			2.23 Other amounts paid		
	porting entity report any amounts due from parent, subsidiaries or				
Does the in	ate any amounts receivable from parent included in the Page 2 am surer utilize third parties to pay agent commissions in which the ar	nounts advanced by	y the third parties are not settled in full within		
90 days? If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.		169 []	INU		
		Is the			
	Name of Third-Party	Third-Party Age a Related Par (Yes/No)			
	Name of Fillio-Falty	(165/140)			

GENERAL INTERROGATORIES

25.02	If no, give full and comp	olete information, relating thereto					
25.03	whether collateral is ca	rried on or off-balance sheet. (an alternative is to re	luding value for collateral and amount of loaned securities, and eference Note 17 where this information is also provided)				
25.04			lateral for conforming programs as outlined in the Risk-Based			685,4	430,706
25.05	For the reporting entity'	s securities lending program, report amount of coll	lateral for other programs.	\$			
25.06	Does your securities le outset of the contract?	nding program require 102% (domestic securities)	and 105% (foreign securities) from the counterparty at the	Yes [X] No [] N/.	A []
25.07	Does the reporting enti	ty non-admit when the collateral received from the	counterparty falls below 100%?	Yes [X] No [] N/.	A []
25.08			utilize the Master Securities lending Agreement (MSLA) to	Yes [X] No [] N/.	A []
25.09	For the reporting entity'	s securities lending program state the amount of the	he following as of December 31 of the current year:				
			orted on Schedule DL, Parts 1 and 2				
			collateral assets reported on Schedule DL, Parts 1 and 2 ne liability page				
26.1	control of the reporting	entity or has the reporting entity sold or transferred	ed at December 31 of the current year not exclusively under the dany assets subject to a put option contract that is currently in		Yes [)	[] 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 .	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		3/0,0	44E 000
			26.23 Subject to dollar repurchase agreements				
			26.24 Subject to reverse dollar repurchase agreem 26.25 Placed under option agreements				
			26.26 Letter stock or securities restricted as to sale				
			excluding FHLB Capital Stock	; - \$		198.9	968.230
			26.27 FHLB Capital Stock	\$		214	790 . 100
			26.28 On deposit with states	\$		267	363.280
			26.29 On deposit with other regulatory bodies				
			26.30 Pledged as collateral - excluding collateral p an FHLB	ledged to			
			26.31 Pledged as collateral to FHLB - including as: backing funding agreements	sets		0.750	700 040
			backing funding agreements	\$. 3,/38,	132,049
			26.32 Other	\$			

26.3 For category (26.26) provide the following:

1	2	3
Nature of Restriction	Description	Amount
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ADVANTAGE CAPITAL 2010 STATE TAX C	7
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ADVANTAGE CAPITAL STATE TAX CREDIT	9
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ALTO SOLUTIONS, INC	1,000,000
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	AMERICAN SECURE LIVING INC	7,941,086
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	AT&T MOBILITY II LLC	69,000,000
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	BENEFITS ADVOCATE CORP SERIES A	807,454
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	BRELLA INSURANCE INC	521,222
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	COLONY LABS INC	3,223,880
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	CRUSOE INC	3,684,199
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	CRUSOE INC SERIES D-2	6,835,050
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	DATA ROBOT INC	8,634,675
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	DEEPFRAUD TECHNOLOGIES INC	10,577,144
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	DELPHIX CORP	27,093
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	FINANCIAL INSIGHT TECHNOLOGY INC	27,856,487
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	GENON ENERGY - CLASS A	74,710
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	H20 AI	15,896,841
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	KASA LIVING INC	4,999,994
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	KINGFIELD CORPORATION	3,294,985
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	LYNX MD LTD	1,499,991
	MODERN LIFE GROUP INC	
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NAC AVIATION 8 JR PPN	3,055
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NAC AVIATION 8 SNR PPN	611
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NEW YORK BUSINESS DEV. CORP	
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NOMOS AI	4,070,126
	ONEADVISERY INC	1,300,000
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	REKA AI INC-SERIES A	5,834,937
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	REKA AI INC-SERIES SEED	3,540,033
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	SENTILINK CORP SERIES B-3	2,222,197
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	STRATA IDENTITY INC - A CLASS	888,240
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	STRATA IDENTITY INC - B CLASS	
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	TEN 250 CORPORATION	2,999,998
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	THE EMPATHY PROJECT LTD SERIES B	2,499,986
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	VALIDMIND INC	1,000,000
hareholder Agreement and Subject to Rule 144 of SEC Act of 1933	WELLTH INC.	

27.1	Does the reporting entity have any hedging transactions rep	orted on Schedule DB?	Yes	[X]	No []	
27.2	If yes, has a comprehensive description of the hedging prog If no, attach a description with this statement.	gram been made available to the domiciliary state?	X] N	lo []	N/A	[]
INES 2	7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING EN	TITIES ONLY:						
27.3	Does the reporting entity utilize derivatives to hedge variable	e annuity guarantees subject to fluctuations as a result of interest rate sensitivity?	Yes	[]	No [Х]	
27.4	If the response to 27.3 is YES, does the reporting entity utili	ze: 27.41 Special accounting provision of SSAP No. 108	Yes	[]	No [No [No []	
27.5	following: The reporting entity has obtained explicit approval Hedging strategy subject to the special accounting Actuarial certification has been obtained which indi reserves and provides the impact of the hedging st Financial Officer Certification has been obtained w	from the domiciliary state. provisions is consistent with the requirements of VM-21. cates that the hedging strategy is incorporated within the establishment of VM-21 rategy within the Actuarial Guideline Conditional Tail Expectation Amount. hich indicates that the hedging strategy meets the definition of a Clearly Defined V Defined Hedging Strategy is the hedging strategy being used by the company in	Yes]]	No []	
28.1		r 31 of the current year mandatorily convertible into equity, or, at the option of the	Yes	[X]	No []	
28.2	If yes, state the amount thereof at December 31 of the curre	ent year.	.\$			21,58	35,1	52
29.	offices, vaults or safety deposit boxes, were all stocks, bonc custodial agreement with a qualified bank or trust company	eal estate, mortgage loans and investments held physically in the reporting entity's its and other securities, owned throughout the current year held pursuant to a in accordance with Section 1, III - General Examination Considerations, F. Agreements of the NAIC Financial Condition Examiners Handbook?	Yes	[X]	No []	
29.01	For agreements that comply with the requirements of the NA	AIC 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						

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

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	Affiliation
NYL Investors LLC	A
MacKay Shields LLC	A
MacKay Shields UK LLP	A
Apogem Capital LLC	
Goldman Sachs Asset Management LP	U
J.P. Morgan Investment Management Inc.	U
New York Life Investment Management LLC	

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	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
169553	NYL Investors LLC	5493000EG09W0QURS721	SEC	DS
107717	MacKay Shields LLC	549300Y7LLC0FU7R8H16	SEC	DS
167939	MacKay Shields UK LLP	549300Z00JQEVQDT3045	SEC	DS
309234	Apogem Capital LLC	549300S5H0LSGCLLY165	SEC	DS
107738	Goldman Sachs Asset Management LP	CF5M58QA35CFPUX70H17	SEC	NO
107038	J.P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	NO
109591	New York Life Investment Management LLC	IGJ1X7QLRC5K7CY9GE11	SEC	DS
	L			

30.2 If yes, complete the following schedule:

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

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

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	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	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
31.1 Bonds	150,241,419,927	137,934,585,716	(12,306,834,211)
31.2 Preferred stocks	188,913,822	190,419,624	1,505,802
31.3 Totals	150,430,333,749	138, 125, 005, 340	(12,305,328,409)

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 33.2	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Yes []	No [X]
	Filings for which we have not yet received the required documentation necessary for submission to the SVO:1		
	Filings that have been submitted but not yet rated by the SVO:7		
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 []
		100 [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?	(] 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	,	liately converted to U.S. dollars? erted to U.S. dollars] No []] No []
39.3	If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of	of premiums or that are held direct	ctly.		
	1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums		
		Directly Florid, et Deat			
	OTHER				
40.1	Amount of payments to trade associations, service organizations and statistical or rational control of payments to trade associations, service organizations and statistical or rational control of payments to trade associations, service organizations and statistical or rational control or payments to trade associations, service organizations and statistical or rational control or payments to trade associations, service organizations and statistical or rational control or payments to trade associations.	ng bureaus, if any?		\$	16,294,708
40.2	List the name of the organization and the amount paid if any such payment represented service organizations, and statistical or rating bureaus during the period covered by the		ents to trade association	ons,	
	1 Name		2 ount Paid		
41.1	Amount of payments for legal expenses, if any?	<u>.</u>		\$	13,806,009
41.2	List the name of the firm and the amount paid if any such payment represented 25% of during the period covered by this statement.	or more of the total payments for	legal expenses		
	1 Name	Am	2 ount Paid		
42.1	Amount of payments for expenditures in connection with matters before legislative boo	dies, officers, or departments of	government, if any?	\$	2,855,815
42.2	List the name of the firm and the amount paid if any such payment represented 25% connection with matters before legislative bodies, officers, or departments of governments.				
	1 Name	Am	2 ount Paid		
	American Council of Life Insurers		1,000,788		

GENERAL INTERROGATORIES

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

1.1	cident and Health Companies/Fraternal Benefit Societies: Does the reporting entity have any direct Medicare Supplement Insurance in force?			Yes	[X] No []
1.2	If yes, indicate premium earned on U.S. business only.			\$	416,656
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance E 1.31 Reason for excluding:			\$	
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not	t included in Item (1.2) above		\$	
1.5	Indicate total incurred claims on all Medicare Supplement insurance.			\$	365 , 186
1.6	Individual policies:	Most current	three years:		
1.0	individual policies.		emium earned	\$	
		· ·	curred claims		
		1.63 Number	of covered lives		
		All years prio	r to most current three	veare.	
			emium earned	-	416.656
			curred claims		
			of covered lives	•	
7	One or published				
.7	Group policies:	Most current			
			emium earned		
			curred claims		
		1.73 Nullibei	or covered lives		
		All years prio	r to most current three	vears:	
			emium earned	-	
		1.75 Total inc	curred claims	\$	
		1.76 Number	of covered lives		
	Health Test:				
	100.0	1	2		
		Current Year	Prior Year		
	2.1 Premium Numerator				
	2.2 Premium Denominator				
	2.3 Premium Ratio (2.1/2.2)				
	2.4 Reserve Numerator				
	2.5 Reserve Denominator 2.6 Reserve Ratio (2.4/2.5)				
1	Does this reporting entity have Separate Accounts?			Yes	[X] No []
2	If yes, has a Separate Accounts statement been filed with this Department?			Yes [X] N	o [] N/A [
.3	What portion of capital and surplus funds of the reporting entity covered by assets i distributable from the Separate Accounts to the general account for use by the general	n the Separate Accounts stateral account?	tement, is not currently	/ \$	
.4	State the authority under which Separate Accounts are maintained: Section 4240 of the New York State Insurance Law				
5	Was any of the reporting entity's Separate Accounts business reinsured as of Dece	ember 31?		Yes	[] No [X]
6	Has the reporting entity assumed by reinsurance any Separate Accounts business	as of December 31?		Yes	[] No [X]
.7	If the reporting entity has assumed Separate Accounts business, how much, if any, Accounts reserve expense allowances is included as a negative amount in the liabi (net)"?	lity for "Transfers to Separate	Accounts due or acc	rued	
	For reporting entities having sold annuities to another insurer where the insurer pur	chasing the annuities has ob	tained a release of lial	oility from the	
	claimant (payee) as the result of the purchase of an annuity from the reporting entit	y only:		•	
1	Amount of loss reserves established by these annuities during the current year:			\$	1,288,713
2	List the name and location of the insurance company purchasing the annuities and	the statement value on the p	urchase date of the ar	nnuities.	
	1			2	
	<u>'</u>			ement Value	
				rchase Date	
	P&C Insurance Company And Location			Annuities resent Value)	
	American Interstate 2301 Highway 190 West, DeRidder, LA 70634				
	Travelers Property Casualty One Tower Square , Hartford CT 06183				
	Travelore Capualty and Surety Co. One Tower Square. Hartford CT 06193			1 605 409	

GENERAL INTERROGATORIES

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

	. 74(12 211 2,7(00))21(174)		,					
5.1	Do you act as a custodian for health savings account	nts?					Yes [] No	[X]
5.2	If yes, please provide the amount of custodial funds	held as of the re	eporting date				\$	
5.3	Do you act as an administrator for health savings ac	ccounts?					Yes [] No	[X]
5.4	If yes, please provide the balance of funds administ	ered as of the re	porting date				\$	
6.1 6.2	Are any of the captive affiliates reported on Schedul If the answer to 6.1 is yes, please provide the follow		orized reinsurers?	·		Yes [] No []	N/A [X]
	1	2	3	4	Assets	Supporting Reserv	re Credit	7
	·	NAIC			5	6	7	
	Company Name	Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other	
						, igreemente		
7.	Provide the following for individual ordinary life insuceded).	7.1 Direct Pre	emium Written		ear (prior to reinsura			
		*0"	1.6.1	To the desired				
	Term (whether full ur		nary Life Insurance ed underwriting, iet		app")			
	Whole Life (whether	full underwriting,	limited underwriting					
	Variable Life (with or Universal Life (with o							
	Variable Universal Lie			intee)				
8.	Is the reporting entity licensed or chartered, register	ed, qualified, eliç	gible or writing bus	iness in at least tw	vo states?		Yes [X] No) []
8.1	If no, does the reporting entity assume reinsurance the reporting entity?						Yes [] No	[]
9.	Reporting entities admitting net negative (disallowed	d) interest mainte	enance reserve (IM	IR) attest to the fo	llowing:			
	 a. Fixed income investments generating IMR losses b. IMR losses for fixed income related derivatives at accordance with a reporting entity's derivative us reversed to IMR and amortized in lieu of being re c. Any deviation to (a) was either because of a temp transaction, that mechanically made the cause of d. Asset sales that were generating admitted negati including, but not limited to excess withdrawals a 	re all in accordar e plans and refle cognized as real porary and transif IMR losses not ve IMR were not	nce with prudent ar ict symmetry with hized gains upon de tory timing issue or reflective of reinve compelled by liqu	nd documented ris historical treatment erivative termination r related to a spect stment activities.	k management pro t in which unrealize on. ific event, such as a	cedures, in d derivative gains v a reinsurance		
	Is the reporting entity admitting net negative (disallo	wed) IMR in acc	ordance with these	e criteria?		Yes [X] No []	N/A []
10.	Provide the current-year amounts at risk for the follo	• •						
	<u>Individual and Industri</u> 10.01 Modified Coinsurance		105				Amount a	
	10.02 Modified Coinsurance						•	
	Individual and Industri	al Life Policies V	/ith Pricing Flexibil	lity			Amount a	at Risk
	10.03 Net Amount (Direct + A							
	10.04 Exhibit 5 Life Reserves							
	10.05 Separate Account Exh 10.06 Net Modified Coinsura		`	,			•	
	10.07 Life Reserves (10.04 +	,	•					
	10.08 Life Net Amount at Ris							
	Individual and Industri	al Term Life Poli	cies Without Pricin	ng Flexibility			Amount a	at Risk
	10.09 Net Amount (Direct + A		,					
	10.10 Exhibit 5 Life Reserves							
	10.11 Separate Account Exh 10.12 Net Modified Coinsural		*	,				
	10.13 Life Reserves (10.10 +							
	10.14 Life Net Amount at Ris	,						

GENERAL INTERROGATORIES

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

	10.15	Group and Credit Life (Excluding FEGL Modified Coinsurance Assumed Reserve				Amount at F	
		Modified Coinsurance Ceded Reserves				·	
	10.10	Modified Combarding Coded (1000) VCC				Ψ	
		Group and Credit Term Life (Excluding	FEGLI/SGLI) with Remaini	ing Rate Terms 36 Mont	hs and Under	Amount of F	Risk
	10.17	Net Amount (Direct + Assumed - Ceded	i) in Force			.\$ 90,912,75	52,30
	10.18	Exhibit 5 Life Reserves (Direct + Assum	ed – Ceded)			\$382,12	20,09
	10.19	Separate Account Exhibit 3 Life Reserve	es (Direct + Assumed – Ce	eded)		.\$	
	10.20	Net Modified Coinsurance Reserves (As	sumed – Ceded)			\$	
		Life Reserves (10.18 + 10.19 + 10.20)					
	10.22	Life Net Amount at Risk (10.17 - 10.21)				\$ 90,530,63	32,21
		Group and Credit Term Life (Excluding				Amount of F	
		Net Amount (Direct + Assumed - Ceded					
		Exhibit 5 Life Reserves (Direct + Assum					
		Separate Account Exhibit 3 Life Reserve	•	,			
		Net Modified Coinsurance Reserves (As	•				
		Life Reserves (10.24 + 10.25 + 10.26)					
	10.28	Life Net Amount at Risk (10.23 - 10.27)				\$ 50, 101,70	00,50
	40.00	Group and Credit Permanent Life (Exclu				Amount of F	
		Net Amount (Direct + Assumed - Ceded	·				
		Exhibit 5 Life Reserves (Direct + Assum	,				
		Separate Account Exhibit 3 Life Reserve Net Modified Coinsurance Reserves (As	•	•			
		Life Reserves (10.30 + 10.31 + 10.32)	,				
		Life Reserves (10.30 + 10.31 + 10.32) Life Net Amount at Risk (10.29 - 10.33)					
	10.34	Life Net Afficult at Risk (10.29 - 10.33)	•••••			\$2,334,30	00,00
ife, Acci	ident and Health Companie	ies Only:					
	by this reporting entity (exce	f this reporting entity used by another enti- ept for activities such as administration of	jointly underwritten group of	contracts and joint morta	lity or morbidity	Yes [X] No []
11.2	Net reimbursement of such	expenses between reporting entities:		11 21 Paid		¢	
						•	
						, , , ,	- ,
12.1 I	Does the reporting entity wri	ite any guaranteed interest contracts?				Yes [X] No []
12.2	If ves. what amount pertaining	ing to these lines is included in:					
	, ,			12.21 Page 3. Line 1		945.39	92.39
13. I	For stock reporting entities of	only:		,			
13.1	Total amount paid in by stoo	ckholders as surplus funds since organiza	ation of the reporting entity:	:		\$	
14.	Total dividends paid stockho	olders since organization of the reporting	entity:				
	·		•	14.11 Cash		\$	
						•	
						•••	
	Reinsurance (including retro	insure any Workers' Compensation Carve ocessional reinsurance) assumed by life a l illness and accident exposures, but not the sation insurance.	and health insurers of medi	ical, wage loss and death	'n	Yes [] No [Х]
							1
 	If yes, has the reporting entit	ity completed the Workers' Compensation	n Carve-Out Supplement to	the Annual Statement?		Yes [] No [•
15.2		ity completed the Workers' Compensation of earned premiums and claims incurred in			'	Yes [] No [•
15.2			n this statement are: 1 Reinsurance	2 Reinsurance	3 Net	Yes [] No [,
15.2	If 15.1 is yes, the amounts o	of earned premiums and claims incurred in	n this statement are: 1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained	Yes [] No [,
15.2	If 15.1 is yes, the amounts o	of earned premiums and claims incurred in	n this statement are: 1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained	Yes [] No [,
15.2	If 15.1 is yes, the amounts o 15.31 Earned premium 15.32 Paid claims	of earned premiums and claims incurred in	n this statement are: 1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained	Yes [] No [•
15.2	If 15.1 is yes, the amounts of 15.31 Earned premium	of earned premiums and claims incurred in	n this statement are: 1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained	Yes [] No [•

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 15.34 for Column (1) are:	on of the amounts re	ported in Lines 15.31 and	t			
	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						
	*===,===						
	15.45 \$1,000,000 or more						
15.5	What portion of earned premium reported in 15.31, Column 1 was assumed from pools?			\$			
raterna	al Benefit Societies Only:						
16.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work ar	nd representative for	m 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?			-]	No []
27.	Are applicants admitted to membership without filing an application with and becoming a member of			Yes []	No []
28.1	Are notices of the payments required sent to the members?] No []	N/A	[]
28.2	If yes, do the notices state the purpose for which the money is to be used?			Yes []	No []
29.	29.11 First Year						9/
	29.12 Subsequent Years		_				— %
30.1 30.2	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payment of so, what amount and for what purpose?		•	-	-	-	-
0.4.	D						,
31.1	Does the reporting entity pay an old age disability benefit?				J	No []
31.2	If yes, at what age does the benefit commence?					Na f	1
32.1 32.2	If yes, when?			•	J	NO [1
33.	Have you filed with this Department all forms of benefit certificates issued, a copy of the constitutio in force at the present time?	on and all of the laws	, rules and regulations]	No []
34.1	State whether all or a portion of the regular insurance contributions were waived during the current account of meeting attained age or membership requirements?	t year under premiur	n-paying certificates on	Yes []	No [1
34.2	If so, was an additional reserve included in Exhibit 5?] No [-	N/A	[]
34.3	If yes, explain						
35.1	Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or			Yes []	No []
35.2	If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, b director, trustee, or any other person, or firm, corporation, society or association, received or is to remolument, or compensation of any nature whatsoever in connection with, on an account of such remolument.	receive any fee, com	mission,				
	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, claims of any nature whatsoever against this reporting entity, which is not included in the liabilities of			Yes [1	No [1
37.1 37.2	Does the reporting entity have outstanding assessments in the form of liens against policy benefits	that have increased		Yes [No []

	Outstanding
Date	Lien Amount

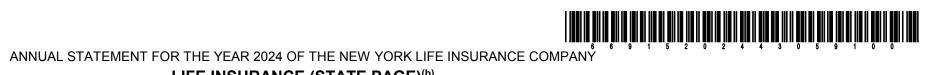
FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

		\$000 omitted for a	mounts of life insu	rance 3	4	5
		2024	2023	2022	2021	2020
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	404 745 421	402 724 222	390,714,901	381 759 500	364 278 756
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col.					
	4)	547,229,679	579,834,263	591,992,104	576,697,557	554,848,188
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	150 117 6/12	159.913.566	164,515,348	166,366,509	173,358,169
5.	Industrial (Line 21, Col. 2)		139,913,300	, ,	' '	173,336, 109
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	299,115,351	353, 155, 373	283,119,988	295,024,060	286,915,714
7.	Total (Line 21, Col. 10)	1,410,208,092	1,495,627,425	1,430,342,342	1,419,847,625	1,379,400,828
7.1	Total in force for which VM-20					
	deterministic/stochastic reserves are calculated	175,088,530	171,978,160	152,721,561	109,418,336	
	New Business Issued					
8	(Exhibit of Life Insurance) Ordinary - whole life and endowment (Line 34, Col.					
0.	2)	26,304,158	27,289,587	27,014,739	31,713,775	26,987,812
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	17,237,761		54,194,970	60,606,266	63,208,561
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)	E0 000 440	07 050 470	00.704.004	07 070 004	05 007 405
13.	Premium Income - Lines of Business		67,336,476		97,679,094	93,827,483
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	9,286,524,011	7,595,754,812	9,025,110,720		
15.	Group life (Line 20.4, Col. 3)	2,434,246,410	2,461,276,804	2,473,733,822		2,474,675,001
16.	Individual annuities (Line 20.4, Col. 4)	965,507,825	750, 150, 355			335,735,209
17.	Group annuities (Line 20.4, Col. 5)			-, -,,		
18.	Accident & Health (Line 20.4, Col. 6)	590,3/8,914	5/6,224,364	554,347,506	531,372,827	517,871,693
19. 20.	Other lines of business (Line 20.4, Col. 8) Total	17 276 657 920	15,146,557,752	18,145,497,706	17,733,372,508	20,567,400,464
20.	Balance Sheet (Pages 2 & 3)	17,270,007,000	13, 140,337,732	10, 145,497,700	11,133,312,306	20,307,400,404
21.	Total admitted assets excluding Separate Accounts					
	business (Page 2, Line 26, Col. 3)	233,266,919,987	219,399,374,396	208,541,705,336	199,247,129,777	187,046,467,794
22.	Total liabilities excluding Separate Accounts					
00	business (Page 3, Line 26)	206,839,478,740	194, 105, 297, 965		174,680,769,310	
23. 23.1	Aggregate life reserves (Page 3, Line 1)	130,031,346,262	130,650,091,967	127,282,079,185	121,090,811,968	113,730,329,728
23.1	NPR related to Line 7.1	2.685.227	1,822,747			
24.	Aggregate A & H reserves (Page 3, Line 2)	5,631,721,945	5,389,145,162		4,885,803,870	
25.	Deposit-type contract funds (Page 3, Line 3)	44,519,593,338	37,953,043,276		29 , 374 , 832 , 104	
26.	Asset valuation reserve (Page 3, Line 24.01)		4,512,714,413		4, 166, 742, 189	
27.	Capital (Page 3, Lines 29 and 30)					
28.	Surplus (Page 3, Line 37)	26,427,441,247	25,294,076,431	23,886,506,553	24,566,360,467	21,728,391,315
29.	Cash Flow (Page 5) Net Cash from Operations (Line 11)	7 709 104 876	7 011 652 807	7 226 152 631	7 044 071 620	7 088 703 334
29.	Risk-Based Capital Analysis					1,000,130,004
30.	Total adjusted capital	34,529,448,539	33,007,577,544	31, 125, 178, 376	31,203,100,782	27,256,909,170
31.	Authorized control level risk - based capital	3,629,996,851	3,495,828,339	3,472,419,760	3,367,357,307	3,014,731,084
	Percentage Distribution of Cash, Cash					
	Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3)					
	x 100.0					
32.	Bonds (Line 1)	66.4	65.8	65.4	65.1	64.7
33.	Stocks (Lines 2.1 and 2.2)	6.4	6.7	6.9	7.9	8.4
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	10.8	10.6			10.8
35.	Real estate (Lines 4.1, 4.2 and 4.3)	1.1	1.2	1.2	1.1	1.2
36.	Cash, cash equivalents and short-term investments (Line 5)	1.0	17	1 2	1 /	1 /
37.	Contract loans (Line 6)	6.3				6.5
38.	Derivatives (Page 2, Line 7)	0.7	0.7			0.7
39.	Other invested assets (Line 8)	6.3	6.8	7.1	7.2	6.2
40.	Receivables for securities (Line 9)	0.0 .	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line					
42.	- /	0.2	0.1	0.3	0.0	0.1
42. 43.	Aggregate write-ins for invested assets (Line 11) Cash, cash equivalents and invested assets	0.2	0.1	0.5	0.0	0.1
→ 0.	(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)	3 057 05/ 051	3 683 060 103	3,908,231,645	3 374 040 101	2 567 765 026
45.	,		3,003,300,102	3,300,231,043		2,307,703,930
40.	Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary					
	. ,.	13,649,939,240	14,200,679,248	13,790,411,576	15,430,031,543	15,866,253,235
47.	Affiliated short-term investments (subtotal included in Schoolule DA Verification, Col. 5, Line 10)					
48.	in Schedule DA Verification, Col. 5, Line 10) Affiliated mortgage loans on real estate					
40. 49.	All other affiliated	5,144,788,332	5,030,406,166	5,263,865,077	5,378,833,190	4,906,248,877
50.	Total of above Lines 44 to 49		22,915,053,516	22,962,508,298	, , ,	23,340,268,048
51.	Total Investment in Parent included in Lines 44 to	, , , ,	, ,,-	, , , , ,	, , , , - :	, , , ,
51.	49 above					

FIVE-YEAR HISTORICAL DATA

			· '. '			
		1 2024	2 2023	3 2022	4 2021	5 2020
	Total Nonadmitted and Admitted Assets	2 917 505 072	2,789,822,976	2,904,980,384	3,242,877,393	
53.	Total nonadmitted assets (Page 2, Line 28, Col. 2) Total admitted assets (Page 2, Line 28, Col. 3) Investment Data				213,695,809,636	201,336,809,831
54.	Net investment income (Exhibit of Net Investment Income)	9,685,306,383	8, 132, 123, 037	7,669,226,958	8,554,631,733	7,714,420,771
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)					
56.	Unrealized capital gains (losses) (Page 4, Line 38,			(1,209,134,968)		
57.	Column 1) Total of above Lines 54, 55 and 56					218,098,994 7,111,703,445
58.	Benefits and Reserve Increases (Page 6) Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14					
59.	and 15, Cols. 6, 7 and 8)	13,761,175,879	13,877,298,337	12,213,218,727	14,072,934,879	13, 192, 464, 279
	14, Col. 6)	296,258,084	269,367,365	262,842,073	238,768,999	241,632,816
	annuities (Line 19, Col. 2)	4,559,178,916	2,357,258,458	4,457,539,805	4,146,050,366	3,705,199,617
	Increase in A & H reserves (Line 19, Col. 6) Dividends to policyholders and refunds to members					149,295,014
	(Line 30, Col. 1)	2,651,319,853	2,388,989,478	2, 130, 992, 951	2,021,413,239	1,962,873,015
64.	22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	8.6	11.2	10.7	10.9	11.3
1	Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.6	4 9	4.2	4 1	4.6
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66.	A 9 H cost containment percent (Schodule H Dt 1					
67.	Line 4, Col. 2)					
	expenses (Schedule H, Pt. 1, Line 10, Col. 2)	35.1	35.3	38.1	38.6	36.0
	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)				VVV	VVV
69.	Prior years' claim liability and reserve - comprehensive					
70.	group health (Sch. H, Part 3, Line 3.2 Col. 3)					
71.	Col. 1 less Col. 3) Prior years' claim liability and reserve-health other than	1,450,795,054	1,448,228,535		XXX	XXX
	comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	1 520 045 061	1 502 082 773	1 456 974 270	YYY	YYY
	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)					
	Individual industrial life (Page 6.1, Col. 2)					
74.	Individual term life (Page 6.1, Col. 4)	178,256,364	231,046,745	96, 109, 235	52,844,503	(98,907,561
76.	Individual universal life (Page 6.1, Col. 6)	(104,221)	(66,516)	9,548,496		
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)					
	Individual variable life (Page 6.1, Col. 8)					
80.	Individual credit life (Page 6.1, Col. 10)					
82.	Individual other life (Page 6.1, Col. 11)					
83. 84.	Group whole life (Page 6.2, Col. 2)			14,428,249		(4,441,719 53.827.746
85.	Group universal life (Page 6.2, Col. 4)	135, 181	204,559	127,265	(1,087,107)	
87.	Group variable life (Page 6.2, Col. 5)					
	Group credit life (Page 6.2, Col. 7)					
90.	Group YRT mortality risk only (Page 6.2, Col. 9)					
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)					
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)					
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)					
	Individual other annuities (Page 6.3, Col. 7)	(133,501)	(161,821)	(56,780)	43,297	(174,847
	Group deferred fixed annuities (Page 6.4, Col. 2) Group deferred indexed annuities (Page 6.4, Col. 3)					
	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)					
	Group other annuities (Page 6.4, Col. 7)	510,294,460	341,221,798		430,091,667	312,629,305
104.	A & H-comprehensive group (Page 6.5, Col. 3)					
	A & H-Medicare supplement (Page 6.5, Col. 4)					
107.	A & H-dental only (Page 6.5, Col. 6)					
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
111.	A & H-credit (Page 6.5, Col. 10)					
	A & H-disability income (Page 6.5, Col. 11)					
114.	A & H-other (Page 6.5, Col. 13)	1,375,617	(1,217,768)	3,603,616		
116.	Aggregate of all other lines of business (Page 6, Col. 8) Fraternal (Page 6, Col. 7)				53,548	(3, 118, 111
	Total (Page 6, Col. 1) f a party to a merger, have the two most recent years	846,284,879		169,922,294	1,309,365,506	744,844,414



LIFE INSURANCE (STATE PAGE)(b)

	NAIC Group Code 0826 BUSINESS II	N THE STATE O						DUF	RING THE YEAR			pany Code 66	6915
		1	2			Policyholders/Refund					laims and Benefits Pa		
	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	Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	Total (Sum Columns 8 through 11)
Individu	al Life							,					Ĭ ´
1.	Industrial												
2.	Whole	6,054,160,285		100,822,168	49,720,983	2,026,844,652	22,076,898	2, 199, 464, 702	2,467,305,143	7,615,658	2,337,486,332	26,073,111	4,838,480,244
3.	Term			22,625	12,624	4	(18,712)	16,540	538,897,258		(102,744)	11,823,832	550,618,346
4.	Indexed												
	Universal												
6.	Universal with secondary guarantees												
7.	Variable												
8.	Variable universal												
9.	Credit												
10.	Other												
	Total Individual Life	6,997,866,759		100,844,792	49,733,607	2,026,844,656	22,058,186	2,199,481,242	3,006,202,401	7,615,658	2,337,383,588	37,896,943	5,389,098,589
Group I													
	Whole			18				18	573,303,507	1,301,883	54,365,978	2, 185, 447	631, 156, 814
	Term			40,741,961	30,224,126			70,966,087	637,898,926		143,064	4, 151, 137	642, 193, 126
	Universal	159,910		1,000	141			1,141	1, 192, 545		177,430		1,369,975
	Variable												
	Variable universal												
	Credit			•••••									
	Other							70.007.040	254,091		54 000 470		254,091
	Total Group Life	2,010,227,367		40,742,979	30,224,267			70,967,246	1,212,649,069	1,301,883	54,686,472	6,336,583	1,274,974,007
	al Annuities												
	Fixed			•••••									
21. 22.	Variable with guarantees			•••••									
	Variable without guarantees												
	Life contingent payout	937.827.857				27.679.965	(10.015)	44.837.727					
25.	Other			17, 107,777		21,019,903	(10,013)	44,007,727					020, 133,301
	Total Individual Annuities	937.827.857		17.167.777		27.679.965	(10.015)	44.837.727	625.768.617		384.764		626 . 153 . 381
	Annuities	001,021,001		,,		2. ,0.0,000	(10,010)	11,001,121	020,100,011		301,101		525, 100,001
	Fixed												
28.	Indexed												
	Variable with guarantees												
	Variable without guarantees												
	Life contingent payout	1,113,896,395							645,758,552				645,758,552
32.	Other		2,883,404,277	2,025				2,025	119,374,904			10,869,268,332	10,988,643,236
	Total Group Annuities	1, 113, 896, 395	2,883,404,277	2,025				2,025	765, 133, 456			10,869,268,332	11,634,401,788
	at and Health												
	Comprehensive individual(d)								XXX	XXX	XXX		
35.	Comprehensive group(d)								XXX	XXX	XXX		
36.	Medicare Supplement(d)								XXX	XXX	XXX		
	Vision only(d)								XXX	XXX	XXX		
38.	Dental only(d)								XXX	XXX	XXX		
	Federal Employees Health Benefits Plan(d)								XXX	XXX	XXX		
40.	Title XVIII Medicare							·····	XXX	XXX	XXX		
	Title XIX Medicaid(d)								XXX	XXX	XXX		
	Credit A&H	100 517 401		0.000.040	40,000,700			04 000 077	XXX	XXX	XXX	450 500 477	4E0 E00 477
43.	Disability income (d)			8,038,248	13,200,729			21,238,977	XXX	XXX	XXX		
44. 45.	Long-term care (d) Other health (d)			1				3,018,158	XXX	XXXXXX	XXXXXX	7.732.571	7,732,571
	Total Accident and Health	603.038.376		10,022,465	1,033,942			24,315,413	XXX	XXX	XXX	338,925,638	338,925,638
	Total Accident and Health	11,662,856,755 (c)	2,883,404,277	168,780,038	94,250,822	2,054,524,622	22,048,172			8,917,541			
41.	ı uai	11,002,000,700 (C)	4,000,404,2//	100,700,038	94,200,822	2,004,024,022	22,040,172	۵, ۵۵۶, ۵۵۵, ۵۵۵	5,009,705,043	0,917,041	4,002,404,623	11,202,421,490	10,200,000,403

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

	NAIC Group Code 0826 BI	USINESS IN THE S	TATE OF	Grand Tota	••						DURING TH	E YEAR	2024		IC Company Code	e 66	915
			1	Direct	t Death Bene	fits, Matured Endow	ments Incu	irred and Annuity Ben	efits		1			Po	licy Exhibit		
		13				Claims Settled Du	ring Curren	t Year			22	Issue	d During Year	Other Chan	ges to In Force (Net)		ce December 31, irrent Year (b)
			_							Settled During		23	24	25	26	27	28
			14	otals Paid 15	Reduction 16	n by Compromise 17	18	ount Rejected 19	C	urrent Year 21	-						
		Incurred During	Number of Pols/	10	Number of Pols/	.,	Number of Pols/	10	Number of Pols/		Unpaid December 31.	Number of Pols/		Number of Pols/		Number of Pols/	
	Line of Business	Current Year	Certs	Amount	Certs	Amount	Certs	Amount	Certs	Amount	Current Year	Certs	Amount	Certs	Amount	Certs	Amount
Individu	al Life																
	Industrial																
	Whole		36,275	2,418,110,162			35	4,825,407	36,310	2,422,935,569		130 , 137	26,307,660,150	(137,879)	(17,555,680,005)		448,303,548,523
	Term		2,447	540,824,322	4	302,500	8	4,939,970	2,459	546,066,792	68,772,807	18,737	17,234,258,998	(105,804)	(55,734,973,474)		487,693,504,498
	Indexed																
	Universal			•••••				•••••									
6. 7.	Universal with secondary guarantees Variable																
	Variable universal																
	Credit			•••••									• • • • • • • • • • • • • • • • • • • •				
10.	Other			•••••									• • • • • • • • • • • • • • • • • • • •				
11.	Total Individual Life	2.958.697.745	38.722	2.958.934.484	4	302.500	43	9.765.377	38.769	2.969.002.361	346 . 160 . 858	148.874	43.541.919.148	(243.683)	(73,290,653,479)	4.196.778	935.997.053.02
Group L		_,500,001,140	30,122	_,500,001,101		332,000		0,100,011	30,.30	_,555,552,001	3.0, 100,000	. 10,0.4	.5,511,610,140	(= .0,000)	(,200,000,410)	., .,,	222,007,000,021
	Whole	567,084,493	61,722	559, 784, 107	5	171,618			61,727	559,955,725	49,873,221	96,509		(99,822)	(1, 159, 378, 756)	. 1,333,278	14,686,124,474
	Term		17,431	654, 100, 577	4	127,242			17,435	654, 227, 819	97,938,418	123,388	5,728,282,758	(145,399)	(6,905,546,936)		144,431,517,827
14.	Universal																
15.	Variable																
16.	Variable universal																
17.	Credit																(a
18.	Other																
	Total Group Life	1,223,553,635	79, 153	1,213,884,684	9	298,860			79,162	1,214,183,544	147,811,639	219,897	7,269,002,155	(245,221)	(8,064,925,692)	1,990,251	159, 117, 642, 301
	al Annuities																
	Fixed																
	Indexed																
	Variable with guarantees																
	Variable without guarantees																
	Life contingent payout																
	Other									625,768,617		8,363		(4,931)	(139,369,713)		10,617,342,462
	Total Individual Annuities	625,768,617		625,768,617						625,768,617		8,363	767, 173, 257	(4,931)	(139,369,713)	49,810	10,617,342,462
	Annuities																
	Fixed							•••••									
	IndexedVariable with guarantees																
	Variable without guarantees																
	Life contingent payout												• • • • • • • • • • • • • • • • • • • •				
	Other									765, 133, 456		2.099	5,676,400,027	(163)	(4,880,153,412)	14,753	5.609.634.190
	Total Group Annuities	765, 133, 456								765, 133, 456		2.099	5.676.400.027	(163)	(4,880,153,412)		5,609,634,190
	nt and Health	1 00, 100, 100								100,100,100		2,000	0,0.0,100,02.	(100)	(1,000,100,112)	11,700	0,000,001,100
	Comprehensive individual(d)	XXX	xxx	XXX	xxx	XXX	xxx	XXX	XXX	XXX	XXX						
	Comprehensive group(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
	Medicare Supplement(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
	Vision only(d)		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						
	Title XVIII Medicare(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
	Title XIX Medicaid(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
	Credit A&H		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
	Disability income(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,674		(5,906)		22,603	
	Long-term care(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,707	27,676,288	(5,035)	(11,024,042)		
	Other health(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	30,250		(714, 132, 144)		23,586,850,519
	Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,383	27,706,538		(725, 156, 186)		23,995,389,62
47.	Total	5,573,153,454		5,563,721,241		601,360			117,931	5,574,087,978		391,616	57,282,201,125	(504,939)	(87, 100, 258, 482)	6,439,041	1,135,337,061,594
a) Include	es Group Credit Life Insurance Loans less than or equal to 60	months at issue, prior	year \$, cu	rrent year \$		Loans q	reater than 60 months	at issue B	UT NOT GREATER T	THAN 120 MONTHS p	rior year \$.		current ve	ar \$		

⁽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)

		Indu	ustrial		ed for Amounts of I	Credit Life (Grou	p and Individual)		Group		10
		1	2	3	4	5	6	Numbe		9	
						Number of Individual		7	8		
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1	In force end of prior year	Number of Folicies	Amount of mourance	4,963,671	982,558,486	Certificates	Amount of mourance	2.046	4,027,604	513,068,940	1,495,627,425
								2,040	224, 199	7,264,500	1,495,627,425
2.	Issued during year			146,874	560,387			310	224, 199	1,204,300	560,387
3.	Reinsurance assumed								616		
4.	Revived during year			3,694	891,047				616	56,518	947,565
5.	Increased during year (net)										
6.	Subtotals, Lines 2 to 5			154,021	44,993,352				224,815	7,321,017	52,314,370
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)			5,117,692	1,027,551,838			2,364	4,252,419	520,389,957	1,547,941,795
	Deductions during year:										
10.	Death			67,312					84,356		5,096,431
11.	Maturity			4,617	25,873			XXX	315	1,225	27,097
12.	Disability										
13.	,			29.003	2,164,994				6.843	123.846	2.288.840
14.	Surrender			92.637	17,029,637				26.318	315,673	17.345.310
	Lapse								138.206	5,159,236	
16.	Conversion			11.493	6.772.321				XXX	XXX	6.772.321
	Decreased (net)			7.120	8,499,085				226,942	54,871,826	63,370,912
18.	Reinsurance			136							
_				130	409,000						409,000
	Aggregate write-ins for decreases			000 000	75 570 700			000	400,000	00 450 004	407 700 700
	Totals (Lines 10 to 19)			299,006	75,576,738			223	482,980	62,156,964	137,733,703
21.	In force end of year (b) (Line 9 minus Line 20)			4,818,686	951,975,100			2,141	3,769,439	458,232,993	1,410,208,092
22.	Reinsurance ceded end of year			XXX	350,234,388	XXX		XXX	XXX	1,941,011	352 , 175 , 399
23.	Line 21 minus Line 22	XXX		XXX	601,740,711	XXX	(a)	XXX	XXX	456,291,982	1,058,032,693
	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.	above)										
1901.											
1902.											
1998.	Summary of remaining write-ins for Line 19 from overflow										
	page										

Life, Accident and realth 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

		Indu	strial	Ordi	nary
		1	2	3	4
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
24.	Additions by dividends	XXX		XXX	56,389,471
25.	Other paid-up insurance			543,808	17,113,094
26.	Debit ordinary insurance	XXX	XXX	125,133	275,874

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

7.00.00.00.00.00.00.00.00.00.00.00.00.00										
		Issued Du	uring Year	In Force End of Year						
		(Included	in Line 2)	(Included in Line 21)						
		1	2	3	4					
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance					
27.	Term policies - decreasing			381	2,666					
28.	Term policies - other	18,737	14,822,428	996,097	501,634,983					
29.	Other term insurance - decreasing									
30.	Other term insurance	XXX	551,186	XXX	8,327,081					
31.	Totals (Lines 27 to 30)	18,737	17,237,761		537,897,367					
	Reconciliation to Lines 2 and 21:									
32.	Term additions	XXX		XXX	427,666					
33.	Totals, extended term insurance	XXX	XXX	143,269	8,904,647					
34.	Totals, whole life and endowment	130, 137	26,304,158	3,678,939	404,745,421					
35.	Totals (Lines 31 to 34)	148,874	43,541,918	4,818,686	951,975,101					

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

			ıring Year in Line 2)	In Force End of Year (Included in Line 21)		
		1	2	3	4	
		Non-Participating	Participating	Non-Participating	Participating	
36	Industrial					
37.	Ordinary		43,541,918	8,906,588	943,068,512	
38.	Credit Life (Group and Individual)					
39.	Group	498,713	6,765,787	1,568,730	456,664,264	
40.	Totals (Lines 36 to 39)	498,713	50,307,705	10,475,318	1,399,732,776	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credi	it Life	Gro	oup	
		1	2	3	4	
		Number of Individual				
		Policies and Group				
		Certificates	Amount of Insurance	Number of Certificates	Amount of Insurance	
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	1,140,026	
42.	Number in force end of year if the number under shared groups is counted					
	on a pro-rata basis		XXX	505,367	XXX	
43.	Federal Employees' Group Life Insurance included in Line 21			233,654	37,282,998	
44.	Servicemen's Group Life Insurance included in Line 21			1,070,584	261,832,353	
45.	Group Permanent Insurance included in Line 21			1,352,072	15,470,611	

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	25,081,605

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 \$1,200 per \$1,000 of face amount for Whole Life with Family Protection policies issued from Oct 1, 1956, to Jan 24, 1963; \$600 per \$1,000 of initial face amount for certain Mortgage Protection Term policies and Mortgage Protection riders issued from Oct 1, 1956, to Dec 31, 1977, Family Income riders issued since Jan 25, 1963, and Family Income Term policies issued since Jan 1, 1978; \$700 per \$1,000 of initial face amount for certain Mortgage Protection Term policies and Mortgage Protection riders issued from May 7, 1976, to Dec 31, 1977; \$700 per \$1,000 of initial face amount for Mortgage Protection Term policies and Mortgage Protection riders issued since Jan 1, 1978; \$1,000 or \$1,500 for each \$10 or \$20 monthly income unit, respectively, for Family Income riders issued prior to Jan 25, 1963, and Mortgage Protection riders issued prior to Oct 1, 1956; \$1,200 for each \$10 monthly income unit for Income Security policies issued from Oct 1, 1956, to Jan 24, 1963; \$500 per \$1,000 of face amount for Annual Decreasing Term policies issued since Mar 12, 1965, and Annual Decreasing riders issued since Jan 1, 1978.
 - 47.2 \$600 per \$1,000 of face amount for Family Insurance and Family Endowment policies issued from Apr 1, 1957, and Jul 7, 1958, respectively, to Aug 9, 1973; \$350 per \$1,000 of face amount for One Parent Family Insurance and Family Assured Protector policies issued from Sep 1, 1960, to Aug 9, 1973; \$500 per \$1,000 of initial face amount for spouse's decreasing term coverage under Wife and Children's insurance riders issued from Aug 10, 1973, to Mar 31, 1975, and under Spouse and Children's Insurance riders issued since Apr 1, 1975; \$2,000 per unit for Children's Coverage under Wife and Children's Insurance riders issued from Aug 10, 1973, to Mar 31, 1975, and under Spouse and Children's Insurance and Children's Insurance riders issued since Apr 1, 1975.

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE NEW YORK LIFE INSURANCE COMPANY POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group		
		1	2	3	4	5	6	7	8	
								Number of		
		Number of		Number of		Number of		Certifi-	Amount of Ins	
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance	
48.	Waiver of Premium			2,425,513	500,745,697			1,744,810	93,534,313	
49.	Disability Income									
50.	Extended Benefits			XXX	XXX					
51.	Other									
52.	Total		(a)	2,425,513	(a) 500,745,697		(a)	1,744,810	(a) 93,534,313	

⁽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										
		Ordi	nary	Group							
		1 2 3		3	4						
		Involving Life	Not Involving Life	Involving Life	Not Involving Life						
		Contingencies	Contingencies	Contingencies	Contingencies						
1.	In force end of prior year	633	3,377	1	135						
2.	Issued during year	7	301								
3.	Reinsurance assumed										
4.	Increased during year (net)										
5.	Total (Lines 1 to 4)		3,678	1	135						
	Deductions during year:										
6.	Decreased (net)	44	936		14						
7.	Reinsurance ceded										
8.	Totals (Lines 6 and 7)	44	936		14						
9.	In force end of year (line 5 minus line 8)	596	2,742	1	121						
10.	Amount on deposit		(a) 345, 113, 236		(a)3,368,839						
11.	Income now payable	596	175	1							
12.	Amount of income payable	(a) 1,220,040	(a) 4,643,945	(a) 11,341	(a)						

ANNUITIES

	ANTOTILO										
		Ord	inary	Gre	oup						
		1	2	3	4						
		Immediate	Deferred	Contracts	Certificates						
1.	In force end of prior year	45,665	80	665	153,498						
2.	Issued during year	5,054		1	8, 153						
3.	Reinsurance assumed										
4.	Increased during year (net)										
5.	Totals (Lines 1 to 4)	50,719	80	666	161,651						
	Deductions during year:										
6.	Decreased (net)	1,567	18	16	5,272						
7.	Reinsurance ceded										
8.	Totals (Lines 6 and 7)		18	16	5,272						
9.	In force end of year (line 5 minus line 8)		62	650	156,379						
	Income now payable:	·									
10.	Amount of income payable	(a) 820,796,986	XXX	XXX	(a) 1,123,872,711						
	Deferred fully paid:										
11.	Account balance	XXX	(a) 60,496	XXX	(a) 85,820,471						
	Deferred not fully paid:										
12.	Account balance	XXX	(a)	XXX	(a) 323,296,784						

ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND HEALTH INCONANCE										
		Gro	oup	Cre	edit	Other					
		1	2	3	4	5	6				
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force				
1.	In force end of prior year	661,239	204,041,727			179,938	414,015,617				
2.	Issued during year	190,610	15,496,788			8,304	31,456,645				
3.	Reinsurance assumed										
4.	Increased during year (net)		XXX		XXX		XXX				
5.	Totals (Lines 1 to 4)	851,849	XXX		XXX	188,242	XXX				
	Deductions during year:										
6.	Conversions		XXX	XXX	XXX	XXX	XXX				
7.	Decreased (net)	88,543	XXX		XXX	7,777	XXX				
8.	Reinsurance ceded		XXX		XXX		XXX				
9.	Totals (Lines 6 to 8)	88,543	XXX		XXX	7,777	XXX				
10.	In force end of year (line 5										
	minus line 9)	763,306	(a) 199,089,536		(a)	180,465	(a) 429,378,260				

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS		
		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	1,200	632,323
2.	Issued during year	94	3, 172
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	1,294	635,495
	Deductions During Year:		
6.	Decreased (net)	72	40,780
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	72	40,780
9.	In force end of year (line 5 minus line 8)	1,222	594,71
10.	Amount of account balance	(a) 66.480.040.628	(a) 1.451.577.303

⁽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	(434,820,215)
2.	Current year's realized pre-tax capital gains/(losses) of \$ (443,700,240) transferred into the reserve net of taxes of \$(93,177,050)	(350,523,191)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	2,040,916
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(783,302,490)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	20,370,959
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(803,673,448)

AMORTIZATION

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2024	25,894,198	(6,017,018)	493,779	20,370,959
2.	2025	25,805,516	(899,579)	387,609	25,293,546
3.	2026	25,052,857	1,455,475	81,473	26,589,805
4.	2027	27,131,003	(801,278)	71,332	26,401,058
5.	2028	26,967,769	(3,082,464)	62,023	23,947,328
6.	2029	17,782,361	(5,612,580)	51,407	12,221,188
7.	2030	6,317,962	(7,553,349)	43,552	(1,191,835)
8.	2031	6,849,700	(8,801,629)	39,390	(1,912,539)
9.	2032	2,147,824	(10,125,864)	35,238	(7,942,803)
10.	2033	(1,167,706)	(11,212,111)	30,256	(12,349,561)
11.	2034	(5,085,442)	(12,983,386)	24,685	(18,044,143)
12.	2035	(9,319,388)	(14,335,768)	24,203	(23,630,953)
13.	2036	(14,024,506)	(14,767,466)	27, 151	(28,764,821)
14.	2037	(19,991,771)	(16,010,531)	32,242	(35,970,060)
15.	2038	(24,380,246)	(16,774,113)	35,548	(41,118,811)
16.	2039	(29,865,941)	(17,630,704)	39,855	(47,456,791)
17.	2040	(34,423,289)	(17,868,086)	41,689	(52,249,686)
18.	2041	(38,780,626)	(17,013,059)	40,957	(55,752,727)
19.	2042	(41,070,781)	(16,381,218)	40,867	(57,411,132)
20.	2043	(43,007,621)	(15,584,326)	39,803	(58,552,144)
21.	2044	(44,602,094)	(14,540,116)	39,381	(59, 102,828)
22.	2045	(45,626,235)	(14,357,965)	39,444	(59,944,756)
23.	2046				(62,673,252)
24.	2047	(48,652,026)	(15,496,261)	44,110	(64, 104, 177)
25.	2048	(46,798,401)	(16,494,206)	47,247	(63,245,360)
26.	2049	(40,142,285)	(17,020,498)	50,376	(57,112,407)
27.	2050	(30,348,187)	(15,997,281)	47,067	(46,298,401)
28.	2051	(20, 193, 724)	(12,719,947)	37,329	(32,876,342)
29.	2052	, , , , ,		· ·	(20, 135, 126)
30.	2053	(2,739,745)	(5,617,708)	17,042	(8,340,412)
31.	2054 and Later		(1,950,986)	5,681	(1,945,306)
32.	Total (Lines 1 to 31)	(434,820,214)			(783,302,489)

ASSET VALUATION RESERVE

	Default Component Equity Component						
	1	2	3	4	5 Real Estate and	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	1,547,136,967	309,807,424	1,856,944,392	74,809,878	2,580,960,144	2,655,770,021	4,512,714,413
Realized capital gains/(losses) net of taxes - General Account	(6,281,365)	(178,484,541)	(184,765,907)	30,674,178	(83,321,336)	(52,647,158)	(237,413,064)
Realized capital gains/(losses) net of taxes - Separate Accounts	(4,684,191)		(4,684,191)				(4,684,191)
Unrealized capital gains/(losses) net of deferred taxes - General Account	17,765,099	42,182,882	59,947,981	7,300,825	344,387,502	351,688,326	411,636,307
Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(7,639,173)		(7,639,173)				(7,639,173)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	356,080,650	76,595,702	432,676,352		3,104,588	3,104,588	435,780,940
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	1,902,377,988	250, 101,466	2, 152, 479, 454	112,784,881	2,845,130,897	2,957,915,778	5,110,395,232
9. Maximum reserve	1,669,082,617	312,555,418	1,981,638,035	74,060,436	2,531,836,727	2,605,897,162	4,587,535,197
10. Reserve objective	1,016,204,438	238,614,003	1,254,818,440	73,287,191	2,528,262,958	2,601,550,150	3,856,368,590
11. 20% of (Line 10 - Line 8)	(177,234,710)	(2,297,493)	(179,532,203)	(7,899,538)	(63,373,588)	(71,273,126)	(250,805,328)
12. Balance before transfers (Lines 8 + 11)	1,725,143,278	247,803,974	1,972,947,252	104,885,343	2,781,757,309	2,886,642,652	4,859,589,904
13. Transfers	(56,060,665)	64,751,445	8,690,780	(8,690,780).		(8,690,780)	
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero				(22, 134, 129)	(249,920,582)	(272,054,711)	(272,054,711)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	1,669,082,613	312,555,418	1,981,638,032	74,060,434	2,531,836,727	2,605,897,161	4,587,535,193

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

						OWN ONE						
			1	2	3	4	Basic (Contribution	Reserv	ve Objective	Maximi 9	um Reserve
Line	NAIC			Reclassify		Balance for AVR Reserve	5	б	/	8	9	10
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		LONG-TERM BONDS	Jan y G			(00.0. 1 2 0)	. doto.	(00.0.1 × 0)	. doto.	(00:0: 1 x 1)		(00.0. 1 × 0)
1.		Exempt Obligations		XXX	XXX	7.352.233.780	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	18,506,133,372	XXX	XXX	18,506,133,372	0.0002	3,701,227	0.0007	12,954,293	0.0013	24,057,973
2.2	1	NAIC Designation Category 1.B	5,740,434,121	XXX	XXX	5,740,434,121	0.0004	2,296,174	0.0011	6,314,478	0.0023	13,202,998
2.3	1	NAIC Designation Category 1.C	6,818,316,864	XXX	XXX	6,818,316,864	0.0006	4,090,990	0.0018	12,272,970	0.0035	23,864,109
2.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007	5,897,552	0.0022	18,535,164	0.0044	37,070,327
2.5	1	NAIC Designation Category 1.E	10,271,847,757	XXX	XXX	10,271,847,757	0.0009	9,244,663	0.0027	27,733,989	0.0055	56,495,163
2.6	1	NAIC Designation Category 1.F	17,147,046,486	XXX	XXX	17,147,046,486	0.0011	18,861,751	0.0034	58,299,958	0.0068	116,599,916
2.7	1	NAIC Designation Category 1.G	16,376,744,614	XXX	XXX	16,376,744,614	0.0014	22,927,442	0.0042		0.0085	139,202,329
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	83,285,597,557	XXX	XXX	83,285,597,557	XXX	67,019,799	XXX	204,893,179	XXX	410,492,816
3.1	2	NAIC Designation Category 2.A	16,592,861,954	XXX	XXX	16,592,861,954	0.0021	34,845,010	0.0063	104,535,030	0.0105	174,225,051
3.2	2	NAIC Designation Category 2.B	19,383,162,361	XXX	XXX	19,383,162,361	0.0025	48,457,906	0.0076	147,312,034	0.0127	246, 166, 162
3.3	2	NAIC Designation Category 2.C	11,128,196,749	XXX	XXX	11,128,196,749	0.0036	40,061,508	0.0108	120 , 184 , 525	0.0180	200,307,541
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	47,104,221,064	XXX	XXX	47,104,221,064	XXX	123,364,424	XXX	372,031,589	XXX	620,698,754
4.1	3	NAIC Designation Category 3.A	1,224,652,288	XXX	XXX	1,224,652,288	0.0069	8,450,101	0.0183	22,411,137	0.0262	32,085,890
4.2	3	NAIC Designation Category 3.B		XXX	XXX	1,917,595,813	0.0099	18,984,199	0.0264	50,624,529	0.0377	72,293,362
4.3	3	NAIC Designation Category 3.C	2,321,029,325	XXX	XXX	2,321,029,325	0.0131	30,405,484	0.0350	81,236,026	0.0500	116,051,466
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	5,463,277,426	XXX	XXX	5,463,277,426	XXX	57,839,783	XXX	154,271,693	XXX	220,430,718
5.1	4	NAIC Designation Category 4.A	905,497,584	XXX	XXX	905,497,584	0.0184	16,661,156	0.0430		0.0615	55,688,101
5.2	4	NAIC Designation Category 4.B		XXX	XXX	1,189,021,404	0.0238	28,298,709	0.0555	65,990,688	0.0793	94,289,397
5.3	4	NAIC Designation Category 4.C	664,090,526	XXX	XXX	664,090,526	0.0310	20,586,806	0.0724	48,080,154	0 . 1034	68,666,960
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	2,758,609,514	XXX	XXX	2,758,609,514	XXX	65,546,671	XXX	153,007,238	XXX	218,644,459
6.1	5	NAIC Designation Category 5.A	162,847,412	XXX	XXX	162,847,412	0.0472	7,686,398	0.0846	13,776,891	0.1410	22,961,485
6.2	5	NAIC Designation Category 5.B	157,645,165	XXX	XXX	157,645,165	0.0663	10,451,874	0.1188	18,728,246	0 . 1980	31,213,743
6.3	5	NAIC Designation Category 5.C	108, 172, 995	XXX	XXX	108, 172,995	0.0836	9,043,262	0.1498	16,204,315	0.2496	26,999,980
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	428,665,572	XXX	XXX	428,665,572	XXX	27, 181, 535	XXX	48,709,451	XXX	81, 175, 207
7.	6	NAIC 6	69,562,685	XXX	XXX	69,562,685	0.0000		0.2370	16,486,356	0.2370	16,486,356
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)	146,462,167,598	XXX	XXX	146,462,167,598	XXX	340,952,213	XXX	949,399,507	XXX	1,567,928,311
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality	73,249,520	XXX	XXX	73,249,520	0.0021	153,824	0.0064	468,797	0.0106	776,445
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	25,465,401	XXX	XXX	25,465,401	0.0630	1,604,320	0.1128	2,872,497	0 . 1880	4,787,495
15.	6	In or Near Default	90,198,901	XXX	XXX	90,198,901	0.0000		0.2370	21,377,140	0.2370	21,377,140
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	188,913,822	XXX	XXX	188,913,822	XXX	1,758,144	XXX	24,718,434	XXX	26,941,080

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

					IAGEIG		4 I					
			1	2	3	4	Basic (Contribution	Reserv	e Objective	Maximu	ım Reserve
						Balance for	5	6	7	8	9	10
Line	NAIC			Reclassify		AVR Reserve						
	Desig-	December 2	Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(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	4,769,641	0.0002	954	0.0007	3,339	0.0013	6,201
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C	9,981,722	XXX	XXX	9,981,722	0.0006	5,989	0.0018	17,967	0.0035	34,936
19.4	1	NAIC Designation Category 1.D	19,866,322	XXX	XXX	19,866,322	0.0007	13,906	0.0022	43,706	0.0044	87,412
19.5	1	NAIC Designation Category 1.E	51,213,847	XXX	XXX	51,213,847	0.0009	46,092	0.0027	138,277	0.0055	281,676
19.6	1	NAIC Designation Category 1.F	31,954,004	XXX	XXX	31,954,004	0.0011	35,149	0.0034	108,644	0.0068	217,287
19.7	1	NAIC Designation Category 1.G		XXX	XXX	52,241,262	0.0014	73,138	0.0042	219,413	0.0085	444,051
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	170,026,798	XXX	XXX	170,026,798	XXX	175,229	XXX	531,346	XXX	1,071,562
20.1	2	NAIC Designation Category 2.A	52,950,379	XXX	XXX	52,950,379	0.0021	111, 196	0.0063	333,587	0.0105	555,979
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0025	84,960	0.0076	258,277	0.0127	431,595
20.3	2	NAIC Designation Category 2.C	14,467,582	XXX	XXX	14,467,582	0.0036	52,083	0.0108	156,250	0.0180	260,416
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	101,401,831	XXX	XXX	101,401,831	XXX	248,239	XXX	748,115	XXX	1,247,991
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)	271,428,629	XXX	XXX	271.428.629	XXX	423.468	XXX	1,279,461	XXX	2,319,553
		DERIVATIVE INSTRUMENTS		7001	7001		7001	,	7001	.,,,	7001	_,,,,,,,
26.		Exchange Traded	11,125	XXX	XXX	11, 125	0.0005	6	0.0016	18	0.0033	37
27.	1	Highest Quality	81.146.614	XXX	XXX	81.146.614	0.0005	40,573	0.0016	129.835	0.0033	267.784
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	81.157.739	XXX	XXX	81, 157, 739	XXX	40,579	XXX	129,852	XXX	267,821
34.		Total (Lines 9 + 17 + 25 + 33)	147.003.667.788	XXX	XXX	147.003.667.788	XXX	343.174.404	XXX	975,527,254	XXX	1.597.456.765
υ⊤.		1 10tal (Ellico 0 + 17 + 20 + 00)	177,000,007,700	^^^	^^^	177,000,007,700	^^^	070, 177, 404	^^^	313,321,234	^^^	1,001,700,700

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

			1	2	3	4	Basic Co	ontribution	Reserve	Objective	Maximur	n Reserve
Line	NAIC		Death (A.P. et al.	Reclassify	Addition	Balance for AVR Reserve	5	6	7	8	9	10
Num- ber	Desig- nation	Description	Book/Adjusted Carrying Value	Related Party Encumbrances	Add Third Party Encumbrances	Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
Dei	Hation	MORTGAGE LOANS	Carrying value	Liteumbrances	Liteumbrances	(COIS. 1 + 2 + 3)	Facioi	(COIS.4 X 3)	Facioi	(COIS. 4 X 7)	Factor	(COIS. 4 X 9)
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality					0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality					0.0040		0.0200		0.0257	
38.		Farm Mortgages - CM3 - Medium Quality					0.0120		0 0343		0 0428	
39.		Farm Mortgages - CM5 - Low Quality					0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed					0.0003		0 0007		0.0020	
41.		Residential Mortgages - All Other	453 380				0.0015		0.0034	1,542	0.0046	2.086
42.		Commercial Mortgages - Insured or Guaranteed					0.0003		0.0007	1,572	0.0011	2,000
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	9 029 002 751			9,029,002,751	0.0001	9.931.903	0.0057	51.465.316	0.0074	
44.		Commercial Mortgages - All Other - CM2 - High Quality	13,713,963,391		XXX	13 713 963 391	0.0040	54.855.854	0.0114	156.339.183	0.0149	204 . 338 . 055
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	801 113 718				0.0069	5.527.685	0.0200		0.0257	20,588,623
46.		Commercial Mortgages - All Other - CM4 - Low Medium								10,022,214	0.0201	20,300,020
70.		Quality	135 982 994		XXX	135 982 994	0.0120	1.631.796	0.0343	4,664,217	0.0428	5.820.072
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					0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other					0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other					0.0480	4 .647 .785	0.0868	8.404.744	0.1371	13.275.235
		In Process of Foreclosure:	- , ,					, , -		, ,		-, -,
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed					0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other					0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other	8,840,000		XXX	8,840,000	0.0000		0.1942	1,716,728	0.1942	1,716,728
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	23,786,185,089		XXX	23,786,185,089	XXX	76,595,702	XXX	238,614,003	XXX	312,555,418
59.		Schedule DA Mortgages	, , , -		XXX		0.0034		0.0114	, ,	0.0149	. ,
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	23.786.185.089		XXX	23.786.185.089	XXX	76,595,702	XXX	238.614.003	XXX	312,555,418

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

			LQUII I			TED AGGE						
			1	2	3	4		Contribution	Reserve	Objective	Maximu	m Reserve
Line Num-			Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation		Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		COMMON STOCK	January Lance			(00:0: = 0)	. 0.010.	(00.00.00)		(00:0: : : :)		(00.01.110)
1.		Unaffiliated - Public	344 . 185 . 680	XXX	XXX	344 . 185 . 680	0.0000		0.2000 (a)	68 . 837 . 136	0.2000 (a)	68 . 837 . 136
2.		Unaffiliated - Private	16,143,114	XXX		16,143,114	0.0000		0.1945	3, 139, 836	0.1945	3,139,836
3.		Federal Home Loan Bank		XXX	XXX	214,790,100	0.0000		0.0061	1,310,220	0.0097	2,083,464
4.		Affiliated - Life with AVR	13.328.405.116	XXX	XXX	13.328.405.116	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)	13,903,524,011	7001	7000	13,903,524,011	XXX		XXX	73,287,191	XXX	74,060,436
		REAL ESTATE										
18.		Home Office Property (General Account only)	314,697,943			314,697,943	0.0000		0.0912	28,700,452	0.0912	28,700,452
19.		Investment Properties			996,375,678	3,024,153,632	0.0000		0.0912	275,802,811	0.0912	275,802,811
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	2,342,475,897		996,375,678	3,338,851,575	XXX		XXX	304,503,264	XXX	304,503,264
		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		XXX		49,957,593	0.0005	24,979	0.0016	79,932	0.0033	164,860
24.	2	High Quality			XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX			0.0099		0.0263		0.0376	
26.	4	Low Quality					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)	49,957,593	XXX	XXX	49,957,593	XXX	24,979	XXX	79,932	XXX	164,860

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

					EK IIIVES	1 ED 4991		IPUNENI				
			1	2	3	4	Basic C	Contribution	Reserv	e Objective	Maximun	n Reserve
						Balance for	5	6	7	8	9	10
Line	NAIC			Reclassify		AVR Reserve						
Num-	Desig-	6	Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF PREFERRED STOCKS	070 004 000	1001		070 004 000	0.0005	405 404	0.0040	400 570	0.0000	000 400
30.	1	Highest Quality	270,361,209	XXX	XXX	270,361,209	0.0005 0.0021	135 , 181	0.0016 0.0064	432,578	0.0033	892, 192
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		0.0030		0.1128		0.1880	
35.	6	In or Near Default	······································	XXX	XXX		0.0000		0.0000		0.0000	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30	270.361.209	XXX	xxx	270.361.209	xxx	135.181	xxx	432.578	xxx	892.192
-		through 36) INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	270,301,209	***	***	270,301,209	XXX	100, 101	XXX	432,370	XXX	092, 192
		OF MORTGAGE LOANS										
20		In Good Standing Affiliated:			xxx		0.0011		0.0057		0.0074	
38. 39.		Mortgages - CM1 - Highest Quality Mortgages - CM2 - High Quality	242 740 750		XXXXXX	243.749.750	0.0040	974.999	0.0114	2.778.747	0.0149	3.631.871
					XXXXXX	243,749,730	0.0040	974,999	0.0200	2,110,141	0.0149	3,031,071
40. 41.		Mortgages - CM3 - Medium Quality Mortgages - CM4 - Low Medium Quality			XXXXXX		0.0120		0.0343		0.0237	
41.					XXXXXX		0.0120		0.0486		0.0428	
43.		Mortgages - CM5 - Low Quality Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0488		0.0028	
43.				XXX	XXXXXX		0.0015		0.0007		0.0011	
44. 45.		Residential Mortgages - All Other Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0034		0.0040	
45.		Overdue. Not in Process Affiliated:					0.0003		0.0007		0.0011	
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0480		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
40. 49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0029		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
50.		In Process of Foreclosure Affiliated:					0.0460		0.000			
51.		Farm Mortgages			xxx		0.000		0.1942		0. 1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.000		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)			XXX	243.749.750	XXX	974.999	XXX	2.778.747	XXX	3.631.871
57.		Unaffiliated - In Good Standing With Covenants			XXX	240,140,100	(c)	374,000	(c)	, ,	(c)	0,001,071
57. 58.		Unaffiliated - In Good Standing With Coveriants Unaffiliated - In Good Standing Defeased With Government					(C)		(C)		(C)	
56.		Securities			xxx		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior	21 828 665		XXX	21,828,665	0.0040		0.0114	248.847	0.0149	325.247
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0143	
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)	21,828,665		XXX	21,828,665	XXX	87,315	XXX	248,847	XXX	325,247
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	265,578,415		XXX	265.578.415	XXX	1.062.314	XXX	3.027.594	XXX	3,957,118
U 4 .	l	Total with Mortgage Loan Characteristics (Lines 30 + 03)	200,010,410			200,010,410	^^^	1,002,314	^^^	5,021,334	^^^	0,001,110

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

			1	2	3	4	Basic C	Contribution	Reserv	re Objective	Maximu	m Reserve
				_		Balance for	5	6	7	8	9	10
Line	NAIC			Reclassify		AVR Reserve	-	•		-	-	
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(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	5.494.761.507	XXX	XXX	5.494.761.507	0.0000		0. 1945	1.068.731.113	0. 1945	1.068.731.113
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	2,678,445,294	XXX	XXX	2,678,445,294	0.0000		0.1945	520,957,610	0.1945	520,957,610
70.		Total with Common Stock Characteristics (Sum of Lines 65										
		through 69)	8,173,206,801	XXX	XXX	8,173,206,801	XXX		XXX	1,589,688,723	XXX	1,589,688,723
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties			894,535,563	4,140,593,461	0.0000		0.0912	377,622,124	0.0912	377,622,124
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)	3,246,057,898		894,535,563	4,140,593,461	XXX		XXX	377,622,124	XXX	377,622,124
		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	296,328,439			296,328,439	0.0063	1,866,869	0.0120	3,555,941	0.0190	5,630,240
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.			1,832,980			1,832,980	0.0063	11,548	0.0120	21,996	0.0190	34,827
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600	·	0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	298, 161, 419			298, 161, 419	XXX	1,878,417	XXX	3,577,937	XXX	5,665,067
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated		XXX	XXX		0.0000		0 . 1580		0 . 1580	
82.		Fixed Income Instruments - Affiliated		XXX	XXX	2.115.659	0.0000		0 . 1580		0 . 1580	
83.		Common Stock - Unaffiliated		XXX	XXX	34,937,400	0.0000		0 . 1580	5.520.109	0 . 1580	5 . 520 . 109
84.		Common Stock - Affiliated	17.006.520	XXX		17.006.520	0.0000		0 . 1580	2,687,030	0 . 1580	2.687.030
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	529, 149	XXX	XXX	529, 149	0.0000		0 . 1580	83,606	0 . 1580	83,606
90.		Mortgage Loans - Affiliated		XXX	XXX		0.0000		0 . 1580		0 . 1580	
91.		Other - Unaffiliated	158 . 276 . 478	XXX	XXX	158 . 276 . 478	0.0000		0 . 1580	25.007.684	0 . 1580	25.007.684
92.		Other - Affiliated	, ,	XXX	XXX	, ,	0.0000		0.1580	, ,	0.1580	-, ,
93.		Total Residual Tranches or Interests (Sum of Lines 81 through		7001	7001							
		92)	212,865,206			212,865,206	XXX		XXX	33,632,703	XXX	33,632,703
		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.			1,365,102,992	XXX		1,365,102,992	0.0000		0 . 1580	215,686,273	0 . 1580	215,686,273
97.		Other Short-Term Invested Assets - Schedule DA	, , , ,	XXX		, , , , ,	0.0000		0.1580	., ,=	0.1580	-,,
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	1.365.102.992	XXX		1.365.102.992	XXX		XXX	215,686,273	XXX	215.686.273
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines		,,,,,		.,,,	7001		,,,,,		,,,,,	=, , =
1		29, 37, 64, 70, 74, 80, 93 and 98)	13,881,291,533		894.535.563	14,775,827,096	XXX	3.100.890	XXX	2,223,747,863	XXX	2,227,309,059

⁽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

1	2	3	RESERVE OBJECTIVE AND MAXI	5	6	7	8	q
1	2	3	4	NAIC Designation or	0	AVR	AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserv
051AB*2	R Type	06051A-B*-2	Long Bond Replication	1 G	207,727,192	290,818	872,454	1,765,6
305AC#8	D	17305A-C#-8	Long Bond Replication	1.0		162 .048		983,8
305AD*1	R	17305A-D*-1	Long Bond Replication	1 G	315,919,240		1,326,861	2,685,3
3149CC*4	R	38149C-C*-4	Long Bond Replication	1 6		329,685	989,055	2,001,6
9114PA*1	R	89114P-A*-1	Long Bond Replication	1.G				1.354.8
49746L@8	R	949746-L@-8	Long Bond Replication	1.G			1.072.291	
4978*BU4	R	94978*-BU-4	Long Bond Replication	1.G	94.519.387		396.981	803,4
2607@RZ5	. R	12607@-RZ-5	Corporate Bond Replication	2.B		145,941	443,661	741,3
2607@NV8	. R	12607@-NV-8	Corporate Bond Replication	2.B	72,418,249	181,046	550,379	919,7
12607@ZG8	. R	12607@-ZG-8	Corporate Bond Replication	2.B	74,895,635	187,239	569,207	951, 1
12607@RY8	. R	12607@-RY-8	Corporate Bond Replication	2.B	72,346,288	180,866	549,832	918,7
12607@st8	. R	12607@-ST-8	Corporate Bond Replication	2.B	51,123,371	127,808	388,538	649,2
12607@XQ8	. R	12607@-XQ-8	Corporate Bond Replication	2.B		203,401	618,341	1,033,2
12607@VC1	. R	12607@-VC-1	Corporate Bond Replication	2.B	75,738,485	189,346	575,612	961,8
06051AB@0	. R	06051A-B@-0	Corporate Bond Replication	2.B		333,354	1,013,397	1,693,4
06739GC@6	. R	06739G-C@-6	Corporate Bond Replication	2.B		252,406	767,316	1,282,2
48121CF#8	. R	48121C-F#-8	Corporate Bond Replication	2.B		325,760	990,310	1,654,8
12607@VD9	. R	12607@-VD-9	Corporate Bond Replication	2.B		207,778	631,645	1,055,5
12607@su5	. R	12607@-SU-5	Corporate Bond Replication	2.B	71,510,010	178,775	543,476	908, 17
D6051AA#9	. R	06051A-A#-9	Structured Credit fixed Bond Replication	. 1.C		125,396	376 , 189	731,47
17305AB#9	. R	17305A-B#-9	Structured Credit fixed Bond Replication	. 1.A		28,839	100,935	187,4
	. CN	761152-A*-8	RESMED INC	. 1.G	100,000			
	. CN	941848-E#-6	WATERS CORPORATION	. 2.B	100,000			
	. CN	736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F				
	. CN	294752-A@-9	EQUITY ONE INC	. 2.A				
	. CN	41242*-BK-7	HARDWOOD FUNDING LLC	. 1.G FE	895,302			
	. CN	49427R-B@-0	KILROY REALTY LP	. 2.B	100,000			
	. CN	57169*-AY-3	MARS INC	. 1.E				
	. CN	736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F				
	. CN	761152-A*-8	RESMED INC	. 1.G	3,000,000			
	. CN	910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000			
	. CN	941848-E#-6	WATERS CORPORATION	. 2.B				
	. CN	C0104@-AC-4	AIRBUS CANADA LP	. 1.F FE	800,000			
	. CN	11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	. 2.B PL	2,000,000			
	. CN	18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	. 2.A	200,000			
	. CN	23357*-AB-7	DTE GAS COMPANY	1.F	300,000			
	. CN	28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	2.B				
	. CN	294752-A@-9	EQUITY ONE INC	. 2.A				
	. CN	34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	. 1.F FE	300,000			
	. CN	34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	. 1.F FE	200,000			
	. CN	41242*-BF-8	HARDWOOD FUNDING LLC	. 1.G FE	100,000			
	. CN	41242*-BK-7	HARDWOOD FUNDING LLC	. 1.G FE				
	. CN	42545#-AD-2	HENDRICKSON HOLDINGS LLC	. 2.C	1,000,000			
	. CN	46361*-AQ-9	THE IRVINE COMPANY LLC	. 1.E Z	1,000,000			
	. CN	49427R-B@-0	KILROY REALTY LP	. 2.B				
	. CN	553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	. 2.B YE	8,000,000			
	. CN	56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000			
	. CN	56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000			
	. CN	56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	328,660			
	. CN	56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000			
	. CN	57169*-AX-5	MARS INC	. 1.E				
	. CN	57169*-AY-3	MARS INC	. 1.E	3,000,000			
	. CN	61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G				
	. CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	. 1.F PL				
	. CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	. 1.F PL				
	. CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	. 1.F PL	118,511			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL		1		

ASSET VALUATION RESERVE

1	2	3	RESERVE OBJECTIVE AND MAXI	5	6	7	8	9
•	_		·	NAIC Designation or		AVR	AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
	. CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL				
	. CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	114,556			
	. CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	114,556			
	. CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	110,465			
	. CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL				
	. CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL				
	. CN	645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E				
	. CN	70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G				
	. CN	736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000			
	. CN	74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	800,000			
	. CN	74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	600,000			
	. CN	74170*-AM-1	PRIME PROPERTY FUND LLC	2.A				
	. CN	74264*-AC-0	PRISA LHC LLC	1.G	200,000			
	. CN	74264*-AC-0	PRISA LHC LLC	1.G	500,000			
	. CN	74264*-AD-8	PRISA LHC LLC	1.G	1,200,000			
	. CN	74264*-AD-8	PRISA LHC LLC	1.G	1,000,000			
	. CN	74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G Z	2,000,000			
	. CN	761152-A*-8	RESMED INC	. 1.G	700,000			
	. CN	76169#-AL-7	SAN JOSE WATER	1.G PL				
	. CN	798237-F#-5	TTX COMPANY	1.F 1.F 7				
	. UN	87305N-A#-5 910637-U*-6	THE UNITED ILLUMINATING COMPANY	11 G				
	. UN	910637-0^-6 941848-E#-6	WATERS CORPORATION	1.6 2 B				
	. I CN		AIR LIQUIDE FINANCE	1.F	1,000,000			
	. I CN	G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE				
	. ON	G1744#-AM-0	CADOGAN ESTATES LIMITED	2 B	1,000,000			
	CN	G2044@-BC-8	COMPASS GROUP PLC	1.F	4,000,000			
	CN	G8228*-AD-4	SMITH & NEPHEW PLC	2. A 7	1,500,000			
•••••	CN	02220 -AD 4	CONTACT ENERGY LIMITED	2 B	1,600,000			
	CN	Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	7,700,000			
•••••	CN	Q3917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	1,100,000			
	CN	Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	1,500,000			
	CN	Q3971@-AB-5	GPT RE LTD	1.G FE	900.000			
•••••	CN	Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1.000.000			
•••••	CN	41242*-AU-6	HARDWOOD FUNDING LLC	1.G FE	4.094.817			
	CN	57169*-AY-3	MARS INC	1.E	10.000.000			
	CN	736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1 F	2.263.000			
	. CN	910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G				
	CN	941848-E#-6	WATERS CORPORATION	2.B				
	. CN	C0104@-AC-4	AIRBUS CANADA LP	1.F FE	2,004,290			
	. CN	C0104@-AC-4	AIRBUS CANADA LP	1.F FE				
	. CN	Q3971@-AB-5	GPT RE LTD	1.G FE				
	. CN	Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	8,500,000			
	. CN	CO104@-AC-4	AIRBUS CANADA LP	1.F FE	200,429			
	. CN	Q3971@-AB-5	GPT RE LTD	1.G FE				
	. CN	41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	596,868			
	. CN	57169*-AY-3	MARS INC	1.E				
	. CN	736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F				
	. CN	910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G				
	. CN	CO104@-AC-4	AIRBUS CANADA LP	1.F FE	200,429			
	. CN	C0104@-AC-4	AIRBUS CANADA LP	1.F FE				
	. CN	Q3971@-AB-5	GPT RE LTD	1.G FE	500,000			
	. CN	736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F				
	. CN	Q3971@-AB-5	GPT RE LTD	1.G FE	900,000			
	. CN	294752-A@-9	EQUITY ONE INC	2.A	2,500,000			
	. CN	736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F				
	. CN	761152-A*-8	RESMED INC	. 1.G		L	L	

ASSET VALUATION RESERVE

1	2	3	RESERVE OBJECTIVE AND MAX	5	6	7	8	9
				NAIC Designation or		AVR	AVR	AVR
RSAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserv
	CN	77519@-AQ-3	ROGERS GROUP INC	2.B	3,900,000			
	CN	C0104@-AC-4	AIRBUS CANADA LP	1.F FE	7,415,873			
	CN	Q5995#-AH-7	MERIDIAN ENERGY LTD EQUITY ONE INC	2. A	3,750,000			
	CN		HENDRICKSON HOLDINGS LLC	2. A	500,000			
	CN	42945#-AD-2 45458*-BB-7	INDIANA-AMERICAN WATER CO.	1. G 7	9.000.000			
	CN	49427R-B@-0	KILROY REALTY LP	2.B	9,000,000			
	CN	553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B YE	1,000,000			
	CN	736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	11 F	268,000			
	CN	750508-39-2 77519@-AQ-3	ROGERS GROUP INC	2.B	1,000,000			
	CN	910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	1,200,000			
	CN	C0104@-AC-4	AIRBUS CANADA LP	1.F FE	400.000			
	CN	G7334@-AA-1	RRPF ENGINE LEASING LIMITED	2.B FE	500,000			
	CN	05279#-AH-2	AUTOLIV ASP INC	2.B FE	1,500,000			
	CN	294752-A*-1	EQUITY ONE INC	2.4	700,000			
	CN	294752-A@-9	EQUITY ONE INC	2.4	1,000,000			
	CN	41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE				
	CN	49427R-B@-0	KILROY REALTY LP	2.B	300,000			
	CN	57169*-AY-3	MARS INC	1.E	2,000,000			
	CN	761152-A*-8	RESNED INC	1.G	1,300,000			
	CN	77519@-AQ-3	ROGERS GROUP INC	2.B	500,000			
	CN	910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000			
	CN	941848-E#-6	WATERS CORPORATION	2.B	1,200,000			
	CN	C0104@-AC-4	AIRBUS CANADA LP	1.F FE	601,287			
	CN	CO104@-AC-4	AIRBUS CANADA LP	1.F FE	2,000,000			
	CN	Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	2,000,000			
	CN	294752-A@-9	EQUITY ONE INC	2.A	1,100,000			
	CN	41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	298,434			
	CN	49427R-B@-0	KILROY REALTY LP	2.B	100,000			
	CN	736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	129,000			
	CN	761152-A*-8	RESMED INC	1.G	700,000			
	CN	910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	400,000			
	CN	941848-E#-6	WATERS CORPORATION	2.B	600,000			
	CN	C0104@-AC-4	AIRBUS CANADA LP	1.F FE	1,600,000			
	CN	153609-J#-0	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	2,000,000			
	CN	82104#-AJ-8	SHEETZ INC	2.A Z	700,000			
	CN	941848-F@-7	WATERS CORPORATION	2.B	1,400,000			
	UN	Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL 1.G FE	400,000			
	CNI		CENTERPOINT ENERGY RESOURCES CORPO	1.6 PE	11,498,418			
	CNI	F0164#-AD-4	AIR LIQUIDE FINANCE	1.6				
	CN	G8228*-AD-4	SMITH & NEPHEW PLC	2. A 7	2,000,000			
	CN	Q2107#-AL-0	CONTACT ENERGY LIMITED	2.8	14,000,000			
	CN	Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	12,500,000			
	CN	F0164#-AD-4	AIR LIQUIDE FINANCE	1.0 rc	6.000.000			
	CN	F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	1.000.000			
	CN	Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,600,000			
	CN	82104#-AJ-8	SHEETZ INC	2.A 7	300,000			
	CN	F0164#-AD-4	AIR LIQUIDE FINANCE	1 F	1.000.000			
	CN	N4281@-BV-6	KONINKLIJKE VOPAK NV	1.F	400,000			
	CN	Q2107#-AL-0	CONTACT ENERGY LIMITED	2 B	1,000,000			
•••••	CN	05332*-BJ-6	AUTOMOTIVE RENTALS INC	2 4	9,000,000			
	CN	15189W-B*-0	CENTERPOINT ENERGY RESOURCES CORPO	1.6	2.000.000			
•••••	CN	42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	4.500.000			
	CN	56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1 F FF	1.100.000			
	CN	86468@-AG-7	SUEZ WATER RESOURCES LLC	1 F	100,000			
	011	N7338@-AC-5	RED ELECTRICA FINANCE B.V.	1.6	1,000,000	l		

ASSET VALUATION RESERVE

RASIC CONTRIBUTION DESERVE OR IECTIVE AND MAYIMUM DESERVE CALCUL ATIONS DEDITIONS (SYNTHETIC) ASSETS

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Department of Asset(a)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
RSAT Number	rype		Description of Asset(s)	Other Description of Asset	1.000.000	Basic Contribution	Reserve Objective	Maximum Reserve
	CN	82104#-AJ-8	MUSTAC FUNEST MANAGEMENT LID PARTNERSHIP SHEETZ INC	2. A 7	1,000,000			
	CNI	62104#-A5-8 C5847*-AB-9	MOSTAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	500.000			
	CN	F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	4.000.000			
	CN	G8228*-AD-4	SMITH & NEPHEW PLC	2.A Z	4,000,000			
	CN		KONINKLIJKE VOPAK NV	2.B	1,800,000			
	CN		GENESIS ENERGY LIMITED	2.A FE				
	CN		MIRVAC GROUP FINANCE LTD	1.G PL	1.000.000			
	CN		SHEETZ INC	2 A Z	1,200,000			
	CN		SMITH & NEPHEW PLC	2 A Z	2.500.000			
	CN	Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE				
	CN.		MIRVAC GROUP FINANCE LTD	1.G PL				
	CN		STOCKLAND TRUST MANAGEMENT LTD	1 G FF	1.600.000			
	CN		HARDWOOD FUNDING LLC	1.G FE	1,790,603			
	CN.		HEARST COMMUNICATIONS INC	1.G	1,000,000			
	CN	56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000			
	CN		AMERICOLD REALTY OPERATING PARTNER	2.B FE	1,900,000			
	CN	031100-P*-5	AMETEK INC	2.4	1,000,000			
	CN	073096-A*-0	BAYPORT POLYMERS LLC	1.D PL	10,000,000			
	CN	09951*-AJ-9	BORAL INDUSTRIES INC	2.B	300,000			
	CN	18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2.A	400,000			
	CN	18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2.A	500,000			
	CN	28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	1,200,000			
	CN		FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE				
	CN		FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE				
	CN		FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE				
	CN		FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE				
	CN		FRANKLIN ELECTRIC CO INC	2.A Z				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		PRISA LHC LLC	1.G				
	CN		PRISA LHC LLC	1.G				
	CN		AMETEK INC	2.A				
	CN		BORAL INDUSTRIES INC	2.B				
	CN		ELECTRIC TRANSMISSION TEXAS LLC	2.B				
	CN		EASTGROUP PROPERTIES INC.	2.B				
	CN		FRANKLIN ELECTRIC CO INC	2.A Z				
	CN		IDEXX LABORATORIES INC.	2.A Z				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		TPF EQUITY REIT OPERATING PARTNERS	2.A				
	CN		STOCKLAND TRUST MANAGEMENT LTD	1.G FE				
	CN		THE IRVINE COMPANY LLC	1.E Z				
	CN		NEW JERSEY NATURAL GAS CO	1.E				
	CN		PIEDMONT NATURAL GAS COMPANY INC	2.A				
	CN		CLARION LION PROPERTIES FUND HOLDI	2.A				
	CN		CLARION LION PROPERTIES FUND HOLDI	2.A				
	CN		FOOTBALL CLUB TERM NOTES 2020-X1 T	1.F FE				
	CN		FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE				
	CN		FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE				
	CN		FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE				
	CN		THE IRVINE COMPANY LLC	1.E Z				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		NEW JERSEY NATURAL GAS CO	1.E				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		CADOGAN ESTATES LIMITED	2.B				
	CN		AMERICOLD REALTY OPERATING PARTNER	2.B FE		l	L	l

ASSET VALUATION RESERVE

1	2	3	4	MUM RESERVE CALCULATIONS	6	7	8	9
	_		•	NAIC Designation or	Ŭ	AVR	AVR	AVR
SAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Rese
	CN		TEK INC	 2.A				
	CN		TARGROUP INC	 2.C				
	CN		RION LION PROPERTIES FUND HOLDI	 2.A				
	CN	CLA	RION LION PROPERTIES FUND HOLDI	 2.A				
	CN	ELE	CTRIC TRANSMISSION TEXAS LLC	 2.B				
	CN		OTBALL CLUB TERM NOTES 2032 TRUS	 1.F FE		L		
	CN	F00	OTBALL CLUB TERM NOTES 2032-A TR	 1.F FE		L		
	CN	THE	IRVINE COMPANY LLC	 1.E Z				
	CN		JERSEY NATURAL GAS CO	 1.E				
	CN		OGAN ESTATES LIMITED	 2.B				
	CN		TOLIV ASP INC	 2.B FE				
	CN		AL INDUSTRIES INC	 2 B				
	CN		Y OF HOPE	 1.F Z				
	CN	C 4	IRION LION PROPERTIES FUND HOLDI	 2 A				
	CN		ECTRIC TRANSMISSION TEXAS LLC	 2 B				
	CN		NKLIN ELECTRIC CO INC	 2 A Z				
	CNI		RDWOOD FUNDING LLC	 1.G FE				
	CN		RST COMMUNICATIONS INC	 1.G				
	ON		C MIDWEST LLC	 11 F				
	UN		ME PROPERTY FUND LLC	 I.				
	UN			 Z.A				
	CN	PKI	SA LHC LLC	 1.G				
	CN		SA LHC LLC	 1.G				
	CN	ICR	RE REIT HOLDINGS	 2.B				
	CN		RICOLD REALTY OPERATING PARTNER	 2.B FE				
	. CN		TEK INC	 2.A				
	CN	APT	ARGROUP INC	 2.C				
	CN		ARGROUP INC	 2.C				
	CN	BOR	AL INDUSTRIES INC	 2.B				
	CN	BR0	OKFIELD POWER NEW YORK FINANCE L.P	 2.B PL				
	CN		RION LION PROPERTIES FUND HOLDI	 2.A				
	CN		RION LION PROPERTIES FUND HOLDI	 2.A				
	CN		CTRIC TRANSMISSION TEXAS LLC	 2.B				
	CN	F00	TBALL CLUB TERM NOTES 2020-XI T	 1.F FE				
	CN	F00	TBALL CLUB TERM NOTES 2020-XI T	 1.F FE				
	CN	F00	TBALL CLUB TERM NOTES 2032 TRUS	 1.F FE				
	CN		TBALL CLUB TERM NOTES 2032-A TR	 1.F FE		L		
	CN	FRA	NKLIN ELECTRIC CO INC	 2.A Z				
	CN		RDWOOD FUNDING LLC	 1.G FE				
	CN		RRST COMMUNICATIONS INC	 1.G				
	CN		IRVINE COMPANY LLC	 1.E Z				L
	CN	MA.	JOR LEAGUE BASEBALL TRUST	 1.F FE				
	CN		IS INC	 1.E				
	CN		/ JERSEY NATURAL GAS CO	 1.E				
	CN		ME PROPERTY FUND LLC	 2 4				
	CN		SA LHC LLC	 1 6				
	CNI		SA LHC LLC	 1.G				
	CNI	AME	RICOLD REALTY OPERATING PARTNER	 2.B FE				
	CN		TEK INC	 2.D FE				
	CNI		ARGROUP INC	 2 C				·····
	ON ON		RION LION PROPERTIES FUND HOLDI	 2.0 2 A				·····
	UN							
	UN		STGROUP PROPERTIES INC.	 2.B				····
	UN		OTBALL CLUB TERM NOTES 2020-XI T	 1.F EE		·····		····
	CN		OTBALL CLUB TERM NOTES 2020-XI T	 1.F FE				ļ
	CN		OTBALL CLUB TERM NOTES 2032 TRUS	 1.F FE				ļ
	CN		OTBALL CLUB TERM NOTES 2032-A TR	 1.F FE				
	CN		NKLIN ELECTRIC CO INC	 2.A Z				
	CN	HEA	RST COMMUNICATIONS INC	 I i G			1	1

ASSET VALUATION RESERVE

1	2	3 4	NAIC Designation or	6	7 AVR	8 AVR	9 AVR
RSAT Number	Туре	CUSIP Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserv
	CN		2.B				
	CN		1.F FE				
	CN	MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		2.A				
	CN		2.A				
	CN		2.A				
	CN		1.G FE				
	CN		2.B FE				
	CN	BORAL INDUSTRIES INC	2.B				
	CN	CLARION LION PROPERTIES FUND HOLDI	2.A				
	CN		2.A				
	CN	ELECTRIC TRANSMISSION TEXAS LLC	2 B		l		
	CN	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE		l		
	CN	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE		l		
	CN	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE				
	CN	FRANKLIN ELECTRIC CO INC	2.A Z				
	CN	PRISA LHC LLC	1.G				
	CN	PRISA LHC LLC	1.G				
	CN	ANZ BANK NEW ZEALAND LTD (LONDON B	1.E FE				
	CN	ANZ BANK NEW ZEALAND LTD	1.G FE				
	CNI	ASB BANK LTD	1.0 FE				
	CN	BPCE SA	1.E FE				
	CN	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE				
	CIN		1.F FE	• • • • • • • • • • • • • • • • • • • •			
	CN	DAIMLER FINANCE NORTH AMERICA LLC		•••••			
	CN		1.E FE				
	CN	. DIAGEO CAPITAL PLC	1.G FE				
	CN	DIAGEO CAPITAL PLC	1.G FE				
	CN	DIAGEO CAPITAL PLC	1.G FE				
	CN						
	CN	PNC BANK NATIONAL ASSOCIATION	1.F FE				
	CN	PNC BANK NATIONAL ASSOCIATION	1.F FE				
	CN	PNC BANK NATIONAL ASSOCIATION					
	CN	COOPERATIEVE RABOBANK UA	1.G FE				
	CN	RIO TINTO FINANCE (USA) PLC	1.F FE				
	CN	RIO TINTO FINANCE (USA) PLC	1.F FE				
	CN		1.F FE				
	CN		1.F FE				
	CN		1.F FE				
	CN	CHARLES SCWHAB CORPORATION	1.F FE				
	CN	CHARLES SCWHAB CORPORATION	1.F FE		l		
	CN	TOYOTA MOTOR CREDIT CORP	1.E FE		l		
	CN	UNITEDHEALTH GROUP INC	1.F FE				
	CN	UNITEDHEALTH GROUP INC	1.F FE				
	CN	UNITEDHEALTH GROUP INC	1.F FE				
	CN	COREBRIDGE GLOBAL FUNDING	1.F FE				
	CN	ANZ NEW ZEALAND (INTL) LTD (LONDON B	1.E FE				
	CNI	AMERICAN HONDA FINANCE CORPORATION	1.G FE				
	CNI	AMERICAN HONDA FINANCE CORPORATION	1.G FE				
	CNI	BPCE SA	1.E FE				
	ON	CREDIT AGRICOLE SA	1.6 FE				
	UN						
	CN		1.G FE		·····		
	CN		1.G FE				
	CN		1.G FE				
	CN		1.F FE				
	CN		1.E FE				
	CN	MORGAN STANLEY	1.E FE				
	CN	NSTAR ELECTRIC CO	1.F FE	I	L	L	

ASSET VALUATION RESERVE

1	2	3	SERVE OBJECTIVE AND M		5	6	7	8	9
•	_	_	·		NAIC Designation or	ŭ	AVR	AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)		Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Rese
	. CN	PNC PNC	FINANCIAL SERVICES GROUP INC (1.G FE					
	CN	PNC	FINANCIAL SERVICES GROUP INC (1.G FE					
	CN	PNC	BANK NATIONAL ASSOCIATION	 1.F FE					
	CN	PNC	BANK NATIONAL ASSOCIATION	 1.F FE					
	CN		BANK NATIONAL ASSOCIATION	 1.F FE					
	CN		NRLES SCWHAB CORPORATION	 1.F FE					
	CN		RLES SCWHAB CORPORATION	 1.F FE					
	CN		RLES SCWHAB CORPORATION	 1.F FE					
	CN		IRLES SCHWAB CORPORATION (THE)	 1.F FE					
	CN		GROUP AG	 1.G FE					
	CN		G GROUP AG	 1.G FE					
	CNI		TEDHEALTH GROUP INC	 1.F FE					
	CNI		TEDHEALTH GROUP INC	 1.F FE					
	CNI		RLES SCWHAB CORPORATION	 1.F FE					
	CNI		CAPITAL MARKETS AMERICA INC	 1.E FE					
	ON		CAPITAL MARKETS AMERICA INC	 1.F FE					
	. UN			 1.F FE					
	. CN		GROUP AG						
	. CN			 1.G FE					
	. CN		ITERPOINT PROPERTIES TRUST	 1.G FE					
	. CN		INDUSTRIAL DIRECT CO INC	 2.B YE					
	. CN		IOR LEAGUE BASEBALL TRUST	 1.F FE					
	. CN	MAJ	JOR LEAGUE BASEBALL TRUST	 1.F FE					
	. CN		S INC	 1.E					
	. CN		'CHEX OF NEW YORK LLC	 1.G					
	. CN		ME PROPERTY FUND LLC	 2.A					
	. CN	PRI	SA LHC LLC	 1.G					
	. CN	PRI	SA LHC LLC	 1.G					
	CN	UNS	GAS INC	 1.G					
	CN	EQU	JITY ONE INC	 2.A					
	. CN		MIDWEST LLC	 1.F					
	CN		ARST COMMUNICATIONS INC	 1.G					
	CN		MIDWEST LLC	 1.F					
	CN		JOR LEAGUE BASEBALL TRUST	 1.F FE					
	CN		ME PROPERTY FUND LLC	 1.G Z					
	CN		PASS GROUP PLC	 1 F					
	CN	DEX	(US FUNDS MANAGEMENT LTD	 1.G					
	CNI		NDUSTRIAL DIRECT CO INC	 2.B YE					
	CN		ME PROPERTY FUND LLC	 2.0 1					
	CN		BRITISH LAND COMPANY PLC	 1 F					
	CNI		ARD DE WALDEN ESTATES LIMITED	 1.G					
	CN		IRRCO LIMITED	 2.B FE		• • • • • • • • • • • • • • • • • • • •			
	. UN		RICAN TRANSMISSION COMPANY	 1.F					
	. UN		RST COMMUNICATIONS INC	 					
	. CN			 1.G					
	. CN		XX LABORATORIES INC.	 2.A Z					
	. CN		ROY REALTY LP	 2.B					
	. CN		INDUSTRIAL DIRECT CO INC	 2.B YE					
	. CN		JOR LEAGUE BASEBALL TRUST	 1.F FE					
	. CN		JOR LEAGUE BASEBALL TRUST	 1.F FE					
	. CN		ME PROPERTY FUND LLC	 2.A					
	. CN		TERS CORPORATION	 2.B					
	. CN		/ERCO LIMITED	 2.B FE					
	CN	AME	RICAN TRANSMISSION COMPANY	 1.F					
	. CN		TOLIV ASP INC	 2.B FE					
	CN		JITY ONE INC	 2.A					
	CN		JITY ONE INC	 2.A					
	CN		RRST COMMUNICATIONS INC	 1.G					
	CN		C MIDWEST LLC	 1 F					

ASSET VALUATION RESERVE

1	2	3	4		5	6	7	8	9
					NAIC Designation or		AVR	AVR	AVR
SAT Number	Type	CUSIP	Description of Asset(s)		Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Rese
	CN		C INDUSTRIAL DIRECT CO INC	 2.B Y					
	CN		JOR LEAGUE BASEBALL TRUST	 1.F F	E				
	CN	MA	JOR LEAGUE BASEBALL TRUST	 1.F F	E				
	CN	MOM	NTANA DAKOTA UTILITIES CO	 1.G					
	CN	PRI	IME PROPERTY FUND LLC	 2.A					
	CN	PRI	IME PROPERTY FUND LLC	 1.G Z				l	
	CN		IME PROPERTY FUND LLC	 2.A				l	
	CN	PR	ISA LHC LLC	 1.G					
	CN	PR	ISA LHC LLC	 1.G					
	CN	RES	SMED INC	 1.G					
	CN		GLIAN WATER SERVICES FINANCING P	 1.G F					
	CN		E BRITISH LAND COMPANY PLC	 					
	CN		IPASS GROUP PLC	 1 F					
	CN	HOW	WARD DE WALDEN ESTATES LIMITED	 1.G					
	CN	DE)	KUS FUNDS MANAGEMENT LTD	 1.G					
	CN		WERCO LIMITED	 2.B FI	F				
	CN		ANSPOWER NEW ZEALAND LIMITED	 1.D					
	CN		PF ENGINE LEASING LTD	 2.B FI					
	CNI		C MIDWEST LLC						
	CN		TANA DAKOTA UTILITIES CO	 1.F					
	ON		NTERPOINT PROPERTIES TRUST	 1.G F					
•••••	CN								
	CN		C MIDWEST LLC	 1.F 1.F F		• • • • • • • • • • • • • • • • • • • •			
	CN		JOR LEAGUE BASEBALL TRUST						
	CN		NTANA DAKOTA UTILITIES CO	 1.G					
	CN		YCHEX OF NEW YORK LLC	 1.G					
	CN		IME PROPERTY FUND LLC	 1.G Z					
	CN		IME PROPERTY FUND LLC	 2.A					
	CN		ISA LHC LLC	 1.G					
	CN		EZ WATER RESOURCES LLC	 1.F					
	CN		GLIAN WATER SERVICES FINANCING P	 1.G F					
	CN		BRITISH LAND COMPANY PLC	 1.F					
	CN		MPASS GROUP PLC	 1.F					
	CN		WARD DE WALDEN ESTATES LIMITED	 1.G					
	CN	RRF	PF ENGINE LEASING LIMITED	 2.B FI					
	CN	DE)	KUS FUNDS MANAGEMENT LTD	 1.G					
	CN		ANSPOWER NEW ZEALAND LIMITED	 1.D					
	CN		NTERPOINT PROPERTIES TRUST	 1.G F	E				
	CN		EXX LABORATORIES INC.	 2.A Z					
	CN	MSC	C INDUSTRIAL DIRECT CO INC	 2.B Y	E				
	CN		JOR LEAGUE BASEBALL TRUST	 1.F F	E			l	
	CN		JOR LEAGUE BASEBALL TRUST	 1.F F	E			l	
	CN	MAF	RS INC	 1.E					
	CN		YCHEX OF NEW YORK LLC	 1.G					
	CN		IME PROPERTY FUND LLC	 2 A					
	CN		IME PROPERTY FUND LLC	 1.G Z					
	CN		IME PROPERTY FUND LLC	 2.A					
	CN		GLIAN WATER SERVICES FINANCING P	 1.G F					
	CN		NTERPOINT PROPERTIES TRUST	 1.G F					
	CN		C INDUSTRIAL DIRECT CO INC	 2.B Y					
	CN		S INC	 1.E					
	CNI		INC PROPERTY FUND LLC	 1.E					
	CNI		TIME PROPERTY FUND LLC	 2.A					
	UN			 I.F					
	UN		JITY ONE INC	 2.A				·····	
	UN		EDMONT NATURAL GAS COMPANY INC	 2.A					
	CN		DLOGIS TARGETED US LOGISTICS FUN	 1.G Z					
	CN		EEF AMERICA REIT II INC	 1.G					
	LCN	I DEV	YES HOLDINGS LLC	1 G P		1	1	1	1

ASSET VALUATION RESERVE

1	2	3	SERVE OBJECTIVE AND M		5	6	7	8	9
•			·		NAIC Designation or		AVR	AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)		Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Rese
	CN		COMPANY	 1.F Z					
	CN	TEX	AS NEW MEXICO POWER COMPANY	 1.F					
	CN		ITY ONE INC	 2.A					
	CN		OVA HOLDING AG	 2.A					
	CN		SELEY CAPITAL INC	 2.A FE					
	CN		IAC FOREST MANAGEMENT LTD PARTNERSHIP	 2.A PL					
	CN		CTRIC TRANSMISSION TEXAS LLC	 2.B					
	CN		ITY ONE INC	 2.A					
	CN		TENAL COMPANY	 1.F					
	CN		DWOOD FUNDING LLC	 1.G FE					
	CN		DWOOD FUNDING LLC	 1.G FE					
	CN		TUNE REGIONAL TRANSMISSION SYSTEM LLC	 1.F PL					
	CN		TUNE REGIONAL TRANSMISSION SYSTEM LLC	 1.F PL					
	CN		TUNE REGIONAL TRANSMISSION SYSTEM LLC	 1.F PL					
	CN		TUNE REGIONAL TRANSMISSION SYSTEM LLC	 1.F PL					
	CN		TUNE REGIONAL TRANSMISSION SYSTEM LLC	 1.F PL					
	CN		TUNE REGIONAL TRANSMISSION SYSTEM LLC	 1.F PL					
	CN		TUNE REGIONAL TRANSMISSION SYSTEM LLC	 1.F PL					
	CN		TUNE REGIONAL TRANSMISSION SYSTEM LLC	 1.F PL					
	CN		TUNE REGIONAL TRANSMISSION SYSTEM LLC	 1.F PL					
	CN		TUNE REGIONAL TRANSMISSION SYSTEM LLC	 1.F PL 2 A					
	CN		DMONT NATURAL GAS COMPANY INC	 1.G					
	ON			 2.A FE					
	CN		FORD INDUSTRIAL REALTY INC	 1.F					
	UN								
	CN		SELEY CAPITAL INC	 2.A FE					
	UN		LOGIS TARGETED US LOGISTICS FUN	 1.G Z					
	CN	KHEI	EF AMERICA REIT II INC	 1.G 1.F Z					
	CN		COMPANY	 1.F Z 1.F Z					
	ON		AS NEW MEXICO POWER COMPANY	 1 F		• • • • • • • • • • • • • • • • • • • •			
	CN		LIA UTILITY RESOURCES LLC	 1.F Z		••••			
	CN		LOGIS TARGETED US LOGISTICS FUN						
	CN		ES HOLDINGS LLC	 1.G Z 1.G PL		••••			
	CNI		Z WATER RESOURCES LLC	 1.6 FL					
	CN		COMPANY	 1.F Z					
	CN	TEV	AS NEW MEXICO POWER COMPANY	 1.F 2					
	CN	VEOL	LIA UTILITY RESOURCES LLC	 1 F 7					
	CN	FOLL	ITY ONE INC	 2.A					
	CN	E00.	TBALL CLUB TERM NOTES 2033 TRUS	 1.F FE					
	CN		RST COMMUNICATIONS INC	 1.G					
	CN		ERTEK FINANCE PLC	 2.A					
	CN		OR LEAGUE BASEBALL TRUST	 1.F FE					
	CN		WE PROPERTY FUND LLC	 1.G Z					
	CN		WE PROPERTY FUND LLC	 2 A					
	CN		SA LHC LLC	 1.G					
	CN	PRI:	SA LHC LLC	 1.G					
	CN.		LOGIS TARGETED US LOGISTICS FUN	 1.G Z					
	CN		EF AMERICA REIT II INC	 1.G					
	CN		ES HOLDINGS LLC	 1.G PL					
	CN		DVA HOLDING AG	 2.A					
	CN		Z WATER RESOURCES LLC	 1.F					
	CN		Z WATER RESOURCES LLC	 1.F Z					
	CN		COMPANY	 1.F Z					
	CN		AS NEW MEXICO POWER COMPANY	 1.F					
	CN		SELEY CAPITAL INC	 2.A FE					
	CN		LIQUIDE FINANCE	 1 F					

ASSET VALUATION RESERVE

1	2	3	4	5	6	7	8	9
•	_	-	·	NAIC Designation or		AVR	AVR	AVR
RSAT Number	Туре	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
	CN		ANGLIAN WATER SERVICES FINANCING P	1.G FE				
	CN		RRPF ENGINE LEASING LIMITED	2.B FE				
	CN		RED ELECTRICA FINANCE B.V.	1.G				
	CN		STOCKLAND TRUST MANAGEMENT LTD	1.G FE				
	CN		STOCKLAND TRUST MANAGEMENT LTD	1.G FE				
	CN		TRANSPOWER NEW ZEALAND LIMITED	1.D				
	CN		EQUITY ONE INC	2.A				
	CN		IDEXX LABORATORIES INC.	2 A 7				
	CN	720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2. A				
	CN	720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2. A	4.000.000			
	CN	720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2. A	1.007.669			
	CN	74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1. G Z	6.000.000			
	CNI	74986@-BB-6	RREEF AMERICA REIT II INC	1.G				
	CNI	76169#-AL-7	REYES HOLDINGS LLC	1.G PL	3.100.000			
	CN	83569C-A*-3	SONOVA HOLDING AG	2 A	1.000.000			
	CNI	87305N-A#-5	TTX COMPANY	1.F Z				
	CNI	87305N-A#-5 88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F				
	CNI	88259#-AA-7 91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F Z				
	ON			12 A				
	CN	461127-F*-8	INTERTEK FINANCE PLC	1.G Z	4,000,000			
	CN	74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN		2,000,000			
	CN	74986@-BB-6	RREEF AMERICA REIT II INC	1.G				
•••••	CN	76169#-AL-7	REYES HOLDINGS LLC	1.G <u>PL</u>	5,700,000			
	CN	76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	1,500,000			
	CN	83569C-A*-3	SONOVA HOLDING AG	2.A	1,000,000			
	CN	87305N-A#-5	TTX COMPANY	1.F Z	700,000			
	CN	88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	1,200,000			
	CN	720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,007,669			
	CN	74986@-BB-6	RREEF AMERICA REIT II INC	1.G	100,000			
	CN	76169#-AL-7	REYES HOLDINGS LLC	1.G PL	500,000			
	CN	83569C-A*-3	SONOVA HOLDING AG	2.A	500,000			
	CN	05565Q-DN-5	BP CAPITAL MARKETS PLC	1.E FE	2,300,000			
	CN	149123-CK-5	CATERPILLAR INC	1.F FE				
	CN	202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	395,714			
	CN	202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,099,205			
	CN	20825C-AY-0	CONOCOPHILLIPS	1.F FE	1. 185. 425			
	CN	20825C-AY-0	CONOCOPHILLIPS	1.F FE	1. 185. 425			
	CN	210518-DS-2	CONSUMERS ENERGY COMPANY	1.E FE	3.745.868			
	CN	25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	2,796,483			
	CN.	25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	219.724			
	CN	278865-BF-6	ECOLAB INC	1.G FE	213,416			
	CN	278865-BF-6	ECOLAB INC	1.G FE	1.018.576			
	CN	278865-BF-6	ECOLAB INC	1.G FE	1,904,032			
	CN	39121J-AH-3	GREAT RIVER ENERGY	1.G FE	1,443,868			
	CN	437076-BT-8	HOME DEPOT INC	1.F FE	1,443,606			
	CNI	437076-BT-8	HOME DEPOT INC	1.F FF				
	ON		HOME DEPOT INC	1.F FE				
	ON	437076-CF-7	INTEL CORPORATION	1.F FE	4,155,068			
•••••	CNI	458140-BH-2	MARSH & MCLENNAN COMPANIES INC	1.G FE	2,426,182			
	UN	571748-BP-6						
	UN	571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	3,050,042			
	UN	59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	65,997			
	CN	59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	13,769			
	CN	59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	379,475			
	CN	59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	85,368			
	CN	59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	1,273,747			
	CN	59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	250 , 118			
	CN	606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	324,873			
	CN	606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	110,413			L

ASSET VALUATION RESERVE

	2	3	4	NAIO Businessia	0	/ A)/D	0	9
RSAT Number	Time	CLICID	Description of Asset(s)	NAIC Designation or	Value of Asset	AVR	AVR	AVR Maximum Reserv
RSAT Number	Туре	CUSIP 606822-BX-1	Description of Asset(s)MITSUBISHI UFJ FINANCIAL GROUP INC	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	waximum Reserv
	. UN	606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.6 FE				
	. UN	61744Y-AK-4	MORGAN STANLEY	1.6 FE				
	. UN	61744Y-AK-4	MORGAN STANLEY MORGAN STANLEY	1.6 FE				
	. UN	61744Y-AK-4	MORGAN STANLEY	1.6 FE				
	. ON	61747Y-EH-4	MORGAN STANLEY	1.E FE				
	CN	61747Y-EH-4	MORGAN STANLEY	1.E FE	1,353,324			
	. ON	61747Y-EL-5	MORGAN STANLEY	1.E FE				
	CN	67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	1,699,818			
	CN	67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	87.991			
	CN	67021C-AM-9	NSTAR ELECTRIC CO	1.G FE				
	CN	678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	1.447.778			
	CN	678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	1.662.048			
	CN	70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE				
	. CN	70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE				
	. CN	70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE				
	. CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE				
	. CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	600,215			
	. CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE				
	. CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE				
	. CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE				
	. CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE				
	. CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	27, 137			
	. CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE				
	. CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	4 ,872			
	. CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE				
	. CN	744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE				
	. CN	744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	1,099,150			
	. CN	773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	230,877			
	. CN	773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE				
	. CN	773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	115,440			
	. CN	773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE				
	. CN	773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	898,744			
	. CN	773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	601,427			
	. CN	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	. 1.F FE	835,895			
	. CN	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	. 1.F FE				
	. CN	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	. 1.F FE				
	. CN	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	. 1.F FE				
	. CN	808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	. 1.F FE				
	. CN	808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	. 1.F FE				
	. CN	883556-BZ-4	THERMO FISHER SCIENTIFIC INC	. 1.G FE	3,347,732			
	. CN	883556-BZ-4	THERMO FISHER SCIENTIFIC INC	. 1.G FE	659,979			
	. CN	883556-BZ-4	THERMO FISHER SCIENTIFIC INC	. 1.G FE	115,496			
	. CN	89236T-KQ-7	TOYOTA MOTOR CREDIT CORP	. 1.E FE	2,499,011			
	. CN	904764-AY-3	UNILEVER CAPITAL CORP	1.E FE				
	. UN	904764-AY-3	UNILEVER CAPITAL CORP	1.E FE				
	. UN	904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	503,976			
	. UN	907818-EP-9	UNION PACIFIC CORPORATION	. 1.G FE				
	. UN	907818-FU-7	UNION PACIFIC CORPORATION	. 1.G FE	919,521			
	. UN	907818-FU-7	UNION PACIFIC CORPORATION	. 1.G FE				
	. UN	11271L-AC-6	BROOKFIELD FINANCE INC	. 1.G FE	2,415,589			
	. UN	202795-JK-7	COMMONWEALTH EDISON COMPANY	. 1.F FE				
	. UN	39121J-AH-3	GREAT RIVER ENERGY	1.G FE	249, 132			
	. CN	437076-BT-8	HOME DEPOT INC	. 1.F FE				
	. CN	44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)	. 1.G FE				
	. CN	59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	119,280			
	LCN	59523U-AN-7	MID-AMERICA APARTMENTS LP	11.G FE			1	

ASSET VALUATION RESERVE

ASSET VALUATION RESERVE

ATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4		NAIC Designation or	0	AVR	AVR	9 AVR
RSAT Number	Туре	CUSIP	Description of Asset(s)		Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserv
	CN	59523U-AN-7	MID-AMERICA APARTMENTS LP		I.G FE	685,854			
	CN	59523U-AN-7	MID-AMERICA APARTMENTS LP		I.G FE				
	CN	59523U-AN-7	MID-AMERICA APARTMENTS LP		I.G FE	99,904			
	CN	61744Y-AK-4	MORGAN STANLEY		I.G FE	567,448			
	CN	61744Y-AK-4	MORGAN STANLEY		I.G FE	99,552			
	CN	61744Y-AK-4	MORGAN STANLEY		I.G FE	100,000			
	CN	61744Y-AK-4	MORGAN STANLEY		I.G FE				
	CN	67021C-AM-9 67021C-AM-9	NSTAR ELECTRIC CO		I.G FE				
	CN	67021C-AM-9	NSTAR ELECTRIC CO		I G FE				
	CN	67021C-AM-9	NSTAR ELECTRIC CO		I.G FE				
	CN	744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO		E FE	499.614			
	CN	744448-UP-4 808513-AU-9	CHARLES SCHWAB CORPORATION (THE)		I.E.FE	245.916			
	CNI	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)		I.F FE	147,558			
	CNI	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)		I.F.FE	117.478			
	CN	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)		I.F FE		•••••		
	CN	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)		I.F.FE	8.430	• • • • • • • • • • • • • • • • • • • •		
	CN	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)		I.F.FE	6.325			
	CN	842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY		I G FE	2,073,187			
	CN	907818-EP-9	UNION PACIFIC CORPORATION		I G FE	149,483			
	CN	907818-EP-9	UNION PACIFIC CORPORATION		I.G FE	826,641			
	CN	842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY		I.G FE	79,611			
	CN	912810-RS-9	TREASURY BOND		I.A				
	CN	912810-SP-4	TREASURY BOND	-	I.A	9,242,649			
	CN	912803-FV-0	TREASURY STRIP (PRIN)	·	I.A	55,427,591			
	CN	912810-SS-8	TREASURY BOND	-	I.A	16,990,658			
	CN	912810-SS-8	TREASURY BOND	•	I.A	74,895,635			
	CN	912803-FM-0	TREASURY STRIP	·	I.A	72,346,288			
	CN	912810-SX-7	TREASURY BOND		I.A				
	CN	912810-SS-8	TREASURY BOND	·	I.A				
	CN	912810-SS-8	TREASURY BOND	·	I.A				
	CN	912803-FM-0	TREASURY STRIP	·	I.A				
	CN	912803-FV-0	TREASURY STRIP (PRIN)	·	I.A				
	CN	912803-FV-0	TREASURY STRIP (PRIN)	·	I.A				
	CN	912803-FV-0	TREASURY STRIP (PRIN)	·	I.A				
	CN	912803-FM-0	TREASURY STRIP	···· ˈ	I.A	21,456,782			
	CN	912810-SX-7	TREASURY BOND	'	I.A	51,116,857			
	CN	912810-SZ-2	TREASURY BOND		I.A	49,845,718			
	CN	912810-SN-9	TREASURY BOND		[.A				
	CN	912810-SN-9	TREASURY BOND	··· '	[.A				
	CN	912810-SN-9	TREASURY BOND	···	I.A				
	CN	912810-SL-3	TREASURY BOND		Ι.Α				
	UN	912803-FT-5	TREASURY STRIP (PRIN)		I.N				
	UN	912803-FT-5	TREASURY STRIP (PRIN)		I.A			·····	
	UN	00120D-AA-4	AGL_2022-17A-A		I.A FE	25,000,000			
	UN	00120D-AC-0	AGL_2022-17A-B		I.C FE	3,400,000			
	UN	12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A		I.A FE	25,250,000			
	UN	12570L-AC-2			I.G FE	4,500,000			
	CNI	13877J-AA-9 13877J-AA-9	CANYON CLO LTD CANYC_2022-1 CANYON CLO LTD CANYC_2022-1		I.A FE	8,500,000 2,493,740			
	CNI	13877J-AA-9 13877J-AC-5	CANYON CLO LTD CANYC_2022-1		I.A FE				
	CNI	138//J-AC-5 15032Q-AA-0	CEDAR FUNDING LTD CEDF 2022-15A		I.C FE	5,000,000			
	ON				I.A FE				
	CNI	15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A		I.C FE	3,500,000			
	UN	15032Q-AE-2	CEDAR FUNDING LTD CEDF_2022-15A		I.F FE	1,500,000			
	UN	29003W-AA-3				10,000,000			
	UN	29003W-AC-9 55953W-AA-8	ELMNOOD CLO 14 LTD ELM14_22-1A		I.C FE	4,500,000		·····	
	I I JW	22424W-44-X	MARIANE	- 1	I A FF	3 (100 (100)		i e	

ASSET VALUATION RESERVE

		,				· · · · · · · · · · · · · · · · · · ·	, , , , , , , , , , , , , , , , , , ,	
1	2	3	4	5	6	7	8	9
				NAIC Designation or		AVR	AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
	CN	55953W-AE-0	MAGNETITE CLO LTD MAGNE 2022-32A	1.F FE	1,450,000			
	CN	67098W-AN-1	OAK HILL CREDIT PARTNERS OAKC 2020-7A	1.A FE	10,000,000			
	CN	67098W-AQ-4	OAK HILL CREDIT PARTNERS OAKC 2020-7A	1.C FE	5,000,000			
	CN	69689Q-AA-3	PALMER SQUARE CLO PLMRS 2022-1	1.A FE	25,000,000			
	CN	69689Q-AC-9		1.C FE	3,700,000			
	CN	70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	10,000,000			
	CN	70017B-AC-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.C FE	2,500,000			
	CN	70017B-AE-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.F FE	1,450,000			
	CN	75888E-AA-6	REGATTA XIX FUNDING LTD REG19 22-1A	1.A FE	7,500,000			
	CN	75888E-AG-3	REGATTA XIX FUNDING LTD REG19 22-1A	1.C FE	3,500,000			
	CN	83616K-AA-5	SOUND POINT CLO LTD SNDPT 2022-A	1.A FE	27,500,000			
	CN	83616K-AC-1		1.C FE	4,750,000			
	CN	00141Y-AA-3	AIG CLO AIGIM_21-1	1.A FE	37,900,000			
	CN	26246G-AA-1	DRYDEN 87 CLO LTD DRSLF_2021-87A	1.A FE	9,100,000			
	CN	55281F-AP-5		1.C FE	8,700,000			
	CN	70017K-AL-3	PARK AVENUE INSTITUTIONAL ADVISERS PAIA	1.A FE	14,040,000			
	CN	70017K-AQ-2		1.F FE	1,080,000			
	CN	81880X-AL-6	SHACKLETON CLO LTD SHACK 19-14A	1.A FE	20,000,000			
	CN	640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB 24-58	1.A FE	53.373.333			
0199999. Subtotal De	efault Component - (-	1	4,577,910,758		13,932,095	25,453,56
0599999 - Total					4,577,910,758		13,932,095	25,453,56

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

				es and all other contr		December 31 of curr	
1	2	3	4	5	6	7	8
		State of Residence	Year of Claim for			Amount Resisted	
Contract	Claim	of	Death or		Amount Paid	Dec. 31 of	
Numbers	Numbers	Claimant	Disability	Amount Claimed	During the Year	Current Year	Why Compromised or Resisted
	n/a		2023	250.000	70,000	Current real	Settlement Reached
	824992		2023	- ,	32.500		Settlement Reached
	LC-838284			100.000	12.500		Settlement Reached
				,	, -		
-	LC-853661	WA	2019	112,500			Closed
0199999. Death 0		_		612,500	115,000		XXX
	LC-853661			100,000			Closed
A10803733	LC-1472987	UT			22,274		Settlement Reached
A10828424	LC-1563795	CA					Closed
A11008300	LC-1620845	FL	2023	10,000	4,258		Settlement Reached
A7861026	LC-1159830	SC	2020	100,000	3, 197		Settlement Reached
A7431423	LC-1485155	TX			15,000		Settlement Reached
					102,911		Settlement Reached
A10660132	LC-1223948			100,000	50,000		Settlement Reached
					45,000		Settlement Reached
	LC-865678			125,000	5,000		Settlement Reached
	LC-865678LC-1671824			,			Settlement Reached
	LC-1655623			15,000	8,500		Settlement Reached
	LC-1646887			40,000 .	15,000		Settlement Reached
	LC-1233178	NY	2020	100,000			Closed
0399999. Death 0	Claims - Group			865,000	281,335		XXX
0599999. Death (Claims - Disposed (Of		1,477,500	396,335		XXX
A10547640	LC-1549174	AZ	2022	25,000			Closed
0899999 Addition	nal Accidental Deat			25,000			XXX
	nal Accidental Deat			20,555			7000
Dispos		ui benento ota		25,000			XXX
	ty Benefits Claims	- Disposed Of	f	20,000			XXX
+	d Endowments Clai						XXX
2500000 Appuiti	es with Life Conting	anney Claime	Disposed				
Of	35 WILL LIFE COLLING	Jency Claims -	Disposed				xxx
	Disposed of During	a Current Veer		1,502,500	396.335		XXX
				, ,	,	001 000	
			2021	621,860		621,860	Resisted Death Claim
48330036	700985		2021	195, 145		195, 145	Resisted Death Claim
	700985			69,052		69,052	Resisted Death Claim
	n/a		2024	2,500,000		2,500,000	Resisted Death Claim
46730994	857530	VA	2024	100,000		100,000	Resisted Death Claim
2799999. Death 0	Claims - Ordinary			3,486,057		3,486,057	XXX
							Coverage rescinded resulting in claim
2999999	9726728280	CA	2021	1,000,000		1.000 000	being denied.
2000000	0720720200		2021	1,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1,000,000	The Contract was rescinded due to medica
A11371922	LC-1768262	CT	2024	100.000		100 000	misrepresentation
ΛΙΙ ΟΙ ΙΘΔΔ	LU-1100202		4024	100,000		100,000	The Contract was cash surrendered and
A4040000C	LC-1822928	N I	2024	50,000		E0 000	
		IVJ	2024			,	had no value
2999999. Death 0				1,150,000		1,150,000	XXX
	Claims - Resisted			4,636,057		4,636,057	XXX
	nal Accidental Deat	th Benefits Cla	ims -				
Resiste				ļ			XXX
4199999. Disabili	ty Benefits Claims	- Resisted					XXX
·	d Endowments Clai						XXX
5199999. Annuitie	es with Life Conting	gencies Claims	s - Resisted				XXX
1	Resisted During Co			4,636,057		4,636,057	XXX
				, , ,			

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

				Comprehensive ((Hospital and	Comprehensive ((Hospital and	Medica	are					Federal Employ	yees Health
		Total	l	Medical) Ind	dividual	Medical) (Group	Suppler	ment	Vision	Only	Dental (Only	Benefits	Plan
		1	2	3	4	5	6	7	8	9	10	11	12	13	14
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written	591,820,675			XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	588,253,071	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	324,880,223	55.2			(60,771)									
4.	Cost containment expenses	598,441	0.1												
5.	Incurred claims and cost containment expenses														
	(Lines 3 and 4)	325,478,664	55.3			(60,771)									
6.	Increase in contract reserves	211,396,558	35.9												
7.	Commissions (a)		6.6												
8.	Other general insurance expenses	150,949,717	25.7												
9.	Taxes, licenses and fees		2.9												
10.	Total other expenses incurred	206,626,596	35.1												
11.	Aggregate write-ins for deductions	21.042.094	3.6												
	Gain from underwriting before dividends or refunds .	(176,290,841)	(30.0)			60.771									
	Dividends or refunds	20,454,742	3.5			, , , , , , , , , , , , , , , , , , ,									
14.	Gain from underwriting after dividends or refunds	(196,745,583)	(33.4)			60,771									
	DETAILS OF WRITE-INS														
1101.	Change in special reserves on certain group policies	20,977,080	3.6												
			0.0												
1103.	, , ,														
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	21,042,094	3.6												

		Medicare Tit	le XVIII	Medicaid Ti	itle XIX	Credit A	&H	Disability In	come	Long-Term	Care	Other He	alth
		15	16	17	18	19	20	21	22	23	24	25	26
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written		XXX		XXX		XXX	176, 106, 046	XXX	394,284,365	XXX	21,430,264	XXX
2.	Premiums earned				XXX		XXX	174,897,037		390, 181, 787	XXX	23 , 174 , 247	XXX
3.	Incurred claims								41.6	243 , 154 , 169	62.3	9,000,567	38.8
4.	Cost containment expenses									598,441	0.2		
5.	Incurred claims and cost containment expenses												
	(Lines 3 and 4)							72,786,258	41.6	243,752,610	62.5	9,000,567	38.8
6.	Increase in contract reserves							(2,671,085)	(1.5)	214,067,643	54.9		
7.	Commissions (a) Other general insurance expenses							17,786,735	10.2	18,851,605	4.8	2,117,023	9.1
8.	Other general insurance expenses							61,216,898	35.0	82,093,929	21.0	7,638,890	33.0
9.	Taxes, licenses and fees							4,332,948	2.5	11,851,312	3.0	737,256	3.2
10.	Total other expenses incurred							83,336,581	47.6	112,796,846	28.9	10,493,169	45.3
11.	Aggregate write-ins for deductions							19,688,513	11.3	58,864	0.0	1,294,717	5.6
12.	Gain from underwriting before dividends or refunds .							1,756,770	1.0	(180,494,176)	(46.3)	2,385,794	10.3
13.	Dividends or refunds							17,881,671	10.2	83,709		2,489,362	
14.	Gain from underwriting after dividends or refunds							(16, 124, 901)	(9.2)		(46.3)	(103,568)	(0.4)
	DETAILS OF WRITE-INS												
1101.	Change in special reserves on certain group policies							19,682,945	11.3			1,294,135	5.6
1102.	Fines and penalties from regulatory authorities							5,568	0.0			582	
1103.													
1198.	Summary of remaining write-ins for Line 11 from												
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11												
	above)							19,688,513	11.3	58,864	0.0	1,294,717	5.6

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued) PART 2. - RESERVES AND LIABILITIES

	1	2	3	4	5	6	7	8	9	10	11	12	13
			Comprehensive				Federal						
		(Hospital and	(Hospital and				Employees						
		Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
	Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
A. Premium Reserves:													
Unearned premiums	116,569,198										18,229,206	95,670,841	2,669,151
Advance premiums	2,352,500										728,282	1,567,974	56,244
Reserve for rate credits													
4. Total premium reserves, current year	118,921,698										18,957,488	97,238,815	2,725,395
5. Total premium reserves, prior year	117,645,234										20,367,670	94,230,008	3,047,556
Increase in total premium reserves	1,276,464										(1,410,182)	3,008,807	(322, 161)
B. Contract Reserves:													
Additional reserves (a)	3,992,212,168										6,818,962	3,985,393,206	
Reserve for future contingent benefits													
Total contract reserves, current year	3,992,212,168										6,818,962	3,985,393,206	
4. Total contract reserves, prior year	3,780,815,610										9,490,047	3,771,325,563	
Increase in contract reserves	211,396,558										(2,671,085)	214,067,643	
C. Claim Reserves and Liabilities:													
1. Total current year	1,552,546,394										836,807,534	706,360,928	9,377,932
2. Total prior year	1,520,945,961										865,438,897	647,087,322	8,419,742
3. Increase	31,600,433										(28,631,363)	59,273,606	958, 190

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

		1	2	3	4	5	6	7	8	9	10	11	12	13
			Comprehensive	Comprehensive				Federal						
			(Hospital and	(Hospital and				Employees						
			Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
1.	Claims paid during the year:													
	1.1 On claims incurred prior to current year	253,230,117										82,741,761		2,927,178
	1.2 On claims incurred during current year	40,049,673		(60,771)								18,675,860	16,319,385	5, 115, 199
2.	Claim reserves and liabilities, December 31, current year:													
	2.1 On claims incurred prior to current year	1, 197, 564, 937										705,996,120	490,071,584	1,497,233
	2.2 On claims incurred during current year	354,981,457										130,811,414	216, 289, 344	7,880,699
3.	Test:													
	3.1 Lines 1.1 and 2.1	1,450,795,054										788,737,881		4,424,411
	3.2 Claim reserves and liabilities, December 31, prior year	1,520,945,961										865,438,897	647,087,322	8,419,742
	3.3 Line 3.1 minus Line 3.2	(70, 150, 907)										(76,701,016)	10,545,440	(3,995,331)

PART 4. - REINSURANCE

	1	2	3	4	5	6	7	8	9	10	11	12	13
		Comprehensive	Comprehensive				Federal						
		(Hospital and	(Hospital and				Employees						
		Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
	Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
A. Reinsurance Assumed													
 Premiums writte 											1,659,782		
Premiums earne											1,659,782		
Incurred claims	454,500										454,500		
Commissions	5,127										5, 127		
B. Reinsurance Ceded:													
 Premiums writte 											19,300,889		3,768,113
Premiums earne	d										19,688,099		3,901,371
Incurred claims			60,771								56,222,889		2,098,823
Commissions	413,578										413,578		

(a) Includes \$	premium defic	ciency reserve.
-----------------	---------------	-----------------

SCHEDULE H - PART 5 - HEALTH CLAIMS

SCHEDOLL II - I AKI 3 - IILALIII CLAIMS													
	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:	marriadai	Стоир	Саррістоп	Violen Crity	Bontai Only	1 1011	THIS XVIII	THE THE	Grount / tarr	moonic	Garo	Outor Fround	Total
1. Incurred claims										128 , 554 , 647	243 , 154 , 169	11,099,390	382,808,206
Beginning claim reserves and liabilities										859,613,470	647,087,322	11,044,561	1,517,745,353
Ending claim reserves and liabilities										833,069,461	706,360,928	12,005,961	1,551,436,350
4. Claims paid										155,098,656	183,880,563	10 , 137 , 990	349, 117, 209
B. Assumed Reinsurance:													
Incurred claims										454,500			454,500
Beginning claim reserves and liabilities										8,001,909			8,001,909
Ending claim reserves and liabilities										7,595,476			7,595,476
4. Claims paid										860,933			860,933
C. Ceded Reinsurance:													
Incurred claims		60,771								56,222,889		2,098,823	58,382,483
Beginning claim reserves and liabilities										1,667,953		3,295,913	4,963,866
Ending claim reserves and liabilities										3,351,129		3,294,426	6,645,555
4. Claims paid		60,771								54,539,713		2,100,310	56,700,794
D. Net:													
1. Incurred claims		(60,771)								72,786,258	243 , 154 , 169	9,000,567	324,880,223
Beginning claim reserves and liabilities										865,947,426	647,087,322	7,748,648	1,520,783,396
Ending claim reserves and liabilities										837,313,808	706,360,928	8,711,535	1,552,386,271
4. Claims paid		(60,771)								101,419,876	183,880,563	8 ,037 ,680	293,277,348
E. Net Incurred Claims and Cost Containment Expenses:													
Incurred claims and cost containment expenses		(60,771)								72,786,258	243,752,610	9,000,567	325,478,664
Beginning reserves and liabilities										865,947,426	647,087,322	7,748,648	1,520,783,396
Ending reserves and liabilities										837,313,808	706,360,928	8,711,535	1,552,386,271
Paid claims and cost containment expenses		(60,771)								101,419,876	184,479,004	8,037,680	293,875,789

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 2 3 3 4 5 5 6 7 7 7 8 9 10 11 12 13 13 14 15 15 15 15 15 15 15			Reinsurance	e Assumed Life Insurance, Annuities, Deposit Funds and Other L	iadilities vvi	tnout lite of L	Disability Cor	itingencies, and Reia	tea Benefits Listea b	y Reinsured Compa	any as of December 3	11, Current Year	
Company D	1	2	3	4	5	6	7	8	9	10	11	12	13
Code Number Date Da	NAIC					Type of	Type of				Reinsurance Payable	Modified	
Biss 1,52-150175 1,50717022 Mille Finance Corpany of Arizons 1,2 1,0 1	Company	ID	Effective		Domiciliary	Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
10,000,000,000,000,000,000,000,000,000,	Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
1,039999, Total General Account - U.S. Affiliates	81353	52-1530175	09/01/2023	NYLIFE Insurance Company of Arizona	AZ	OTH/I	0L			87,511			
D089999 Total General Account - Non-LYS. Affiliates	0299999. @	Seneral Accour	nt - U.S. Affiliat	tes - Other						87,511			
1.0799999. Total Ceneral Account - Affiliates 97.511	0399999. T	otal General A	ccount - U.S.	Affiliates						87,511			
1.00 1.00	0699999. T	otal General A	ccount - Non-l	U.S. Affiliates									
65676 35-047230 05/201970 Lincoln National Life Insurance Corpany IN 19T/I 0. 4.727,152,569 28.25 28.2 12.889 9.88772 48-1047277 0.01971994 New York Life Agents Reinsurance Company AZ 19T/I 0. 4.727,152,569 7.233 88.160 7.233 88.160 7.233 88.160 7.233 88.160 7.233 88.160 7.233 88.160 7.233 88.160 7.233 88.160 7.233 7.727 7.20 7.	0799999. T	otal General A	ccount - Affilia	ites						87,511			
6872 88-074277 0/10/1798 New York Life Agents Reinsurance Company AZ 1911 OL 4,727,152,569 3,480,319 5,146,219			04/01/1994	Canada Life Assurance Company	MI	YRT/I	0L	16,017,295					
9572	65676	35-0472300	05/20/1970	Lincoln National Life Insurance Company	IN	YRT/I	0L		28,325				
9572		86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	YRT/I	0L	4,727,152,569			5,146,219		
Sect Sect			03/01/1985	RGA Reinsurance Company	MO	YRT/I	OI	576,408	70,253				
9716 13-314906 0.07017985 Metropolitan Tower Life Insurance Company N.			08/01/1986	Swiss Re Life & Health America Inc.	MO	I YRT/I	OL			7,727			
65676 .35-0472300 .07/01/1988 .Lincoln National Life Insurance Company IN.			03/01/1985	Metropolitan Tower Life Insurance Company	NE	YRT/1	OL	822,667	25, 165				
67105			07/01/1988	Lincoln National Life Insurance Company	IN	CO/G	OL		773,220				
66838 .01-023346 .07/01/2015 .John Hancock Life Insurance Company (USA) MI			07/01/2021	American General Life Insurance Company	TX	00/1	0L	267 , 187 , 735	5,725,066	5,339,451	1,999,278		
65888 .01-0233346 .07/01/2015 .John Hancock Life Insurance Company (USA) MI			10/15/2024	ReliaStar Life Insurance Company	MN	CO/G	0L						
88375 13-3846801 .07/01/2015 John Hancock Life Insurance Company of New York NY			07/01/2015	John Hancock Life Insurance Company (USA)	MI	CO/I	0L	8,245,167,513	5,575,015,995	142,502,278	197,268,959		
8875 13-5846501 .07/01/2015 John Hancock Life Insurance Company of New York NY .07/1 .XXII. .41/1,037 .22,676 .320			07/01/2015	John Hancock Life Insurance Company (USA)	MI	CO/I	XXXL	7,574	4,461				
6878 13-5581829 08/29/1955 Metropolitan Life Insurance Company NY. NRT/6 0.L 37,282,998,477 178,715,084 178,			07/01/2015	John Hancock Life Insurance Company of New York	NY	CO/I	0L	2,719,815,504	1,629,096,391	41,503,379	19,333,655		
			07/01/2015	John Hancock Life Insurance Company of New York	NY	CO/I	XXXL	41,037	22,676				
0899999. General Account - U.S. Non-Affiliates 315,093,276,750 7,211,213,815 649,694,076 280,809,574 109999. Total General Account - Non-Affiliates 315,093,276,750 7,211,213,815 649,694,076 280,809,574 1199999. Total General Accounts - U.S. Affiliates 315,093,276,750 7,211,213,815 649,781,587 280,809,574 1499999. Total Separate Accounts - U.S. Affiliates 1799999. Total Separate Accounts - Non-U.S. Affiliates 1899999. Total Separate Accounts - Non-U.S. Affiliates 2199999. Total Separate Accounts - Non-Affiliates 2199999. Total Separate Accounts - Non-Affiliates 2299999. Total Separate Accounts - Non-Affiliates 315,093,276,750 7,211,213,815 649,781,587 280,809,574 2499999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 315,093,276,750 7,211,213,815 649,781,587 280,809,574 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 315,093,276,750 7,211,213,815 649,781,587 280,809,574			08/29/1954	Metropolitan Life Insurance Company	NY	YRT/G	0L	37,282,998,477		178,715,084			
1099999. Total General Account - Non-Affiliates 1199999. Total General Account - Non-Affiliates 1199999. Total General Accounts - U.S. Affiliates 1799999. Total Separate Accounts - U.S. Affiliates 189999. Total Separate Accounts - Non-U.S. Affiliates 1899999. Total Separate Accounts - Affiliates 2199999. Total Separate Accounts - Non-Affiliates 2199999. Total Separate Accounts - Non-Affiliates 2399999. Total Non-U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 315,093,276,750 7,211,213,815 649,781,587 280,809,574 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					NJ	YRT/G	0L						
1199999. Total General Accounts 1499999. Total Separate Accounts - U.S. Affiliates 1799999. Total Separate Accounts - Non-U.S. Affiliates 189999. Total Separate Accounts - Affiliates 189999. Total Separate Accounts - Non-U.S. Affiliates 2199999. Total Separate Accounts - Non-Affiliates 2299999. Total Separate Accounts - Non-Affiliates 2299999. Total Separate Accounts - Non-Affiliates 2399999. Total Separate Accounts - Non-Affiliates 2399999. Total Separate Accounts - Non-Affiliates 2399999. Total Separate Accounts 315,093,276,750 7,211,213,815 649,781,587 280,809,574 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)													
1499999. Total Separate Accounts - U.S. Affiliates 1799999. Total Separate Accounts - Non-U.S. Affiliates 1899999. Total Separate Accounts - Affiliates 9 2199999. Total Separate Accounts - Non-Affiliates 9 2299999. Total Separate Accounts - Non-Affiliates 9 2399999. Total Separate Accounts 9 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 199999) 315,093,276,750 7,211,213,815 649,781,587 280,809,574 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 315,093,276,750 7,211,213,815 649,781,587 280,809,574				Affiliates				315,093,276,750	, , ., .	-, -,	, .,.		
1799999. Total Separate Accounts - Non-U.S. Affiliates 1899999. Total Separate Accounts - Affiliates 2199999. Total Separate Accounts - Non-Affiliates 2199999. Total Separate Accounts - Non-Affiliates 2299999. Total Separate Accounts 315,093,276,750 7,211,213,815 649,781,587 280,809,574 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 315,093,276,750 7,211,213,815 649,781,587 280,809,574								315,093,276,750	7,211,213,815	649,781,587	280,809,574		
1899999. Total Separate Accounts - Affiliates 2199999. Total Separate Accounts - Non-Affiliates 2299999. Total Separate Accounts 315,093,276,750 7,211,213,815 649,781,587 280,809,574 2399999. Total V.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 315,093,276,750 7,211,213,815 649,781,587 280,809,574	1499999. T	otal Separate	Accounts - U.	S. Affiliates									
2199999. Total Separate Accounts - Non-Affiliates 2299999. Total Separate Accounts 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 315,093,276,750 7,211,213,815 649,781,587 280,809,574 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 315,093,276,750 7,211,213,815 649,781,587 280,809,574	1799999. T	otal Separate	Accounts - No	n-U.S. Affiliates									
2299999. Total Separate Accounts 315,093,276,750 7,211,213,815 649,781,587 280,809,574 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 315,093,276,750 7,211,213,815 649,781,587 280,809,574	1899999. T	otal Separate	Accounts - Affi	iliates									
2399999. Total U.S. (Sum of 039999, 0899999, 1499999 and 1999999) 2499999. Total Non-U.S. (Sum of 069999, 0999999, 1799999 and 2099999) 315,093,276,750 7,211,213,815 649,781,587 280,809,574 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)	2199999. T	otal Separate	Accounts - No	n-Affiliates	•								
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)	2299999. T	otal Separate	Accounts										
	2399999. T	otal U.S. (Sum	of 0399999, 0	0899999, 1499999 and 1999999)				315,093,276,750	7,211,213,815	649,781,587	280,809,574		
9999999 - Totals 315,093,276,750 7,211,213,815 649,781,587 280,809,574	2499999. T	otal Non-U.S.	(Sum of 06999	999, 0999999, 1799999 and 2099999)									
	9999999 -	Totals		·				315,093,276,750	7,211,213,815	649,781,587	280,809,574		

SCHEDULE S - PART 1 - SECTION 2

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

	_		Trained and Alexander Alexander A	_	-			-				
1	2	3	4	5	6	7	8	9	10	11	12	13
									Reserve Liability			
NAIC					Type of	Type of			Other Than for	Reinsurance Payable	Modified	
-	ID	Effective		Domiciliary	Reinsurance	Business		Unearned	Unearned	on Paid and	Coinsurance	Funds Withheld
Company			No. of D. Control				D					
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
0399999. To	otal - U.S. Affil	iates										
0699999. To	otal - Non-U.S	. Affiliates										
	otal - Affiliates											
60739			American National Insurance Company	ТУ	OTH.	UH				502, 172		
	35-0472300	01/01/1300	Lincoln National Life Insurance Company	X	OTH	∩⊔ ∩⊔			7.093.304			
		10//01/1900	ReliaStar Life Insurance Company	MAI			1,659,782	• • • • • • • • • • • • • • • • • • • •	1,093,304			• • • • • • • • • • • • • • • • • • • •
			Reflastar Life insurance company	MIN		∪⊓						
	.S. Non-Affilia						1,659,782		7,093,304			
1099999. To	otal - Non-Affil	iates					1,659,782		7,093,304	502, 172		
1199999. To	otal U.S. (Sum	of 0399999 a	nd 0899999)				1,659,782		7,093,304	502,172		
1299999. To	otal Non-U.S.	(Sum of 06999	999 and 0999999)									
		,	,									
											•••••	
I				l	l	l				. [
								• • • • • • • • • • • • • • • • • • • •				• • • • • • • • • • • • • • • • • • • •
9999999 - T	otals						1,659,782		7,093,304	502,172		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1	
Company Code	
Code Number Date Name of Company Jurisdiction Paid Losse 0399999. Total Life and Annuity - U.S. Affiliates 0699999. Total Life and Annuity - Non-U.S. Affiliates 0799999. Total Life and Annuity - Affiliates 0799999. Total Life and Annuity - Affiliates 0799999. Total Life and Annuity - Affiliates 080659. 82-453318805/25/2001. Canada Life Assurance Company MI. 0.000	
0399999 Total Life and Annuity - U.S. Affiliates 0699999 Total Life and Annuity - Non-U.S. Affiliates 0799999 Total Life and Annuity - Affiliates 0799999 Total Life and Annuity - Affiliates 08/25/2001 Canada Life Assurance Company MI 086258 13-2572994 05/25/2001 Canada Life Corporation CT 07 09/28/1992 CT 088340 59-2859797 09/28/1992 Hannover Life Reassurance Company of America FL 07 05/25/2001 CT 08/25/25/2001 CT 08/25/25/25/25/25/25/25/25/25/25/25/25/25/	
D699999	
0799999	
Record R	
Metropolitan Life New York Life Agents Reinsurance Company of America CT.	
Mannover Life Reassurance Company of America	738,207
Munich American Reassurance Company	. 1,760
	338,715
	316,5076,8 715,4941,9 4
	715,494
88099	4
	1
00570 40 4005000 40 (00 (4070 BOL B)	141,632
93572 43-1235868 12/06/1976 RGA Reinsurance Company	347,24517,8
	800,711 6,5
	6,5
	313,9832
	452,140 7
	200,000
	78.9
86375 13-364650107/01/2015 John Hancock Life Insurance Company of New York	
80926	108,2957
	604,420 131,7
00000	, .
	950.003 81.3
	554,423 213,0
	554.423 213.0
1499999. Total Accident and Health - U.S. Affiliates	104,420 210,0
1799999. Total Accident and Health - Non-U.S. Affiliates	
1899999. Total Accident and Health - Affiliates	
76694	,
8092606-089366201/01/2017 Sun Life and Health Insurance Company (U.S.)	,
7141247-024651105/01/1983 Mutual of Omaha	
	160, 127 1,0
	160, 127 1,0
2299999. Total Accident and Health	160, 127 1,0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 29,7	764,547 132,7
	950,003 81,3
COOCOUNT Table 1 1/2 Assistant Assistant and Usallin	744 550 011 0
9999999 Totals - Life, Annuity and Accident and Health 31,7	714,550 214,0

SCHEDULE S - PART 3 - SECTION 1

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	d Other Lia	abilities Without	Life or Disabil	ity Contingencies,	and Related Ber	nefits Listed by R	einsuring Compa	ny as of Decem	ber 31, Current	Year	
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
0399999.	Total General	Account - A	uthorized U.S. Affiliates											
0699999.	Total General	Account - A	uthorized Non-U.S. Affiliates											
0799999.	Total General	Account - A	uthorized Affiliates											
80659	82-4533188	05/25/2001 .	Canada Life Assurance Company	MI	YRT/I	0L	1, 173, 408, 650	3,082,997	2,956,852	2,913,187				
86258	13-2572994	05/25/2001 .	General Re Life Corporation	. CT	YRT/I	0L	7,915,300,401	16,672,279	16,448,648	19,229,789				
88340	59-2859797	02/14/2011 .	Hannover Life Reassurance Company of America	FL	YRT/I	0L	2,652,440,430	5,402,915	5,907,657	3,629,097				
88340			Hannover Life Reassurance Company of America		CO/I	OL	655,333,992	5,593,264	5,663,456	5,584,744				
88340			Hannover Life Reassurance Company of America		CO/I	XXXL		3,283,840	3,223,509	2,218,847				
65978	13-5581829	08/29/1954 .	Metropolitan Life Insurance Company	NY	YRT/I	0L	25,331,624	73,548	78,601					
66346		01/01/1990 .	Munich American Reassurance Company	GA	YRT/I	0L	38,828,011,554	58,722,032	61,781,886					
66346			Munich American Reassurance Company		CO/I	0L	702,865,593	5,940,904	6,054,122	5,898,227				
66346		10/03/1996 .	Munich American Reassurance Company	GA	CO/I	XXXL	1, 170, 306, 145	7,702,711	7,763,698	5,516,462				
68241		09/29/1965 .	Prudential Insurance Company of America	NJ	YRT/I	0L		51,456	49,625					
93572			RGA Reinsurance Company		YRT/I	0L	47,420,149,456	116,669,189	121,343,175	119,390,490				
93572			RGA Reinsurance Company		CO/I	0L	683,814,341	5,820,823	5,916,014	5,724,989				
93572		10/03/1996 .	RGA Reinsurance Company	. MO	CO/I	XXXL	1, 170, 322, 885	7,702,958	7,764,014	5,516,496				
87017		09/01/1986 .	SCOR Global Life Reinsurance Company of Delaware	. DE	YRT/I	0L	3,265,990,663	45,941,306	52,025,369	43,162,964				
87017		09/28/1992 .	SCOR Global Life Reinsurance Company of Delaware	. DE	CO/I	0L	754,576,117	6,528,027	6,671,089	6,476,820				
87017		10/03/1996 .	SCOR Global Life Reinsurance Company of Delaware	. DE	CO/I	XXXL		7,702,664	7,763,657	5,516,411				
87017		02/25/1992 .	SCOR Global Life Reinsurance Company of Delaware	. DE	0TH/I	0L	213,241,287			3,410,157				
97071			SCOR Global Life USA Reinsurance Company		YRT/I	OL	3,866,125,377	3,235,149	3,267,938	2,985,723				
82627			Swiss Re Life & Health America Inc.		YRT/I	OL	13,260,456,978	56,063,545	59,875,999					
82627			Swiss Re Life & Health America Inc.		C0/I	OL	58,819,530	2,261,215	2,410,380	445,966				
82627			Swiss Re Life & Health America Inc.			XXXL		1,654,032	1,623,643	1,118,069				
82627			Swiss Re Life & Health America Inc.		YRT/I	0L/XXXL	213,985,750			1,340,998				
82627			Swiss Re Life & Health America, Inc.		YRT/G	0L/XXXL				1,237,451				
93572			RGA Reinsurance Company		MCO/I	OL	481,929,077			11,000,911			342, 126, 677	
86375		07/01/2015 .	John Hancock Life Insurance Company of New York	. NY	COFW/I	OL	1,087,901,580	651,624,943	671,246,354	16,725,577				678,254,222
86375		07/01/2015 .	John Hancock Life Insurance Company of New York	. NY	COFW/I	XXXL		22,676	317	299				
60054		07/15/1998 .	Aetna Life Insurance Company	. G1		OL	5, 108, 319	2,991,106	16, 122					
65978	13-5581829	01/01/1960 .	Metropolitan Life Insurance Company	NY						0.070.444	•••••	•••••		
80926			Sun Life and Health Insurance Company (U.S.)	. MI		0L	1,140,025,676	465,797	309,204	3,276,111			040 400 077	070 054 000
			zed U.S. Non-Affiliates				128,619,736,978	1,015,209,376	1,050,161,329	368,988,334			342, 126, 677	678,254,222
			uthorized Non-Affiliates				128,619,736,978	1,015,209,376	1,050,161,329	368,988,334			342, 126, 677	678,254,222
	Total General						128,619,736,978	1,015,209,376	1,050,161,329	368,988,334			342, 126, 677	678,254,222
			nauthorized U.S. Affiliates											
			nauthorized Non-U.S. Affiliates											
			nauthorized Affiliates		,	,								
65676			Lincoln National Life Insurance Company	. IN	YRT/I	OL	21,721,773	1,020,269	998,605	1, 182, 869				
65676			Lincoln National Life Insurance Company		CO/I	0L	980,337	795,847	818, 120	14,748				
68723			New York Life Agents Reinsurance Company		YRT/I	OL	13,039,139,654							
88099		01/01/2007 .	Optimum_Re Insurance Company	. TX	0TH/I	OL	7,742,566,456			3, 190, 447				
74900			PartnerRe Life Reinsurance Company of America	AR	0TH/I	OL	1,326,321,112			14,445				
64688			SCOR Global Life Americas Reinsurance Company		YRT/I	OL	69, 107, 789	107,718	110, 154					
65676		03/15/1989 .	Lincoln National Life Insurance Company	IN	MCO/I	OL	169,049,873			(15,026)			111, 146, 347	
65838		07/01/2015 .	John Hancock Life Insurance Company (USA)	[M]	COFW/I	OL	3,298,062,461	2,230,003,730	2,370,222,275	57,000,866				2,385,850,460
65838	01-0233346	07/01/2015 .	John Hancock Life Insurance Company (USA)	MI	COFW/I	XXXL	7,574	4,461	1,875	98				
62235	01-0278678	09/01/2011 .	UNUM Life Insurance Company of America	. IME		OL	4,233,548	1,949,364	2, 123, 246					740 044
61093	58-0146380	10/01/2020 .	Atlanta Life Insurance Company	. [GA	COFW/G	0L	791,643,596			5,474,580				740,914
60488			American General Life Insurance Company	X	CO/I	0L	70,224,063	11,462	10,802	1,315,614				
			orized U.S. Non-Affiliates	T	1	1	26,533,058,236	2,233,892,852	2,374,285,077	79,420,787			111, 146, 347	2,386,591,374
00000			Korean Reinsurance Company		0TH/I	OL	96,080,625			90,533				
00000			The TOA Reinsurance Company Ltd.	. JPN	0TH/I	0L	3,508,928,465			4,686,438				
			orized Non-U.S. Non-Affiliates				3,605,009,090			4,776,971				
2199999.	Total General	Account - U	nauthorized Non-Affiliates				30, 138, 067, 326	2,233,892,852	2,374,285,077	84, 197, 758			111, 146, 347	2,386,591,374

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

		Remsur	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	ibilities Without	Life or Disabil	ity Contingencies,	and Related Ben	etits Listed by Re	einsuring Compa	any as of Decem	ber 31, Current	rear	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
2299999.	Total General	Account Una	1 1				30, 138, 067, 326	2,233,892,852	2,374,285,077	84, 197, 758			111, 146, 347	2,386,591,374
2599999.	Total General	Account - Ce	ertified U.S. Affiliates											
2899999.	Total General	Account - Ce	ertified Non-U.S. Affiliates											
			ertified Affiliates											
00000	AA-1340165	12/31/2023 .	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	DEU	COFW/I	XXXL	193,417,594,842	2,166,036,620 .	2,204,035,252	254,645,534	1, 187, 815, 568	1,201,460,299		411, 133,830
3199999.	General Acco	unt - Certified	l Non-U.S. Non-Affiliates				193,417,594,842	2,166,036,620	2,204,035,252	254,645,534	1, 187, 815, 568	1,201,460,299		411, 133, 830
3299999.	Total General	Account - Ce	ertified Non-Affiliates				193,417,594,842	2,166,036,620	2,204,035,252	254,645,534	1, 187, 815, 568	1,201,460,299		411, 133, 830
3399999.	Total General	Account Cer	tified				193,417,594,842	2,166,036,620	2,204,035,252	254,645,534	1, 187, 815, 568	1,201,460,299		411, 133, 830
3699999.	Total General	Account - Re	eciprocal Jurisdiction U.S. Affiliates											
3999999.	Total General	Account - Re	eciprocal Jurisdiction Non-U.S. Affiliates											
4099999.	Total General	Account - Re	eciprocal Jurisdiction Affiliates											
			eciprocal Jurisdiction Non-Affiliates											
			siprocal Jurisdiction											
			horized, Unauthorized, Reciprocal Jurisdiction and Certified				352, 175, 399, 146	5,415,138,848	5,628,481,658	707,831,626	1, 187, 815, 568	1,201,460,299	453,273,024	3,475,979,426
			Authorized U.S. Affiliates											
5199999.	Total Separate	e Accounts - A	Authorized Non-U.S. Affiliates											
5299999.	Total Separate	e Accounts -	Authorized Affiliates											
5599999.	Total Separate	e Accounts - A	Authorized Non-Affiliates											
5699999.	Total Separate	e Accounts A	uthorized											
5999999.	Total Separate	e Accounts -	Unauthorized U.S. Affiliates											
6299999.	Total Separate	e Accounts -	Unauthorized Non-U.S. Affiliates											
			Unauthorized Affiliates											
			Unauthorized Non-Affiliates											
6799999.	Total Separate	e Accounts U	nauthorized											
7099999.	Total Separate	e Accounts -	Certified U.S. Affiliates											
			Certified Non-U.S. Affiliates											
			Certified Affiliates											
			Certified Non-Affiliates											
	Total Separate													
			Reciprocal Jurisdiction U.S. Affiliates											
			Reciprocal Jurisdiction Non-U.S. Affiliates											
			Reciprocal Jurisdiction Affiliates											
			Reciprocal Jurisdiction Non-Affiliates											
			eciprocal Jurisdiction											
			uthorized, Unauthorized, Reciprocal Jurisdiction and Certified											
	7099999, 75	99999, 81999	9, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199 999 and 8699999)	,	,	,	155, 152, 795, 214	3,249,102,228	3,424,446,406	448,409,121			453,273,024	3,064,845,596
9299999.			99999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 999, 8499999 and 8799999)	4299999, 5	199999, 5499999), 62 99999 ,	197,022,603,932	2,166,036,620	2,204,035,252	259,422,505	1, 187, 815, 568	1,201,460,299		411, 133, 830
9999999	- Totals		·				352, 175, 399, 146	5,415,138,848	5,628,481,658	707,831,626	1, 187, 815, 568	1,201,460,299	453,273,024	3,475,979,426

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	1 A	5	6	7	ted by Reinsuring Co	9	10	Outstanding S	Surplue Poliof	13	14
'		3	4	Domi-	O	,	0	9	Reserve Credit	11	12	13	14
NAIC				ciliary	Type of	Type of		Unearned	Taken Other	11	12	Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance			Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
			uthorized U.S. Affiliates	diction	Ceded	Ceded	i remiums	(LStilllated)	i iciliums	Current rear	T HOL TEAL	reserve	Comsulance
			uthorized Non-U.S. Affiliates										
			uthorized Affiliates										
76694	23-2044256		Canada Life Reinsurance Company	PA	YRT/G	LTDI							
65978	13-5581829		Metropolitian Life Insurance		OTH/G		15,000						
60054	06-6033492		Aetna Life Insurance Company			. CMM/OM/LTDI/MR			948.507				
80926	06-0893662		Sun Life and Health Insurance Company (U.S.)		CO/G	DI	3,901,371		1.703.680				
67598	04-1768571		Paul Revere Life Insurance Company		MCO/I	STDI/LTDI			, , , ,				
71412	47-0246511	05/01/1983 .	Mutual of Omaha Insurance Company	NE	0/I	CMM/OM/STM/LB		45,269					
71412	47-0246511		Mutual of Omaha Insurance Company			MS	171,726					49,485	
66346	58-0828824	10/01/2021 .	Munich American Reassurance Company	GA	00/I	LTDI	2,987,208	223,238	2,380,060				
82627			Swiss Re Life and Health America Inc	MO	0/1	STDI/LTDI	514,526						
			zed U.S. Non-Affiliates				23, 167, 480	268,507	5,796,039			334,869,553	
			uthorized Non-Affiliates				23, 167, 480	268,507	5,796,039			334,869,553	
	Total General						23, 167, 480	268,507	5,796,039			334,869,553	
			nauthorized U.S. Affiliates										
			nauthorized Non-U.S. Affiliates										
			nauthorized Affiliates										
			Lincoln National Life Insurance Company	IN	0/1	STDI/LTDI	190,530						
			orized U.S. Non-Affiliates				190,530						
			nauthorized Non-Affiliates				190,530						
2299999.	Total General	Account Un	authorized				190,530						
2599999.	Total General	I Account - C	ertified U.S. Affiliates										
2899999.	Total General	I Account - C	ertified Non-U.S. Affiliates										
2999999.	Total General	Account - C	ertified Affiliates										
			ertified Non-Affiliates										
3399999.	Total General	Account Ce	rtified										
3699999.	Total General	I Account - R	eciprocal Jurisdiction U.S. Affiliates										
3999999.	Total General	I Account - R	eciprocal Jurisdiction Non-U.S. Affiliates										
4099999.	Total General	l Account - R	eciprocal Jurisdiction Affiliates										
4399999.	Total General	Account - R	eciprocal Jurisdiction Non-Affiliates										
4499999.	Total General	Account Re	ciprocal Jurisdiction										
4599999.	Total General	Account Aut	thorized, Unauthorized, Reciprocal Jurisdiction and Ce	ertified			23,358,010	268,507	5,796,039			334,869,553	
4899999.	Total Separat	te Accounts -	Authorized U.S. Affiliates										
5199999.	Total Separat	te Accounts -	Authorized Non-U.S. Affiliates										
5299999.	Total Separat	te Accounts -	Authorized Affiliates										
			Authorized Non-Affiliates										
5699999.	Total Separat	te Accounts A	Authorized							-			
5999999.	Total Separat	te Accounts -	Unauthorized U.S. Affiliates										
6299999.	Total Separat	te Accounts -	Unauthorized Non-U.S. Affiliates										
6399999.	Total Separat	te Accounts -	Unauthorized Affiliates										
			Unauthorized Non-Affiliates										
	Total Separat												
7099999.	Total Separat	te Accounts -	Certified U.S. Affiliates										
			Certified Non-U.S. Affiliates										
			Certified Affiliates										
			Certified Non-Affiliates										
	Total Separat												
			Reciprocal Jurisdiction U.S. Affiliates										
			Reciprocal Jurisdiction Non-U.S. Affiliates										
			Reciprocal Jurisdiction Affiliates										
			Reciprocal Jurisdiction Non-Affiliates										
			Reciprocal Jurisdiction										
5555555.	. J.a. Jopaiai					i i							

SCHEDULE S - PART 3 - SECTION 2

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

			i tomburano	00000 7 10010	one and moun	ii iiioaranoo Ek	sted by Itemsuming Co	ompany ao or Booor	noor or, ourront rot	A1			
1	2	3	4	5	6	7	8	9	10	Outstanding :	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
9099999.	Total Separate	e Accounts A	uthorized, Unauthorized, Reciprocal Jurisdiction and Certifie	d									
9199999.	Total U.S. (Su	m of 039999	9, 0899999, 1499999, 1999999, 2599999, 3099999, 369999	9, 4199999, 489	9999, 5399999	, 5999999,							
	6499999, 709	9999, 75999	99, 8199999 and 8699999)				23,358,010	268,507	5,796,039			334,869,553	
9299999.	Total Non-U.S	6. (Sum of 069	99999, 0999999, 1799999, 2099999, 2899999, 3199999, 39	99999, 4299999	, 5199999, 549	9999, 6299999,							
	6599999, 739	99999, 76999	99, 8499999 and 8799999)										
9999999 -	Totals						23,358,010	268,507	5,796,039			334,869,553	

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

		T	1	terrisurance cer	aca to oridatino								
1 2	3	4	5	6	7	8	9	10	11	12	13	14	15
								Issuing or		Funds			Sum of Cols.
				Paid and				Confirming		Deposited by			9+11+12+13
NAIC				Unpaid Losses				Bank	- .	and Withheld		Miscellaneous	+14 but not in
Company ID	Effective		Reserve	Recoverable		Total	Letters of	Reference	Trust	from	.	Balances	Excess of
Code Numbe		Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
		ife and Annuity U.S. Affiliates						XXX					
		ife and Annuity Non-U.S. Affiliates						XXX					
		ife and Annuity Affiliates						XXX					
6567635-047230		Lincoln National Life Insurance Company	1,020,269	1,760	6	1,022,035		0000				115,984	1,022,035
6567635-047230		Lincoln National Life Insurance Company	795,847			795,847		0000	889,518			382	795,847
6872386-074272		New York Life Agents Reinsurance Company		8,662,413	97,821	8,760,234		0000			1,237,358	5, 176, 396	6,413,754
8809975–160850		Optimum Re Insurance Company		425,000		425,000		0000				140,412	140,412
7490063-048378		PartnerRe Life Reinsurance Company of America		100,000		100,000		0000				3,120	3, 120
6468875-602004		SCOR Global Life Americas Reinsurance Company				107,718	175,000	0001				17,475	107,718
6223501-027867		UNUM Life Insurance Company of America	1,949,364			1,949,364			4,295,969				1,949,364
6109358-014638		Atlanta Life Insurance Company			565,093					740,914			1,738,275
6048825-059821		American General Life Insurance Company			143,342	354,805						50,656,229	354,805
6583801-023334		John Hancock Life Insurance Company (USA)	2,230,008,190	78,907,582	66,529,933	2,375,445,705				2,385,850,460		11,265,051	2,375,445,705
		d Annuity U.S. Non-Affiliates	2,233,892,851	89,469,937	67,336,195	2,390,698,983	175,000	XXX	6,325,842	2,386,591,374	1,237,358	68,736,315	2,387,971,035
		Korean Reinsurance Company										5,287	
		The TOA Reinsurance Company Ltd.		2,807,898	3,692							187,295	
		d Annuity Non-U.S. Non-Affiliates		2,807,898	3,692	2,811,590		XXX				192,582	187, 295
		ife and Annuity Non-Affiliates	2,233,892,851	. , ,	67,339,887	2,393,510,573	175,000	XXX	6,325,842	2,386,591,374	1,237,358	68,928,897	2,388,158,330
1199999. Total Gene			2,233,892,851	92,277,835	67,339,887	2,393,510,573	175,000	XXX	6,325,842	2,386,591,374	1,237,358	68,928,897	2,388,158,330
1499999. Total Gene	eral Account - A	Accident and Health U.S. Affiliates						XXX					
1799999. Total Gene	eral Account - A	Accident and Health Non-U.S. Affiliates						XXX					
1899999. Total Gene	eral Account - A	Accident and Health Affiliates						XXX					
2199999. Total Gene	eral Account - A	Accident and Health Non-Affiliates						XXX					
2299999. Total Gene	eral Account Ac	cident and Health						XXX					
2399999. Total Gene			2,233,892,851	92,277,835	67,339,887	2,393,510,573	175,000	XXX	6,325,842	2,386,591,374	1,237,358	68,928,897	2,388,158,330
2699999. Total Sepa	arate Accounts	- U.S. Affiliates		, , , , , , , , , , , , , , , , , , , ,	, ,	, , , , , , , , , , , , , , , , , , , ,		XXX	, ,	, ,,,,,	, , , , , , , , , , , , , , , , , , , ,	, , , ,	. , , , , , ,
2999999. Total Sepa								XXX					
3099999. Total Sepa			1					XXX					
3399999. Total Sepa			1					XXX					
3499999. Total Sepa		11011711111111110100						XXX					
		99. 0899999. 1499999. 1999999. 2699999 and 3199999)	2,233,892,851	89,469,937	67,336,195	2,390,698,983	175.000	XXX	6,325,842	2,386,591,374	1,237,358	68,736,315	2,387,971,035
		699999, 0999999, 17999999, 2099999, 2999999 and 3299999)	2,200,002,001	2.807.898	3.692		170,000	XXX	0,020,042	2,000,001,074	1,207,000	192.582	
9999999 - Totals	(Suin 01 0	000000, 0000000, 11 00000, 2000000, 2000000 and 320000)	2,233,892,851	, , .	67,339,887	2,393,510,573	175,000	XXX	6,325,842	2,386,591,374	1,237,358	. , .	2,388,158,330
555555 - 10tals			2,200,002,001	92,211,833	01,339,881	2,393,310,3/3	175,000	^^^	0,323,842	2,300,391,374	1,231,338	00,920,897	2,300,100,330

(a)	Issuing or Confirming Bank	Letters			
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
	0001	1	21000021	JPMorgan Chase Bank, N.A.	175,000

SCHEDULE S - PART 5

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

														Decembe		int i cai (ψ	ooo Onniti	5u)								
1	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		Percent		
																								Credit		
																							Percent	Allowed		Liability for
															Dollar								Of Colleteral	on Net Obli-	Amount of	Reins- urance
								Percent				Total			Amount of								Collateral Provided	gation	Amount of Credit	with
						Certified		Collat-				Recover-		Net	Collateral										Allowed for	Certified
						Rein-		eral		Paid and		able/		Obligation	Required			Issuing or		Funds		Total		Collateral		Reinsurers
						surer	Effective	Required		Unpaid		Reserve		Subject	for Full			Confirming		Deposited		Collateral		(Col. 23 /	Obligation	Due to
NA	VIC				Domi-	Rating	Date of	for Full		Losses		Credit	Miscellan-	to	Credit			Bank		by and			Subject to		Subject to	Collateral
Co	m-				ciliary	(1	Certified	Credit	Reserve	Recover-		Taken	eous	Collateral	(Col. 14	Multiple		Reference	Trust	Withheld			Collateral		Collateral	Deficiency
pa	ny	ID	Effective		Juris-	through	Reinsurer	(0% -	Credit	able	Other	(Col. 9 +	Balances	(Col. 12 -	Times	Beneficiary	Letters	Number	Agree-	from		17 + 19 +	(Col. 22 /	Exceed	(Col. 14 x	(Col. 14 -
Co	de	Number	Date	Name of Reinsurer	diction	6)	Rating	100%)	Taken	(Debit)	Debits	10 + 11)	(Credit)	13)	Col. 8)	Trust	of Credit	(a)	ments	Reinsurers	Other	20 + 21)	Col. 14)	100%)	Col. 24)	Col. 25)
03	99999	. Total G	eneral Acc	ount - Life and Annuity U.S.	Affiliates													XXX					XXX	XXX		
06	99999	. Total G	eneral Acc	ount - Life and Annuity Non-	U.S. Affil	liates												XXX					XXX	XXX		
07	99999	. Total G	eneral Acc	ount - Life and Annuity Affilia	ates													XXX					XXX	XXX		
1				Münchener Rückversicherungs-																						
				Gesellschaft Aktiengesellschaft in																						
				München	DEU	2	.07/01/2015	10.0	2,166,036,620	80 , 484 , 126		2,299,128,859			191,241,595					411, 133, 830		411, 133, 830			1,912,415,949	
				Life and Annuity Non-U.S. N					2,166,036,620	80,484,126		2,299,128,859		1,912,415,949	191,241,595			XXX		411, 133, 830		411, 133, 830	XXX		1,912,415,949	
				ount - Life and Annuity Non-	Affiliates				2,166,036,620	80,484,126		2,299,128,859		1,912,415,949	191,241,595			XXX		411, 133, 830		411, 133, 830	XXX	XXX	1,912,415,949	
				ount Life and Annuity					2,166,036,620	80,484,126	52,608,113	2,299,128,859	386,712,910	1,912,415,949	191,241,595			XXX		411, 133, 830		411, 133, 830	XXX	XXX	1,912,415,949	
14	99999	. Total G	eneral Acc	ount - Accident and Health L	J.S. Affili	ates												XXX					XXX	XXX		
17	99999	. Total G	eneral Acc	ount - Accident and Health N	lon-U.S.	Affiliates												XXX					XXX	XXX		
18	99999	. Total G	eneral Acc	ount - Accident and Health A	Affiliates													XXX					XXX	XXX		
21	99999	. Total G	eneral Acc	ount - Accident and Health N	lon-Affilia	ates												XXX					XXX	XXX		
22	99999	. Total G	eneral Acc	ount Accident and Health														XXX					XXX	XXX		
23	99999	. Total G	eneral Acc	ount					2.166.036.620	80.484.126	52,608,113	2.299.128.859	386.712.910	1.912.415.949	191.241.595			XXX		411.133.830		411.133.830	XXX	XXX	1.912.415.949	
26	99999). Total Se	eparate Ac	counts - U.S. Affiliates						, ,		,,						XXX				,,	XXX	XXX	7. 7. 7. 7. 7. 7. 7. 7. 7. 7. 7. 7. 7. 7	
				counts - Non-U.S. Affiliates														XXX					XXX	XXX		
				counts - Affiliates										1		1	1	XXX				1	XXX	XXX	1	
				counts - Non-Affiliates										 		—	 	XXX				 	XXX	XXX	 	
			eparate Ac											1			1	XXX				1	XXX	XXX	1	
				f 0399999, 0899999, 149999	0 10000	200 2600	000 and 31	100000)								 	 	XXX				+	XXX	XXX	1	
			· · · · · · · · · · · · · · · · · · ·	um of 0699999, 0999999, 17										 		+	+	^^^				+	^^^	^^^	 	
36	99999	329999		uiii 0i 0099999, 0999999, 17	99999, 2	2099999,	2999999 al	iiu	0 100 000 000	00 404 400	E0 C00 440	0 000 100 050	200 740 040	1 010 415 040	101 041 505			XXX		444 400 000		444 400 000	vvv	XXX	1 010 415 040	
	00000								2,166,036,620	, ,		2,299,128,859		1,912,415,949	191,241,595		-			411, 133, 830		411, 133, 830	XXX		1,912,415,949	
1 9	99999	9 - Totals	3						2,166,036,620	80,484,126	52,608,113	2,299,128,859	386,712,910	1,912,415,949	191,241,595			XXX		411, 133, 830		411, 133, 830	XXX	XXX	1,912,415,949	1

(a)	Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or	nfil	Q	ink	me	N		Letters of Credit Amount
							\		 	••••	

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	2024	2020	2022	2021	2020
1.						
	accident and health contracts	731,190	2,149,214	490,265	489,377	490,595
2.	Commissions and reinsurance expense allowances	100,429	352,066	34,586	36,094	32,396
3.	Contract claims	764,603	563,236	578 , 170	662,455	591,250
4.	Surrender benefits and withdrawals for life contracts	102,453	105,849	115,593	126,042	121,620
5.	Dividends to policyholders and refunds to members	38,870	31,610	25,125	20,729	29,088
6.	Reserve adjustments on reinsurance ceded	(68,117)	(77,679)	(58,483)	(96,676)	(78, 129)
7.	Increase in aggregate reserve for life and accident and health contracts	(211,871)	1,986,778	(199,650).	(165,798)	185,611
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	157,219	87,229	(69,725).	49,033	50 , 119
9.	Aggregate reserves for life and accident and health contracts	5,421,203	5,633,074	3,588,008	3,787,658	3,950,055
10.	Liability for deposit-type contracts	338,215	358 , 157	379,484	403,595	423,588
11.	Contract claims unpaid	225,512	154 , 185	155,123	136,217	107,145
12.	Amounts recoverable on reinsurance	31,715	17,039	25,729	28,983	39,338
13.	Experience rating refunds due or unpaid	38,027				
14.	Policyholders' dividends and refunds to members (not included in Line 10)	41,721	30,161	22,668	22,790	32,106
15.	Commissions and reinsurance expense allowances due	16,083	2,925	6,838	6,573	2,875
16.	Unauthorized reinsurance offset	5,352	1,974	4,908	2,677	4,738
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	2,386,591	2,491,444	2,610,716	2,763,717	2,910,744
19.	Letters of credit (L)	175	175	175	175	175
20.	Trust agreements (T)	6,326	6,819	4,371	4,659	5,483
21.	Other (O)	1,237				
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)	411,133,830				
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
restatement of balance offeet to identify	y Net Credit for Ceded Reliabilities

	Restatement of Balance Sheet to Identify Net Credit f	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)	220,531,663,147		220,531,663,147
2.	Reinsurance (Line 16)	128,610,926	(128,610,926)	
3.	Premiums and considerations (Line 15)		157,218,535	1,846,420,707
4.	Net credit for ceded reinsurance	xxx	2,169,522,559	2,169,522,559
5.	All other admitted assets (balance)	10,917,443,742		10,917,443,742
6.	Total assets excluding Separate Accounts (Line 26)	233,266,919,987	2, 198, 130, 168	235,465,050,155
7.	Separate Account assets (Line 27)	11,633,675,224		11,633,675,224
8.	Total assets (Line 28)	244,900,595,211	2,198,130,168	247,098,725,379
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	141,683,070,227	5,082,988,472	146,766,058,699
10.	Liability for deposit-type contracts (Line 3)		338,214,931	44,857,808,269
11.	Claim reserves (Line 4)			
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)	31,711,652	(13,659,145)	18,052,507
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	14,679,135,372	(1,087,083,967)	13,592,051,405
20.	Total liabilities excluding Separate Accounts (Line 26)	206,839,478,740	2, 198, 130, 168	209,037,608,908
21.	Separate Account liabilities (Line 27)	11,633,675,224		11,633,675,224
22.	Total liabilities (Line 28)	218,473,153,964	2, 198, 130, 168	220,671,284,132
23.	Capital & surplus (Line 38)	26,427,441,247	xxx	26,427,441,247
24.	Total liabilities, capital & surplus (Line 39)	244,900,595,211	2,198,130,168	247,098,725,379
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	5,082,988,472		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets			
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables			
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies	, ,		
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
JJ.				
37	Reinsurance with Certified Reinsurers		İ	
37. 38	Reinsurance with Certified Reinsurers Funds held under reinsurance treaties with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
		1,087,083,967		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

		4	Allocated by Sta		Direct Busir			7
		1	Life Co	ntracts 3	4	5	6	7
					Accident and Health Insurance Premiums,		Total	
		Active			Including Policy,		Columns	
	States, Etc.	Status (a)	Life Insurance Premiums	Annuity Considerations	Membership and Other Fees	Other Considerations	2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L		13,229,231	8,435,768	10,837,432	141,360,223	Contracto
2.	Alaska AK	L	. , ,	7,280,054	2,345,521	3,986,475	50,307,441	
3. 4.	Arizona AZ Arkansas AR	L	, -,	37, 179, 768	10,989,528	43,750,619	212,185,603 58,091,867	
4. 5.	California	L		223,929,145			1,936,930,533	
6.	Colorado	L		28,683,280	10,779,101	33,263,889	193 , 148 , 159	
7.	Connecticut CT	L		13,940,541	6,429,570	28,351,013	154,073,133	
8.	Delaware DE	L		871,308,316	1,592,616	1, 146, 225	906, 058, 667	18,065,782,985
9.	District of Columbia DC	L			1,630,630	33,980,341	59,201,507	
10. 11.	Florida FL Georgia GA	L		67,558,343	33,896,226	50,497,930	662,613,728	
12.	Hawaii HI	L		9,082,335		38,082,652	104,043,949	
13.	IdahoID	L		4,778,078	2,968,426	12,733,398	48,782,626	
14.	Illinois IL	L		20,331,272	16,558,884	134,473,151	460 , 199 , 578	
15.	Indiana IN	L		8,047,013	4,538,142	106,543,242	197,920,162	93 , 141 , 292
16.	lowaIA	L		12, 146, 323		14,933,469	109,500,890	43,000,000
17. 18.	Kansas KS Kentucky KY	L	, - ,	8 , 187 , 717 9 . 085 . 757		(152,138) 42.654.421	81,704,023 118,826,346	
19.	Louisiana I A	L	, ,	19,484,551	11,071,137	1,038,067	201,491,266	
20.	Maine ME	L	19, 139, 578	2,587,612		4, 163,637	27,635,938	
21.	Maryland MD	L	178 , 192 , 264	33,914,914	12,992,760	6,929,586	232,029,524	
22.	Massachusetts MA	L		56,638,671	15, 141,847	108,677,029	486, 179, 929	
23. 24.	Michigan MI	L		9,867,350		56,082,364	193,523,937	
24. 25.	Minnesota MN Mississippi MS	L		9,811,750 6,527,937		60,843,261	153,818,627 76.611.407	
26.	Missouri MC	L		21,284,579		116,044,833	242,238,321	
27.	Montana MT	L		7,818,068	2,844,625	(9,712)		5,062,884
28.	Nebraska NE	L	39,023,001	4, 111, 943	4,873,747	721,597	48,730,288	14,587,431
29.	Nevada NV	L		23,002,031	4,558,858	(12,708,601)		
30.	New HampshireNH	L	, , -	5,933,484	2,670,715	(3,318)		
31. 32.	New Jersey NJ New Mexico NM	L	, ,	28,677,247 5,411,928	19,647,854	83,682,426 126,285	572,720,801 58,415,823	31,694,943
33.	New York	L	, ,	29,482,910		665,007,977	2,070,384,772	1,820,501,457
34.	North CarolinaNC	L		18,970,175	13,859,375	136, 118, 177	372,224,423	1,020,001,101
35.	North DakotaND	L		5,425,246	2,121,270	43,773,495	73,517,651	
36.	Ohio OH	L	- , - , -	22,808,765	15,398,535	119,904,237	343,482,851	
37.	Oklahoma OK	L		25,829,031	6,831,624	12,720,525	115,815,995	
38. 39.	Oregon OR Pennsylvania PA	L		13,296,982		27,221,584	101,444,017 529,185,956	
39. 40.	Rhode Island	L				6,367,564	529, 185,956 43,321,521	
41.	South Carolina	L		12.969.187	9,870,355		164,923,912	
42.	South Dakota SD	L		12,069,847	5,756,279	3,021,351	74,997,130	
43.	Tennessee TN	L	113,571,214	16,524,509	9,422,681		166,436,864	
44.	Texas TX	L	727,092,816	117,028,316	44,377,695	159, 333, 162	1,047,831,989	
45.	Utah UT	L		14,314,014	3,220,666	5, 172, 616	81,486,294	
46. 47.	Vermont VT Virginia VA	L		5,206,518		2,649,909	24,937,187 352,498,275	
48.	Washington WA				21,727,126	56,011,342	320,426,115	
49.	West Virginia W\	L			1,887,703	647,493	32, 181, 335	
50.	Wisconsin WI	L		16,210,246		50,770,815	152,348,663	
51.	Wyoming WY	L		4,419,680	1,768,290	. , ,	30,627,226	
52.	American Samoa	N			6.982	•••••		
53. 54.	Guam GU Puerto Rico PR	L	. ,				837,698 3.047.356	
55.	U.S. Virgin IslandsVI	L			68,623		4,349,374	
56.	Northern Mariana Islands MP	N						
57.	Canada CA	۱L	-, -, -		186,032		45,616,957	
58.	Aggregate Other Alien OT	XXX		174,271	124,243		, ,	
59. 90.	Subtotal Reporting entity contributions for employee benef	, 0 0	9,008,094,146	2,051,724,252	603,038,357	2,883,404,277	14,546,261,032	20,073,770,992
5 0.	plansplans							
91.	Dividends or refunds applied to purchase paid-up							1
92.	additions and annuities Dividends or refunds applied to shorten endowme		2,059,372,706	27,679,969			2,087,052,675	
	or premium paying period							
93.	Premium or annuity considerations waived under		AE 404 077		10, 191,538		EE 005 045	1
94.	disability or other contract provisions Aggregate or other amounts not allocable by Stat		45, 104,077 653,978,312		10, 191,538		, ,	
94. 95.	Totals (Direct Business)		11,766,549,241		613,229,895	2,883,404,277	17,342,587,634	20,073,770,992
96.	Plus reinsurance assumed			2,073,404,221		2,000,404,277	667, 159, 046	20,070,770,002
97	Totals (All Business)	XXX	12,432,048,505	2,079,404,221	614,889,677	2,883,404,277	18,009,746,680	20,073,770,992
98.	Less reinsurance ceded	, 0 0			23,069,003		661,478,678	
99.	Totals (All Business) less Reinsurance Ceded	XXX	11,793,638,830	2,079,404,221	(c) 591,820,674	2,883,404,277	17,348,268,002	20,073,770,992
58001.	DETAILS OF WRITE-INS ZZZ Other Alien	xxx	32.465.534	17/ 971	124,243		32,764,048	1
58001.	ZZZ Other Allen				124,243		32,704,046	
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from							1
58999.	overflow page	XXX						
JO339.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	32,465,534	174,271	124,243		32,764,048	1
9401.	Paid-up Additions Applied as Credits		· · · · · · · · · · · · · · · · · · ·				610,269,477	
9402.	Dividend Accumulations applied as premium or						, , ,	1
	annuity considerations in states that do not							1
0402	allow a dividend deduction		., ,				43,708,835	
9403. 9498.	Summary of remaining write-ins for Line 94 from	XXX						
	overflow page	xxx						
9499.			050 070 040				050 070 040	1
	94 above)	XXX	653,978,312		I		653,978,312	1

^{3.} E - Eligible - Reporting entities eligible or approved to write surplus lines in the state......

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Direct Ordinary premiums, Annuities and Individual Accident and Health premiums are allocated by States on the basis of the address to which the premium notice is sent. Single
premiums are allocated according to the residence of the insured, owner, or annuitant or the address designated to which business communication should be sent. Generally,
Group Life, Group Health, and Group Annuity contracts are allocated according to the residence of the individual for whom benefits are purchased or provided. For certain
Employer sponsored Group Life and Group Health policies covering less than 500 lives, the premiums received are generally allocated to the state in which the employees are
principally located or in which the principal office of the group policyholder is located. Deposit-Type Funds are state distributed based on where the contract is issued. This is
usually the state where the principal office of the plan sponsor is located. The plan sponsor is typically the employer who establishes the pension plan. Premium or annuities
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 are allocated by state regardless of license
status. Dividends applied to pay renewal premiums and considerations for annuities are state distributed. NOTE: Schedule T should not be used as the basis for state guaranty
association assessments. 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

Direct Business Only

				T -		iness Only	-	6	
			1	2	3 Disability	4 Long-Term	5	6	
			Life	Annuities	Income	Care	D		
	States, Etc.		(Group and Individual)	(Group and Individual)	(Group and Individual)	(Group and Individual)	Deposit-Type Contracts	Totals	
1.		ΑI	108,857,792	13,229,231	2.698.661	5,409,292	- Communication	130 , 194 , 976	
2.	Alaska		36,695,391	7.280.054	592,240	1,698,306		46,265,991	
3.	Arizona		120,265,688	37,179,768	3,097,067	7,502,908			
3. 4.	Arkansas		1	, ,	1,602,446	2,848,649		55.203.572	
4. 5.	California		1,360,595,726	223,929,145		52,829,450		, , .	
5. 6.	Colorado		120,421,889	, , ,	3, 160, 862	7,311,693			
					2,457,672	3,781,093			
7.	Connecticut			13,940,541			40 005 700 005	125,531,315	
8.	Delaware			871,308,316	514,327	1,011,176	18,065,782,985	18,970,628,314	
9.	District of Columbia		14,713,745	, ,	461,442	1, 116, 963		. , , , .	
10.	Florida		510,661,229					,, -	
11.	Georgia		256,961,012						
12.	Hawaii		51,937,400	9,082,335	938,526	3,884,007			
13.	Idaho	ID	28,302,724	4,778,078	910,636	1,969,013			
14.	Illinois		288,836,271	20,331,272	5,345,553	10,484,404			
15.	Indiana	IN	78,791,765	8,047,013	2,287,262	2,014,351	93, 141,292	184,281,683	
16.	lowa	IA	72,676,998	12,146,323	1,469,934	8, 149,670	43,000,000	137,442,925	
17.	Kansas	KS	66,942,060	8, 187,717	1,832,283	4,710,232		81,672,292	
18.	Kentucky	KY	61,963,644	9,085,757	2,026,804	2,887,708		75,963,913	
19.	Louisiana	LA	169,897,511	19,484,551	2,996,726	7,833,579		200,212,367	
20.	Maine	ME	19,139,578	2,587,612	713,884	960,028		23,401,102	
21.	Maryland	MD	178 , 192 , 264	33,914,914	3,920,769	8,626,567		224 , 654 , 514	
22.	Massachusetts	MA	305 , 722 , 382	56,638,671	4,359,180	10,429,000		377, 149,233	
23.	Michigan	MI	119,315,723	9,867,350	3,900,513	3,935,385		137,018,971	
24.	Minnesota	MN	76,990,174	9,811,750	1,785,134	4,231,332		92,818,390	
25.	Mississippi	MS	64,657,954	6,527,937	1,444,499	3,804,569		76,434,959	
26.	Missouri		95,719,220	21,284,579	2,655,950	6,240,065		125,899,814	
27.	Montana		30,986,034	7,818,068	792,407	1,976,034	5,062,884		
28.	Nebraska		39,023,001	4, 111,943	1,020,469	3,742,248	14,587,431		
29.	Nevada		77,776,551	23,002,031	1,466,692	2,890,293			
30.	New Hampshire		44,996,713	, ,	, ,	1,777,408			
31.	New Jersey			28,677,247	*	11,363,393		488,390,154	
32.	New Mexico		49,018,649		977,754	2,759,979	31,694,943		
33.	New York		1,290,647,205		49,095,856		1,820,501,457	3,223,151,621	
34.	North Carolina		203,276,696		49,093,838			235,630,413	
34. 35.	North Dakota		203,276,696		4,360,292	1,651,850		235,030,413	
			185,371,314		431,870	1,651,850			
36.	Ohio		70,434,815						
37.	Oklahoma				1,926,465	4,691,249			
38.	Oregon		55,265,264		' '	4,069,424		, ,-	
39.	Pennsylvania							366 , 729 , 285	
40.	Rhode Island		26,763,166	8,448,190	675,306			36,895,847	
41.	South Carolina		135,019,949					,,,,,,	
42.	South Dakota		54,149,653			5, 128, 169		71,930,637	
43.	Tennessee		113,571,214		3,054,106	6,004,853			
44.	Texas		727,092,816		11,827,265			887 , 180 , 476	
45.	Utah			14,314,014	1,188,777	1,911,758		76, 193,547	
46.	Vermont		15,444,191	5,206,518	520,714	1,089,988			
47.	Virginia			40,186,719	5,263,875	14,451,420			
48.	Washington				2,897,418				
49.	West Virginia	WV	26,741,176		874,686	913, 174		31,433,999	
50.	Wisconsin	WI	79,204,555	16,210,246	2,212,247	3,736,500		101,363,548	
51.	Wyoming	WY	24,441,532	4,419,680	377,495	1,345,457		30 , 584 , 164	
52.	American Samoa	AS							
53.	Guam	GU	830,716		1,818	939		833,473	
54.	Puerto Rico	PR	2,488,769	96,773	396,909	15,460		2,997,911	
55.	U.S. Virgin Islands		4,280,751			33, 178		4,341,129	
56.	Northern Mariana Islands								
57.	Canada				128,492			45,559,417	
58.	Aggregate Other Alien		32,465,533	174,272	94,538	11,364			
59.	Total	٠.	9,008,094,145	2,051,724,253	197,062,388	385,090,711	20,073,770,992		
JJ.	i oldi		, 0,000,00T, ITO		101,002,000	000,000,711	_o,oro,rro,aa2	01,110,172,403	

The following entities are directly controlled by New York Life Insurance Company (Parent) (entities that are indented are directly controlled by the preceding entity).

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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 (DÉ)
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. (DÉ)
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)
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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)
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New York Life Insurance Company (Parent) (continued)

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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 HOLDCÓ 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)
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REEP-OFC 410 TOWNSEND CALLC (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 CALLC (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 CALLC (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)
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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)

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)

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)

NYL Investors LLC

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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)
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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 CALLC (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 Hovt OR LLC (DE)
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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 WÉST 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)

New York Life Investment Management Holdings LLC

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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)
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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 (DÉ) (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)
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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 (DÉ)
                  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)
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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)
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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 (DÈ)
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)
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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)
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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 (DÉ)
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)
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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)
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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.a.r.l. (LUX)
                  Kartesia GP IV (LUX)
                        Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX)
                               Kartesia Securities IV (LUX)
                               Kartesia Securities IV Topco S.a.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.a.r.l. (LUX)
                                     KSO I Topco S.å.r.l. (LÚX)
                         Kartesia Credit Opportunities V SCS (LUX)
                               Kartesia Securities V S. a.r.I. (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.å.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
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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
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New York Life Investment Management Holdings LLC (continued)

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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
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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 (ÚK)
            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)
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CCP III Dartford JV Sarl (LUX)

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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.I (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 I (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.I (LUX)
                         EPISO 3 Wave Holding S.a.r.I (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)
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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.I
                          E4 Switch Norway AS (NO)
                   EPISO 4 Pilgrim Holding S.a.r.I. (LUX)
                          TP Property S.a.r.I. (LUX)
                                TB Property (Plymouth) Limited (UK)
                                TB Property Developments (Plymouth) Limited (UK)
                   EPISO 4 Lynx Holding S.a.r.I. (LUX)
                          EPISO 4 Lynx S.a.r.I (LUX)
                          EPISO 4 Lvnx Marketing S.a.r.I (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.I (LUX)
                   Curzon Capital Partners 5 Long-Life SCA SICAV-SIF (GBR)
                          CCP 5 Jersev 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.I (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.I. (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)
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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)
                   WaterIfall 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.I. (LUX)
             Phoenix Development Holding S.a.r.l. (LUX)
                   Phoenix DevCo S.a.r.l. (LUX)
            EPISO 6 Spectre JV S.a.r.I. (LUX)
                   EPISO 6 Spectre 1 Holding S.a.r.I. (LUX)
                   EPISO 6 Spectre 2 Holding S.a.r.I. (LUX)
                   EPISO 6 Spectre 3 Holding S.a.r.I. (LUX)
            EPISO 6 Curado Holding S.a.r.I. (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.I (LUX)
                   Hella Acquico GP SCSp (LUX)
            Hella Holding S.a.r.I (LUX)
                   H Main Holding S.a.r.I (LUX)
                         Main 1 S.a.r.I (LUX)
                                      H Main 2 S.a.r.I (LUX)
                                      H Main 3 S.a.r.I (LUX)
                                      H Main 4 S.a.r.I (LUX)
                                      H Main 5 S.a.r.I (LUX)
                                      H Main 6 S.a.r.I (LUX)
                                      H Main 7 S.a.r.I (LUX)
                   EPISO 6 Panther Co-Investment SCSp (NJ)
                    EPISO 6 Panther (NJ) GP Limited
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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)
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New York Life Investment Management Holdings LLC (continued)

Ausbil Investment Management Limited (AUS)
Ausbil Australia Pty. Ltd. (AUS)
Ausbil Asset Management Pty. Ltd. (AUS)
Ausbil Global Infrastructure Pty. Limited (AUS)
Ausbil Investment Management Limited Employee Share Trust (AUS)
Ausbil Global SmallCap Fund (AUS)
Ausbil Long Short Focus Fund (AUS)

NYLIFE Distributors LLC (DE)

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)

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											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
. 0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	RE	•			, , , , , , , , , , , , , , , , , , ,	Ĭ	
							New York Life Insurance and Annuity								
. 0826	New York Life Group	91596	13-3044743	3683691	0000727136		Corporation	DE	DS	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	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4199614				New York Life Enterprises LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			46-4293486		0001606720		NYL Investors LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings								
			52-2206682		0001513831		LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			27-0166422				NYLife Real Estate Holdings, LLC	DE	DS	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	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
. 0826	New York Life Group	65498	23-1503749				Life Insurance Company of North America	PA	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			06-1252418				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	NO	J
		l					New York Life Benefit Payments LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	1
			47-2379075				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2530753				NYL Emerging Manager LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47 2000700				NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership.		New York Life Insurance Company	NO	
							WILTO THE WEINDET LLC	DL	NIA	New York Life Insurance and Annuity	Owner Sirrp	01.314	New Tork Life Hisurance company	١٧٥	
							NYLIC HKP Member LLC	DE	NIA	Corporation	Ownership	32.026	New York Life Insurance Company	NO	
							NYLIC HKP Venture LLC	DE	NI A	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
			98-1075997				Flatiron CLO 2015-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000		NO	
			98-1180305					CYM			Influence		New York Life Insurance Company		4
			98-1330289				Flatiron CLO 17 Ltd.		OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
								CYM	OTH	New York Life Insurance Company		0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 19 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 20 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 21 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 22 LLC	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N0	12
							Flatiron CLO 25 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N0	4
							Flatiron CLO 26 Ltd.	NJ	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 23 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR 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	
							Flatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Retention Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Stratford CDO 2001-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	8
							Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
		l	l				SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	J
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO]
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	NO	1
							SCP 2005-C21-008 LLC	DE	NI A	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	NO	1
		l					SCP 2005-C21-009 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.		New York Life Insurance Company	NO	
		1	<u> </u>	L			001 2000-021-01/ LL0	uc	N1N	INCH TOTA LITE INSULANCE COMPANY	OMITGE 21111/2	100.000	INCH TOTA LITE THEM AND COMPANY	NU	1

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											Туре	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)) *
							SCP 2005-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	· · · · · · · · · · · · · · · · · · ·
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	· · · · · · · · · · · · · · · · · · ·
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	· · · · · · · · · · · · · · · · · · ·
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-067 LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	· · · · · · · · · · · · · · · · · · ·
							SCP 2005-C21-069 LLC	DE	NI A	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	NI A	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	NI A	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	NI A	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
·····							NYMH Attleboro MA, LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Farmingdale, NY, LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	· · · · · · · · · · · · · · · · · · ·
							NYLMDC-King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	· · · · · · · · · · · · · · · · · · ·
			. 88-1158147				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	
							REEP-DRP Salisbury Square Tower One TAB JV	VE	NIA	REEP-MF Salisbury Square Tower One TAF LLC	Owner Sirip	0.500	INCW TOTA LITE TRISUTANCE COMPANY	INU	1
			88-1049453				IIC	DE	NI A	Julia in Salisbuly Squale lower one IAF LLC	Ownership	80.000	New York Life Insurance Company	NO	1
							LLV		NIA	REEP-DRP Salisbury Square Tower One TAB JV	omioi siiip		THOSE TOTA LITE HISUITATIVE COMPANY	١٧٠	1
		l		l	l		Salisbury Square Tower One LLC	DE	NIA	LLC	Ownership	100.000	New York Life Insurance Company	NO	
		1					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	1
		1	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	1
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	NO	1
		1	83-0765152				REEP-WP ART TOWER JV LLC	DE	NIA	New York Life Insurance Company	Ownership.	95.000	New York Life Insurance Company	NO	
		1		l	l		REEP-1250 Forest LLC	DE	NIA	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	NO	1
							REEP-HZ SPENCER LLC	DF	NIA	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	NO	1
		1		1			TILLE TIE OF ENOLIT LEO	DL		non fork Ello Hourande dompany	omior on tp	100.000	Their rotk Life Hisuranee company	140	<u>.ı</u>

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											Туре	lf		'	
											of Control	Control		'	
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Code	Gloup Name	Code	INUITIDE	KOOD	CIK	international)	REEP-IND 10 WEST AZ LLC	DE	NIA					N0	
										New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND 4700 NaII 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	
		l	32-0442193	l	l		REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	J
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	1
		l	83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	1
			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	
			03-4392121				REEP-IND MCP III OWNER NC LLC	DE	NIA		Ownership	100.000		NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	The state of the s	100.000	New York Life Insurance Company	NO	
										New York Life Insurance Company	Ownership		New York Life Insurance Company		
							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	
							,			New York Life Insurance and Annuity				' '	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	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	
							,			New York Life Insurance and Annuity	·			'	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	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	1
		l					REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	NO	1
							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	
		l					REEP-MF One City Center NC	DE	NIA		Ownership	100.000	New York Life Insurance Company	NO	
										New York Life Insurance Company	The state of the s				
			07.4004000				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	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	·····
							REEP-OFC Aspect OR LLC	DE	NI A	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	· · · · · · · · · · · · · · · · · · ·
					1			1		New York Life Insurance and Annuity	<u></u>			l '	
							REEP-OFC Aspect OR LLC	DE	NIA	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	NI A	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	.
					l		REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
]				1	1		REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	1
			,							=		. _r	Erro modrano company mini	1	1

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											Type	lf			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NIAIO					Names of								
		NAIC				if Publicly Traded	Names of	ciliary	to	5 6	Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
		l					REEP-OFC SIX WATER RIDGE NC LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
									NIA		The state of the s				
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE		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	NI A	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	NI A	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	
		l	l	1	l		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	1
			00 0002070				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		Ownership		New York Life Insurance Company	NO	
							REEP-RIL DIG VA LLG	DE	NIA	New York Life Insurance Company	Uwnersnip	39.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	A11.A	New York Life Insurance and Annuity	0 1:	04 000	N V 1 1 1 2	110	
									NIA	Corporation	Ownership		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	
										New York Life Insurance and Annuity					
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	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	
							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	
			1				REEP-OFC 600 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	1
							REEP-OFC 600 TOWNSEND LLC	DE	NIA	New York Life Insurance Company	Ownership		New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA		Ownership		New York Life Insurance Company	NO	
							HEEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance Company	Uwnersnip	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NI A	New York Life Insurance and Annuity	Ownership	35.000	New Yearle Life Lacourage Communication	NO	
											The state of the s		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	
							DEED OF A 1000 AFMIL DO	DE	A17.5	New York Life Insurance and Annuity	l	05 000	N V 1 1 2		
							REEP-OFC 1030 15NW DC LLC	DE	NIA	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	
										New York Life Insurance and Annuity			<u></u>	l	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	Corporation	Ownership		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	
							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		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	
			1				NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	1
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	1
															1
							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		New York Life Insurance Company	NO	
		1	1	1	1	l	Summitt Ridge Apartments, LLC	DE	NI A	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	NO	1

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM															
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)) *
							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Funding	CYM	OTH	New York Life Insurance Company	0ther	0.000	New York Life Insurance Company	N0	5
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	N0	5
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence	0.000	New Years Life Lawrence Commen	. NO	
							JREP Fund Holdings I, L.P.	NY	NIA	New York Life Insurance Company New York Life Insurance Company	Ownership.	12.500	New York Life Insurance Company New York Life Insurance Company	. NO	6
							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	CYM	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	Owner Ship	51.000	New York Life Insurance Company	NO	
					0001711400		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	NI A	NYLIFE Office Holdings REIT LLC	Ownership.	100.000	New York Life Insurance Company	NO	
							REEP-OFC VON KARMAN CA LLC	DE	NI A	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NI A	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 525 N Tryon NC LLC	DE	NI A	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2591038				525 Charlotte Office LLC	DE	NI A	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC PROMINENCE ATLANTA LLC	DE	NI A	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC 24th CAMELBACK AZ LLC	DE	NI A	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
l					0001728621		NYLIFE Office Holdings Acquisition REIT LLC	DE	NI A	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	1
										NYLIFE Office Holdings Acquisition REIT LLC			. ,		
							REEP OFC Westory DC LLC	DE	NI A		Ownership	100.000	New York Life Insurance Company	NO	
							Skyhigh SPV Note Issuer 2020 Parent Trust	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							Skyhigh SPV Note Issuer 2020 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							Sol Invictus Note Issuer 2021-1 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Veritas Doctrina Note Issuer SPV LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Fairview Capital Partners,LLC	DE	NI A	New York Life Insurance Company	Other	49.000	New York Life Insurance Company	N0	
							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	0 1:	40,000	N V I I I O	NO	
							USB NMTC FUND 2023-6. LLC	DE	NIA	Corporation	Ownership	19.800	New York Life Insurance Company New York Life Insurance Company	NO	
							USD NMTU FUND 2023-0, LLU	∪E	NIA	New York Life Insurance and Annuity	Ownersnip		INEW TORK LITE INSURANCE COMPANY	NU	
					1		NYLIAC RLP II. LLC	DE	NIA	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	
										New York Life Insurance and Annuity			line in the line in the indicate of the line in the indicate of the line in the indicate of the line in the indicate of the line in the li		
							MSSIV NYL Investor Member LLC	DE	NI A	Corporation	Ownership	10.000	New York Life Insurance Company	NO	
							MSVEF II Investor LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N0	
							MSVEF Investor LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N0	
					0001742549		MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	NO	
							MSVEF REIT LLC	DE	NI A	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	N0	
							Madison Square Value Enhancement Fund LP	DE	NI A	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	N0	
							MSVEF-MF Evanston GP LLC	DE	NI A	Madison Square Value Enhancement Fund LP .	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston II LP	DE	NI A	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company	N0	
							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	NI A	Madison Square Value Enhancement Fund LP .	Ownership	51.000	New York Life Insurance Company	NO	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM															
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	lf			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.Š. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
			88-2389603			,	MSVEF-MF Pennbrook Station PA LP	DE	NIA	MSVEF-MF Pennbrook Station GP LLC	Ownership	51.000	New York Life Insurance Company	N0	
l			92-0292003				MSVEF-MF Burroughs Mill GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP .	Ownership		New York Life Insurance Company	N0	l
l			l				MSVEF-MF Burroughs Mill NJ LP	DE	NIA	MSVEF-MF Burroughs Mill GP LLC	Ownership	50.000	New York Life Insurance Company	N0	l
							MSVEF-MF Gramercy JV GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP .	Ownership	100.000	New York Life Insurance Company	N0	l
							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	
		1	93-2308168	l			MSVEF-CR Gramercy Owner LP	DE	NIA	MSVEF-CR Gramercy Owner GP LLC (Delaware)	Ownership	0.100	New York Life Insurance Company	NO	
			00 2000 100				SEAF Sichuan SME Investment Fund LLC		NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	NO	
							New York Life International Holdings Limited			NOW TOTAL ETTO ETTOTPT TOOD EED	omor omp.		Tork Erro modranoc company		
			98-0412951				Town total Error meetings Ermiton	MUS	NIA	New York Life Enterprises LLC	Ownership	84.380	New York Life Insurance Company	NO	
			00 0112001 11				New York Life International Holdings Limited			101 101 21 0 21 to p 1000 220 11 11 11 11 11 11 11 11 11 11 11 11 11			l l l l l l l l l l l l l l l l l l l		
			98-0412951					MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	NO	l
							Max Estates Limted. Max Ventures and			New York Life International Holdings					
							Industries Limited	IND	NIA	Limited	Ownership	19.450	New York Life Insurance Company	N0	
							Max Estates Limted.Max Ventures and								
							Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.290	New York Life Insurance Company	N0	
							Max I Limited	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	N0	
							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	N0	
							Max Square Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	N0	
							Pharmax Corporation Limited	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	N0	
							Max Towers Private. Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	N0	
							Max Towers Private. Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	N0	
							Max Estates 128 Private. Limited	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	N0	
							Max Estates Gurgaon Limited	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	N0	
							Acreage Builders Private. Limited	IND	NI A	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	N0	
							Acreage Builders Private. Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	N0	
							Astiki Realty Private Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	N0	
							Max Estates Gurgaon Two Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	N0	
							NYL Cayman Holdings Ltd	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	N0	
							NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd	Ownership	100.000	New York Life Insurance Company	N0	
							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	N0	
							Seguros Monterrey New York Life, S.A. de C.V.			•	· ·		. ,		
								MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	N0	
							Administradora de Conductos SMNYL, S.A. de			Seguros Monterrey New York Life, S.A. de					
							C.V	MEX	NIA	C.V	Ownership	99.000	New York Life Insurance Company	N0	
							Agencias de Distribucion SMNYL, S.A. de C.V.			Seguros Monterrey New York Life, S.A. de					
								MEX	NIA	C.V	Ownership	99.000	New York Life Insurance Company	N0	
										Seguros Monterrey New York Life, S.A. de	l	00.005	L		
							Inmobiliaria SMNYL, S.A. de C.V	MEX	NIA	Agencies de Distribusion CARDA C.A.	Ownership	99.000	New York Life Insurance Company	N0	
							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	
			06 1400500						NIA	NYLIFE LLC	**************************************				
			26-1483563				Eagle Strategies LLC	DE		NYLIFE ILC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3853547		0004000044		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		NIA	==	Ownership	100.000	New York Life Insurance Company	NO	
			27-0145686		0000071637		NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3929029				NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N0	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	lf			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filina	
		NIAIO					N 6	-	- 1						
l _ l		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	.
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	,) *
							NYLUK I Company	GBR	NI A	NYL IFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLUK II Company	GBR	NI A	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	1
							W Construction Company	GBR	NIA	NYLUK II Company	Ownership.	100.000	New York Life Insurance Company	NO	
	•••••						WUT	GBR	NIA		Ownership				
										NYLUK II Company		100.000	New York Life Insurance Company	NO	
							WIM (AIM)	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors (U.K.) Limited	GBR	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors REIT Manager LLC	DE	NI A	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-2215510				MSVEF II GP LLC	DE	NI A	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
[]		I	I	I	I		MSVEF RT Feeder II LP	DE	NI A	MSVEF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-2273403				MSVEF II BT LLC	DE	NIA	MSVEF RT Feeder II LP	Ownership		New York Life Insurance Company	NO	
			00-22/0400				MSVEF RH Feeder II LP	DE	NIA	MSVEF II GP LLC	Ownership.	100.000	New York Life Insurance Company	NO	
	•••••								NIA						
							MSVEF RH II LP	DE		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	
							NYL Investors NCVAD II GP, LLC	DE	NI A	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							McMorgan Northern California Value								
							Add/Development Fund II, LP (MNCVAD II)	DE	NI A	NYL Investors NCVAD II GP, LLC	Ownership	50.000	New York Life Insurance Company	NO	
										McMorgan Northern California Value					
l							MNCVAD II-OFC 770 L Street CA LLC	DE	NI A	Add/Development Fund II, L.P	Ownership	100.000	New York Life Insurance Company	NO	
										McMorgan Northern California Value					
ll					1	l	MNCVAD II-MF UNION CA LLC	DE	NI A	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	
l							THEOTIE IT TIGHTED TO CATOR OF LEG			McMorgan Northern California Value	Olifor Olif P.		non fork Erro modrano company		1
							MNCVAD II-OFC HARBORS CA LLC	DE	NIA	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	
							MINOVAD II-SEAGATE HANDONS ELC	DE	NIA	McMorgan Northern California Value	Owner Sirrp	90.000	New fork Life Hisurance company	NO	
							MNCVAD II-OFC 630 K Street CA LLC	DE	NIA	Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
	•••••						MINOVALITI-OFC 630 K Street CA LLC	VE	NI A		Owner Strip	100.000	New fork 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	NI A	MNCVAD II-IND SHILOH CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2306247				MSSDF II GP LLC	DE	NI A	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company		
			93-2399069				MSSDF II Member LLC	DE	NI A	New York Life Insurance Companies	Ownership	35.000	New York Life Insurance Company	NO	
			I						1	New York Life Insurance and Annuity			New York Life Insurance Annuity	1	
			93-2399069				MSSDF II Member LLC	DE	NI A	Corporation	Ownership	65.000	Corporation	NO	
1 1			93-2469180	1	1		Madison Square Structured Debt Fund II LP	DE	NI A	MSSDF II Member LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Son oquaro otraotarea bobt runa il Li			Madisson Square Structured Debt Fund II LP	55. OII P	100.000			1
			92-2421807				MSSDE REIT II LLC	DE	NIA	Imagination of a contraction of the contraction of	Ownership	100.000	New York Life Insurance Company	NO	
			92-2421807 84-1781419							No. Val. 1:1- Income On the Comme					1
			84-1/81419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	NO	
			04 470 ****				MOODE II I I I I	D=		New York Life Insurance and Annuity		05 000	N V 1 1 / 2	110	
			84-1781419				MSSDF Member LLC	DE	NIA	Corporation	Ownership	65.000	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	MSSDF Member LLC	Ownership		New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NI A	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NI A	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067	1	1		MSSDF REIT Funding Sub II LLC	DE	NI A	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NI A	MSSDF REIT LLC	Ownership.		New York Life Insurance Company	NO	1
			00-4120010					DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub IV LLC			·······					
			87-3760197				MSSDF REIT Funding Sub V LLC	DE	NI A	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
1							MSSDF REIT Funding Sub VI LLC	DE	NI A	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VII LLC	DF	NI A	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	

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											Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
								D:							1
						Exchange		Domi-	ship		Management,	ship		Filing	
_		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	/ *
			93-1441293				MSSDF-OFCB Voss San Felipe LLC	DE	NI A	Madison Square Structured Debt Fund LP	Ownership		New York Life Insurance Company	NO	
			93-1429937				MSSDF-0FCB Woodway LLC	DE	NI A	Madison Square Structured Debt Fund LP	Ownership		New York Life Insurance Company	NO	.
			93-2600376				MSSDF-0FCB Hanover LLC	DE	NI A	Madison Square Structured Debt Fund LP	Ownership		New York Life Insurance Company	NO	.
			93-4382159				MSSDF-0FCB EI Segundo LLC	DE	NI A	Madison Square Structured Debt Fund LP	Ownership		New York Life Insurance Company	NO	.
1				l			MSSIV GP LLC	DE	NIA	NYL Investors LLC	Ownership		New York Life Insurance Company	NO	.]
							Madison Square Strategic Investments Venture								
							LP	DE	NI A	MSSIV GP	Ownership	51.000	New York Life Insurance Company	NO	.
										Madison Square Strategic Investments					
							MSSIV REIT Manager LLC	DE	NI A	Venture LP	Ownership	51.000	New York Life Insurance Company	NO	.
							Madison Square Strategic Investments Venture			Madison Square Strategic Investments					
							REIT LLC	DE	NI A	Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
										Madison Square Strategic Investments					
							MSSIV-MF Country Place MD LLC	DE	NI A	Venture LP	Ownership	0.000	New York Life Insurance Company	NO	
			33-1407777				MSSIV-IND Speedway SC LLC	DE	NI A	New York Life Insurance Company	Ownership	45.900	New York Life Insurance Company	NO	
										New York Life Insurance and Annuity					
			33-1407777				MSSIV-IND Speedway SC LLC	DE	NI A	Corporation	Ownership	5.100	New York Life Insurance Company	NO	
			33-1958036				NRL Speedway Venture LLC	DE	NI A	MSSIV-IND Speedway SC LLC	Ownership	39.530	New York Life Insurance Company	NO	
			33-1958036				NRL Speedway Venture LLC	DE	NI A	MSSIV-IND Speedway SC LLC	Ownership	60.470	New York Life Insurance Company	NO	.
							SC Speedway Hwy 124, LLC	DE		NRL Speedway Venture LLC	Ownership		New York Life Insurance Company	NO	.
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership		New York Life Insurance Company	NO	.]]
							MCPF GP LLC	DE	NI A	NYL Investors LLC	Ownership		New York Life Insurance Company	NO	
			94-3390961				Madison Core Property Fund LP	DE	NI A	NYL Investors LLC	Management	0.000	New York Life Insurance Company	NO	9
			83-4025228				MCPF Holdings Manager LLC	DE	NI A	Madison Core Property Fund LP	Ownership		New York Life Insurance Company	NO	•
			83-4049223				MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership		New York Life Insurance Company	NO	
			03-4049223				MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership		New York Life Insurance Company	NO	
							MADISON-IND TAMARAC FL	DE	NIA	MCPF Holdings LLC	Ownership		New York Life Insurance Company	NO	
											· · · · · · · · · · · · · · · · · · ·				
							MADISON-OFC BRICKELL FL LLC	DE	NI A	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	NI A	MADISION-IND POWAY CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF GRANARY FLATS TX LLC	DE	NI A	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	N0	
										MADISON-MF GRANARY FLATS TX LLC (Delaware)					
							MADISON-AO GRANARY FLATS JV LLC	DE	NI A		Ownership	100.000	New York Life Insurance Company	NO	
										MADISON-AO GRANARY FLATS JV LLC (Delaware)					
							MADISON-AO GRANARY FLATS OWNER LLC	DE	NI A		Ownership	100.000	New York Life Insurance Company	NO	····· ····
			87-3125674				MADISON-MF THE MEADOWS WA LLC	DE	NI A	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS OWNER LLC	DE	NI A	MADISON-MF THE MEADOWS WA LLC (Delaware) .	Ownership	100.000	New York Life Insurance Company	NO	
										MADISON-ACG THE MEADOWS OWNER LLC					
							MADISON-ACG THE MEADOWS JV LLC	DE	NI A	(Delaware)	Ownership	90.000	New York Life Insurance Company	N0	····· ····
							MADISON-MOB Lee Highway VA LLC	DE	NI A	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-OFC 5161 CA LLC	DE	NI A	MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON - SS Kernersville QRS, Inc	DE		MCPF Holdings LLC	Ownership		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	
[]		l		l	l		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		New York Life Insurnace Company	NO]
							MADISON -LPP Kernersville LP	DE		MADISON - LPP Kernersville JV LP	Ownership		New York Life Insurnace Company	NO	
							MADISON-IND 2080 ENTERPRISE CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership		New York Life Insurance Company	NO	
		l					MADISON-IND CLAWITER CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership		New York Life Insurance Company	NO	
							MADISON-REDCO CLAWITER JV LLC	DE	NIA	MADISON-IND CLAWITER CA LLC	Owner ship		New York Life Insurance Company	NO	
							MINDTOUNTILLUOU OLAMITTEN JY LLO	UE	NIM	MADIOUN-IND CLAMITIEN ON LLC	OMITCE SITTP		INCH TOTA LITE HISUTATICE COMPANY	INU	

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SCHEDULE Y

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											Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
							MADISON-IND ENTERPRISE RIALTO CA LLC	DE	NI A	Madison Core Property Fund LP	Ownership		New York Life Insurance Company	N0	
							MIREF Mill Creek, LLC	DE	NI A	Madison Core Property Fund LP	Ownership		New York Life Insurance Company	NO	
							MIREF Gateway, LLC	DE	NI A	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		New York Life Insurance Company New York Life Insurance Company	NO	
							MIREF Riverside. LLC	DE	NIA	Madison Core Property Fund LP	Ownership		New York Life Insurance Company New York Life Insurance Company	NO	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Owner ship	90.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership		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	NI A	Madison Core Property Fund LLC	Ownership.		New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	NO	
							MIREF Wellington. LLC	DE	NI A	Madison Core Property Fund LLC	Ownership.		New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NI A	Madison Core Property Fund LLC	Ownership.		New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NI A	Madison Core Property Fund LLC	Ownership.		New York Life Insurance Company	NO	
l							MADISON-OFC Centerstone CA LLC	DE	NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	NO	l
							MADISON-OFC Centerstone III CA LLC	DE	NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	NO	
							MADISON-MOB Centerstone IV CA LLC	DE	NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	NO	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	NO	
							MADISON-OFC One Main Place OR LLC	DE	NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	NO	
							MADISON-MF Hoyt OR LLC	DE	NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	NO	
			47-5172577				MADISON-RTL Clifton Heights PA LLC	DE	NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	NO	
							MADISON-IND Locust CA LLC	. DE	NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	NO	
			47-5640009				MADISON-OFC Weston Pointe FL LLC	DE	NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	NO	
							MADISON-MF MCCADDEN CA LLC	DE	NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	NO	
							MADISON-OFC 1201 WEST IL LLC	DE	NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	N0	
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NI A	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	NI A	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	
			07.4007.50				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		New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA		Ownership		New York Life Insurance Company		
							MADISON-IND LNDR TABOR ROAD NJ LLC	DE	NIA	Madison Core Property Fund LP Madison Core Property Fund LP	Ownership		New York Life Insurance Company New York Life Insurance Company	NO	
							MADISON-SS Crozel VA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Apex Newbury PA LLC	DE	NI A	Madison Core Property Fund LP	Ownership		New York Life Insurance Company	NO	
							madison-wii Apex Newbully FA LLC			New York Life Investment Management	OMITGE 9111b		I we work Life insufface company	IWU	
							Bow River Advisers, LLC	DE	NI A	Holdings LLC	Ownership	49.000	New York Life Insurance Company	NO	
										New York Life Investment Management			line and sompany		
							NYL Investments Europe Limited		NI A	Holdings LLC	Ownership		New York Life Insurance Company	NO	
										New York Life Investment Management					
			98-1108933				NYL Investments (International) Ltd		NI A	Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			00 1100050				NVI Investments (Convises) Ltd		NIA	New York Life Investment Management	Ownership		New York Life Incurence Com	NO	1
			. 98-1108959				NYL Investments (Services) Ltd		NIA	Holdings LLC	Ownership		New York Life Insurance Company	NU	

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											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-			-		SCA	
											Board,	Owner-			
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Code	Group Marrie	Code		KOOD	CIK	international)		lion	,	, ,			7(/	, , ,	
			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		NI A	NYL Investments (Services) Ltd	Ownership	1.000	New York Life Insurance Company	NO	
							New York Life Investment Management Asia			New York Life Investment Management	•				
							Limited	JPN	NI A	Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
										New York Life Investment Management			Total Contract of Company Title		1
			13-4080466		0000061227		MacKay Shields LLC	DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4000400		0000001227		MacKay Shields Emerging Markets Debt	VE	NI A	nordings LLC	Owner Strip	100.000	New fork Life insurance company	NO	
								D=				400 000			
							Portfolio	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
1						1	MacKay Shields Core Plus Opportunities Fund	l				1			1
			27-2850988				GP LLC	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
1						1	MacKay Shields Core Plus / Opportunities	l		MacKay Shields Core Plus Opportunities		1	· ·		1
			27-2851036		0001502131	l	Fund LP	DE	NI A	Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	J
							MacKay Municipal Managers Opportunities GP				-				
			27-0676586			1	LLC	DE	NIA	MacKav Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			21-0010000				MacKay Municipal Opportunities Master Fund,	UĽ	INTA	MacKay Municipal Managers Opportunities GP	omioi allip	100.000	THE TOTA LITE HISUITATIVE COMPANY	140	1
												400.000			
			26-2332835		0001432467		L.P	DE	NI A	LLC	Ownership	100.000	New York Life Insurance Company	NO	
										MacKay Municipal Managers Opportunities GP					
			22-2267512		0001432468		MacKay Municipal Opportunities Fund, L.P	DE	NI A	LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers Credit								
			27-0676650			l	Opportunities GP, LLC	DE	NI A	MacKay Shields LLC	Ownership.	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Credit Opportunities Master			MacKay Municipal Managers Credit					1
			30-0523736		0001460030		Fund, L.P.	DE	NI A	Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0323730		0001400000		MacKay Municipal Credit Opportunities Fund,	UL	INI /	MacKay Municipal Managers Credit	Owner Sirrp	100.000	INCH TOTA LITE HISUTATICE COMPANY	١٧٥	
			00 0500700		0004400000			DE	A11.A		0 1:	400 000	N V 1 1 1 0	NO	
			30-0523739		0001460023		L.P	DE	NIA	Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N0	
							MacKay Municipal Credit Opportunities HL			MacKay Municipal Managers Credit					
			38-4019880		0001700102		Fund, L.P	DE	NI A	Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers Credit								
			98-1374021			l	Opportunities HL GP LLC	CYM	NI A	MacKav Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Credit Opportunities HL			MacKay Municipal Managers Credit	,				
			98-1370729		0001710885		Fund. LP	CYM	NI A	Opportunities HL (Cayman) GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30 10/0/23		0001710000		MacKay Municipal Short Term Opportunities			opportunities in (oxyman) or LEO	Office Strip.	100.000	New York Erre modrance company	١٧٥	
			45-3040968			1	Fund GP LLC	DE	NIA	MacKav Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	1
			45-3040908					VE	NI A		owner snrp	100.000	INEW TOLK LITE INSURANCE COMPANY	NU	
					1	1	MacKay Municipal Short Term Opportunities			MacKay Municipal Short Term Opportunities			l., .,		1
			45-3041041		0001532022		Fund LP	DE	NI A	Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NI A	MacKay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
1				1	1	1	Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Board of Directors		New York Life Insurance Company	NO	1
							Plainview Funds plc MacKay Shields			mas.a, onioido LLo			Jik Elio modranoc ompany		1
						1		IRL		New York Life Insurnace Company	Ownership	0.000	New York Life Insurance Company	NO	
							Strategic Bond Portfolio	InL		New TOLK LITE INSULTIACE COMPANY	owner Strip	0.000	INEW TOLK LITE HISUTANCE COMPANY	NU	
1						1	Plainview Funds plc MacKay Shields			l., ., ., ., ., ., .					1
							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	NI A	MacKay Shields LLC	Ownership	0.000	New York Life Insurance Company	NO	
						1	Plainview Funds plc - MacKay Shields			-	•		1		
						1	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			now fork Life insurance company	ошногонгр	0.000	Total Life modifiance company	140	1
l						1		IDI	NII A	MacKay Shields LLC	Ownership	0.640	New York Life Insurance Company	NO	1
							Markets Debt Portfolio	IRL	NIA	Macray Sileios LLC	owner snrp	0.040	INEW TOLK LITE INSURANCE COMPANY	N0	
						1	Plainview Funds plc MacKay Shields Emerging			L			L		
							Markets Debt Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.360	New York Life Insurance Company	NO	.
						1	MacKay Shields High Yield Active Core Fund GP								
			27-3064248				LLC	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
1				1	1	1	MacKay Shields High Yield Active Core Fund LP			MacKay Shields High Yield Active Core Fund		1			1
			26-4248749		0001502130	1	masia, silvido iligii rivid notivo dolo i did Li	ne ne	NIA	GP LLC	Ownership	100 000	New York Life Insurance Company	NO	l
			440/49		000 1002 100			∪Ľ	A 1vi	UI LLV	Omitet 2111h**********************************	100.000	INCW TOLK LITE HISULANCE COMPANY	INU	

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						Name of Securities			Relation-		Board.	Owner-		SCA	
								D							
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
							MacKay Shields Defensive Bond Arbitrage Fund								
					0001502133		Ltd	BMU	NI A	MacKay Shields LLC	Ownership	0.180	New York Life Insurance Company	NO	
							MacKay Shields Core Fixed Income Fund GP LLC								
			45-2732939					DE	NI A	MacKay Shields LLC	Ownership		New York Life Insurance Company	NO	
										MacKay Shields Core Fixed Income Fund GP					
			45-2733007		0001529525		MacKay Shields Core Fixed Income Fund LP	DE	NI A	LLC	Ownership		New York Life Insurance Company	NO	
							MacKay Shields Select Credit Opportunities								
			82-1760156				Fund GP LLC	DE	NI A	MacKay Shields LLC	Ownership		New York Life Insurance Company	NO	
							MacKay Shields Select Credit Opportunities			MacKay Shields Select Credit Opportunities					
			81-4553436		0001703194		Fund LP	DE	NI A	Fund GP LLC	Ownership		New York Life Insurance Company	NO	
							MacKay Municipal Managers California								
			47-3358622				Opportunities GP LLC	DE	NI A	MacKay Shields LLC	Ownership		New York Life Insurance Company	NO	
							MacKay Municipal California Opportunities			MacKay Municipal Managers California					
							Fund, L.P	DE	NI A	Opportunities GP LLC	Ownership		New York Life Insurance Company	NO	
							MacKay Municipal New York Opportunities GP								
			81-2401724				LLC	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal New York Opportunities			MacKay Municipal New York Opportunities GP					
			38-4002797		0001685030		Fund, L.P.	DE	NI A	LLC	Ownership	100.000	New York Life Insurance Company	NO	
										MacKay Municipal New York Opportunities GP					
					0001700100		MacKay Municipal Opportunity HL Fund LP	DE	NI A	LTC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2575585				MacKay Municipal Capital Trading GP LLC	DE	NI A	MacKay Shields LLC	Ownership		New York Life Insurance Company	NO	
							MacKay Municipal Capital Trading Master								
			36-4846547				Fund, L.P	DE	NI A	MacKay Municipal Capital Trading GP LLC	Ownership		New York Life Insurance Company	NO	
							MacKay Municipal Capital Trading Fund, L.P.								
			37-1836504					DE	NI A	MacKay Municipal Capital Trading GP LLC	Ownership		New York Life Insurance Company	NO	
							MacKay Municipal Managers Strategic								
			81-4932734				Opportunities GP LLC	DE	NI A	MacKay Shields LLC	Ownership		New York Life Insurance Company	NO	
							MacKay Municipal Strategic Opportunities			MacKay Municipal Managers Strategic					
			37-1846456		0001701742		Fund LP	DE	NI A	Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Shields Intermediate Bond Fund GP LLC								
			82-1715543					DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			1	1	1					MacKay Shields Intermediate Bond Fund GP					
			82-1716026		0001715261		MacKay Shields Intermediate Bond Fund LP	DE	NIA	LLC	Ownership	100.000	New York Life Insurance Company	NO	
			1	1	1		MacKay Municipal Managers Opportunities								
							Allocation GP LLC	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
				1	1		MacKay Municipal Managers Opportunities			MacKay Municipal Managers Opportunities	1		L	l	
			83-3051488				Allocation Master Fund LP	DE	NIA	Allocation GP LLC	Ownership		New York Life Insurance Company	NO	
				1	1		MacKay Municipal Managers Opportunities			MacKay Municipal Managers Opportunities	l	400.00-	L		
			83-3085547				Allocation Fund A LP	DE	NIA	Allocation GP LLC	Ownership		New York Life Insurance Company	NO	
							MacKay Municipal Managers Opportunities			MacKay Municipal Managers Opportunities		400.000			
			83-3088001				Allocation Fund B LP	DE	NI A	Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			I	I			MacKay Municipal Managers U.S.	DE		W K 01: 11 110	l	400.000	N V 1 1 1 2		
				I			Infrastructure - Opportunities GP LLC	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			00 0040000	1	1		MacKay Municipal U.S. Infrastructure	DE	ALL A	MacKay Municipal Managers U.S.	0	400 000	New Years Life Inner	110	
			83-3010096				Opportunities Fund LP	DE	NI A	Infrastructure - Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			04 0017605	1	1		MacKay Municipal Managers High Yield Select GP LLC	DE	NII A	Mankay Chialda II C	Ownership	100 000	New York Life Insurance Com	NO.	
			84-2017635				GP LLU	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			04 0040040	I	0004700040		Markey Maries and High Visite October 5	DE	NII A	MacKay Municipal Managers High Yield Select GP LLC	0	100 000	New Years Life Income on Com-	NO.	
			84-2046842	I	0001783642		MacKay Municipal High Yield Select Fund LP .	DE	NI A	Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			I	I			MacKay Municipal Managers High Income	DE	NII A	Markey Objected 110	Ownership	100 000	New Years Life Income on Com-	NO.	
							Opportunities GP LLC	ut	NI A	MacKay Shields LLC	Ownersnip	100.000	New York Life Insurance Company	NO	
			I	1	I		Fund IP	DE	NI A	Opportunities GP LLC	Ownership		New York Life Insurance Company	NO	
				I			FUIIU LF	VE	NIA	opportunities of LLC	Owner Sillp		INEW TOTA LITE TRISUTATION COMPANY	INU	

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											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Oouc	Group Hame	Oouc	IVallibei	TOOD	Ont	international	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	
							MKS Global Sustainable Emerging Markets	UL		machay official LLC	Owner Sirrp		livew fork Life Hisurance company	140	
			87-1580419				Equities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership		New York Life Insurance Company	NO	
							Candriam Global Sustainanble Emerging Markets			MKS Global Sustainable Emerging Markets			line ronk 2110 modranos company mini		
			87-1621347				Equities Fund LP	DE	NI A	Equities Fund GP LLC	Ownership	0.000	New York Life Insurance Company	NO	
							Candriam Global Sustainanble Emerging Markets			New York Life Insurance and Annuity				'	
			87-1621347				Equities Fund LP	DE	NI A	Corporation	Ownership	0.000	New York Life Insurance Company	NO	
							MKS Global Emerging Markets Equities Fund GP							'	
			87-1598388				LLC	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Global Emerging Markets Equities			MKS Global Emerging Markets Equities Fund		0.050		'	
			87-1645818				Fund LP	DE	NIA	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	
			07-1043010				MacKay Shields Series Fund Managing Member	DE	NIA	Corporation	Owner Sirrp		New fork Life Hisurance company	١٧٠٠	
			92-3561816				II C	DE	NIA	MacKay Shields LLC	Ownership		New York Life Insurance Company	NO	
										MacKay Shields Series Fund Managing Member			line ronk 2110 modranos company mini		
			92-3539309				MacKay Shields Series Fund	DE	NI A	LLC (Delaware)	Ownership		New York Life Insurance Company	NO	
										MacKay Shields Series Fund Managing Member				'	
			92-3559458				Securitized Credit Opportunities Series	DE	NI A	LLC	Ownership	3.560	New York Life Insurance Company	NO	
										New York Life Insurance and Annuity				'	
			92-3559459				Securitized Credit Opportunities Series	DE	NI A	Corporation	Ownership	96.440	New York Life Insurance Company	NO	
										MacKay Shields Series Fund Managing Member				· '	
			. 99–5102668				High Yield Corporate Bond Series	DE	NIA	ПС	Ownership	0.000	New York Life Insurance Company	NO	
			. 99-5102669				High Vield Comments Bond Coming	DE	ALL A	New York Life Insurance and Annuity	Ownership	0.000	No. Vools Life Language Occurren	NO	
			. 99-5102009				High Yield Corporate Bond Series MacKay Shields Emerging Markets Sovereign	VE	NIA	Corporation	Owner Strip	0.000	New York Life Insurance Company	NO	
			92-3540205				Debt Feeder Fund GP LLC	DE	NΙΔ	MacKay Shields LLC	Ownership		New York Life Insurance Company	NO	
			02 00 10200				MacKay Shields Emerging Markets Sovereign			MacKay Shields Emerging Markets Sovereign	omor on p		Tork Erro modrance company		1
l			92-3561393				Debt Feeder Fund LP	DE	NI A	Debt Feeder Fund GP LLC	Ownership		New York Life Insurance Company	NO	.]
										New York Life Investment Management				'	
			85-1664787				Apogem Capital LLC	DE	NI A	Holdings LLC	Ownership		New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NI A	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	.
		1	l						1	New York Life Insurance and Annuity					
			. 36-4715120				Madison Capital Funding LLC	DE	NI A	Corporation	Ownership	65.640	New York Life Insurance Company	NO	.
			. 36-4715120				Madison Capital Funding LLC	DE	NI A	Life Insurance Company of North America	Ownership	12.460	New York Life Insurance Company	NO	.
			. 26-2806813				MCF Co-Investment GP LLC	DE	NI A	Madison Capital Funding LLC	Ownership		New York Life Insurance Company	NO	· ·····
			. 26-2806864		0001538585		MCF Co-Investment GP LP	DE	NI A	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	· ·····
							Madison Capital Funding Co-Investment Fund LP				l	400.00-	L. v		
			. 26-2806918		0001538584			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 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 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	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	.[1

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						Name of Securities			Relation-		Board.	Owner-		SCA	1 1
						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
							MCF CLO VIII Ltd	DE	NI A	Madison Capital Funding LLC	0ther	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII LLC	DE	NI A	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
			99-1698517				MCF CLO VIII Blocker LLC	DE	NI A	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Ltd	CYM	NI A	Madison Capital Funding LLC	0ther	0.000	New York Life Insurance Company	NO	1
							MCF CLO IX LLC	DE	NI A	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Ltd	NJ	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO 10 LLC	DE	NI A	MCF CLO 10 Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Blocker LLC	DE	NI A	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N0	
							MCF CLO 10 Blocker LLC	DE	NI A	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N0	
			36-4883128				MCF KB Fund LLC	DE	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N0	1
			61-1907486				MCF KB Fund II LLC	DE	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N0	1
							MC KB Fund III LLC	DE	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N0	1
			84-3329380				MCF Hyundai Fund LLC	DE	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N0	1
							Apogem Direct Lending Hyundai Fund 2 LLC	DE	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N0	2
							Apogem Direct Lending Levered Fund 2023-1 LLC								1
								DE	NI A	Madison Capital Funding LLC	Other	0.000		NO	
							Apogem DL Levered Fund 2023-1 LLC	DE	NI A	Madison Capital Funding LLC	0ther	0.000	New York Life Insurance Company	N0	
							Apogem DL Levered Fund SPV 2023-1 LLC	DE	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Loan Portfolio 2023 LLC								1
								DE	NI A	Madison Capital Funding LLC	Other	0.000		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	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							MCF Senior Debt Fund 2020 GP LLC	DE	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NI A	MCF Senior Debt Fund 2020 LP	Other	0.000	New York Life Insurance Company	NO	1
			35-2537165				MCF Mezzanine Carry I LLC	DE	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NI A	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	NO	
			32-0469843				MCF Mezzanine Fund LLC	DE	NIA	New York Life Insurance and Annuity	Ownership	33.330	. New York Life Insurance Company	NO	1
			32-0409043				MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000		NO	
			98-1450997				MCF PD Fund GP LLC	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company New York Life Insurance Company	NO	1
			90-1400997				MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			83-4242231				MCF Senior Debt Fund 2019-1 GP LLC	DE	NIA	MCF Senior Debt Fund 2019-1 GP LLC	Other	0.000		NO	1
			03-4242231				Apogem Direct Lending Nighthawk Fund	CYM	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company New York Life Insurance Company	NO	1
							New York Life Capital Partners III GenPar GP.	tm		Apogem capital LLC	Owner Ship	100.000	. New fork Life insurance company	NU	
							IIC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	1
							New York Life Capital Partners IV GenPar GP,			The gold out the LEO	omor omp.		Tork Erro modranoc company		
l		l			l		LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	1
							New York Life Capital Partners IV GenPar, LP			New York Life Capital Partners IV GenPar			, , , , , , , , , , , , , , , , , , , ,	-	1
								DE	NI A	GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
										New York Life Capital Partners IV GenPar,					1
							New York Life Capital Partners IV, LP	DE	NI A	LP	Ownership	100.000		NO	
							GoldPoint Core Opportunities Fund, L.P	DE	NI A	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	N0	
							GoldPoint Core Opportunities Fund II L.P	DE	NI A	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar GP,	DE				400.000	N V I I I I	NO	1
							LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	N0	
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP,	Ownership	100.000	New York Life Insurance Company	NO	1
l							GoldPoint Mezzanine Partners TV GenPar LP	∪⊏	NIA	LLV	omiol silip	100.000	Their fork Life insurance company	۱۷0	
l		l			0001670568		Fund A. LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership		New York Life Insurance Company	NO	ll
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NI A	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000		NO	
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						Name of Securities			Relation-		Board,	Owner-		SCA	
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Group		Company	ID	Federal		(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership		New York Life Insurance Company	NO	
							GPP Mezz IV A Preferred Blocker LP	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership		New York Life Insurance Company	NO	
							GPP Mezz IV B Blocker LP (GPPMBB)	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership		New York Life Insurance Company	NO	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership		New York Life Insurance Company	NO	
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership		New York Life Insurance Company	NO	
							GPP Mezz IV ECI Aggregator LP	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership		New York Life Insurance Company	NO	
							GPP Mezz IV F Blocker LP	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership		New York Life Insurance Company	NO	
							GPP Mezz IV G Blocker LP	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership		New York Life Insurance Company	NO	
							GPP Mezz IV H Blocker LP	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership		New York Life Insurance Company	NO	
							GPP Mezz IV I Blocker LP	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership		New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners Offshore IV,			GoldPoint Mezzanine Partners IV GenPar GP,					
							L.P	CYM	NIA	ЩС	Ownership		New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar GP								
							LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar,	DE	NIA	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership		New York Life Insurance Company	NO	
							L.F	VE	NI A	GoldPoint Partners Co-Investment V GenPar.	owner strip		New fork Life insurance company	NU	
					0001670563		GoldPoint Partners Co-Investment Fund-A. LP	DE	NIA	I P	Ownership		New York Life Insurance Company	NO	
							dord office at the o do investment rand n, E			GoldPoint Partners Co-Investment V GenPar.	omior offip		Tork Erro modranoo oompany		
l			l		0001562188		GoldPoint Partners Co-Investment V. L.P	DE	NI A	L.P.	Ownership		New York Life Insurance Company	NO	
										GoldPoint Partners Co-Investment V ECI					
							GPP V ECI Aggregator LP	DE	NI A	Blocker Holdco D, LP	Ownership		New York Life Insurance Company	NO	
							GPP V G Blocker Holdco LP	DE	NI A	GoldPoint Partners Co-Investment V, LP	Ownership		New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar, LLC	;							
								DE	NI A	Apogem Capital LLC	Ownership		New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt Offshore V,			GoldPoint Partners Private Debt V GenPar					
							LP	CYM	NIA	GP, LLC	Ownership		New York Life Insurance Company	NO	
							CDD Delicate Debt V DO LD	DE	NIA	GoldPoint Partners Private Debt V GenPar GP. LLC	0		No. Vest Life Incomes Occurre	NO	
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar	Ownership	100.000	New York Life Insurance Company	N0	
							IP	DE	NIA	GP. LLC	Ownership		New York Life Insurance Company	NO	
							<u> </u>	DL		GoldPoint Partners Private Debt V GenPar	owner strip		New York Erre modrance company	140	
[<u>.</u>]		l	l		l		GoldPoint Partners Private Debt V, LP	DE	NIA	GP. LP	Ownership		New York Life Insurance Company	NO	
							GPP PD V A Blocker, LLC	DE	NI A	GoldPoint Partners Private Debt V, LP	Ownership		New York Life Insurance Company	NO	
							GPP Private Debt V-ECI Aggregator LP	DE	NI A	GoldPoint Partners Private Debt V, LP	Ownership		New York Life Insurance Company	NO	
							GPP PD V B Blocker, LLC	DE	NI A	GoldPoint Partners Private Debt V, LP	Ownership		New York Life Insurance Company	NO	
							GPP PD V D Blocker LLC	DE	NI A	GoldPoint Partners Private Debt V, LP	Ownership		New York Life Insurance Company	NO	
										GoldPoint Partners Private Debt V GenPar					
							GPP LuxCo V GP Sarl	LUX	NIA	GP, LLC	Ownership		New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar								
							GP, LLC	DE	NI A	Apogem Capital LLC	Ownership		New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar,	0.01		GoldPoint Partners Select Manager III	L	400.00-			
							L.P. CaldDaint Daythaya Calaat Managay Find III	CYM	NIA	GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N0	
					0001644721		GoldPoint Partners Select Manager Fund III,	CVII	NIA	GoldPoint Partners Select Manager III GenPar LP	Ownership		New York Life Insurance Company	NO	
					000 1044/21		GoldPoint Partners Select Manager Fund III	CYM	NIA	GoldPoint Partners Select Manager III	owner strip		INEW TOTK LITE THISUTANCE COMPANY	NU	
							AIV. L.P.	DE	NIA	GenPar LP	Ownership		New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar			Will all , E	omioi omp		Total Life indufance company	140	
l							GP, LLC	DE	NI A	Apogem Capital LLC	Ownership		New York Life Insurance Company	NO	
"]							GoldPoint Partners Select Manager IV GenPar,			GoldPoint Partners Select Manager IV GenPa	r		. ,		
							L.P	DE	NI A	GP, LLC	Ownership		New York Life Insurance Company	NO	

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Group		Company	, ID	Federal	0114	(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person) GoldPoint Partners Select Manager IV	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	<u> </u>
					0001725867		GoldPoint Partners Select Manager Fund IV,	DE	NI A	GenPar. L.P	Ownership	100.000	. New York Life Insurance Company	NO	1 1
					0001723007		GoldPoint Partners Select Manager V GenPar	DL		ueili ai , L.i	owner simp		. INEW TOTK LITE HISUTAINCE COMPANY	140	ı · · · · · ·
							GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	1
							GoldPoint Partners Select Manager V GenPar,			GoldPoint Partners Select Manager V GenPar	·		, ,		1 1
							L.P	DE	NI A	GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund V,	DE		GoldPoint Partners Select Manager V GenPar	,	400 000	N V 1 1 1 1 2	NO	1 1
							GoldPoint Partners Canada V GenPar Inc	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	ı l
							GoldPoint Partners Select Manager Canada Fund	CAN	NIA	Apogeni capital LLC	Ownership		New York Life Insurance Company	. NU	
l		l	l		l		V. L.P	CAN	NI A	GoldPoint Partners Canada V GenPar Inc	Ownership		. New York Life Insurance Company	NO	I J
							GoldPoint Partners Canada III GenPar, Inc	CAN	NIA	Apogem Capital LLC	Ownership		New York Life Insurance Company		
							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	0411				400 000	N V 1 1 1 1 2	NO	1 1
							IV, L.P	CAN	NI A	GoldPoint Parners Canada IV GenPar Inc	Ownership	100.000	New York Life Insurance Company	NO	ı · · · · · ·
							IIC	DE	NI A	Apogem Capital LLC	Ownership		. New York Life Insurance Company	NO	1 1
							GoldPoint Partners Co-Investment VI GenPar,			GoldPoint Partners Co-Investment VI GenPar	owner our p		Tolk Elle Modratioe company		
							LP	DE	NI A	GP LLC	Ownership	100.000	. New York Life Insurance Company	NO	
										GoldPoint Partners Co-Investment VI GenPar	,				1 1
					0001712763		GoldPoint Partners Co-Investment VI LP	DE	NIA	LP	Ownership	100.000	New York Life Insurance Company	NO	
							ODD VI FOL Assessment I D	חר	NII A	GoldPoint Partners Co-Investment VI GenPar	0	100.000	No. Val. Life Lawrence Commen	No	1 1
							GPP VI - ECI Aggregator LP	DE	NI A	GoldPoint Partners Co-Investment VI GenPar	Ownership		New York Life Insurance Company	NO	ı l
							GPP VI Blocker A LLC	DE	NIA	IP	Ownership		. New York Life Insurance Company	NO	1 1
							3. 1. 2.00.00 A 220			GoldPoint Partners Co-Investment VI GenPar	,		lion for Erro modranos company initia		ı l
							GPP VI Blocker B LLC	DE	NIA	LP	Ownership	100.000	New York Life Insurance Company	NO	
										GoldPoint Partners Co-Investment VI GenPar	,				1 1
							GPP VI Blocker C LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar	Ownership	100.000	New York Life Insurance Company	NO	ı
							GPP VI Blocker D LLC	DE	NIA	I P	Ownership		. New York Life Insurance Company	NO	1 1
							GIT TI BIOCKCI D LLO			GoldPoint Partners Co-Investment VI GenPar			New York Erre mourance company		ı l
							GPP VI Blocker E LLC	DE	NI A	LP	Ownership	100.000	. New York Life Insurance Company	NO	
										GoldPoint Partners Co-Investment VI GenPar	,				1 1
							GPP VI Blocker F LLC	DE	NIA	LP	Ownership	100.000	New York Life Insurance Company	NO	[·····]
							GPP VI Blocker G LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar	Ownershin		New York Life Incomes Commons	NO	1 1
							UFF VI DIOCKET & LLC	E	NIA	GoldPoint Partners Co-Investment VI GenPar	owner strip		New York Life Insurance Company	NO	
							GPP VI Blocker H LLC	DE	NI A	LP	Ownership		. New York Life Insurance Company	NO	1]
										GoldPoint Partners Co-Investment VI GenPar	,		and a supplied the supplied to		
							GPP VI Blocker I LLC	DE	NI A	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	NI A	Apogem Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Partners Co-Investment VII, LP	DE	NI A	Apogem Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
					0004740050		GoldPoint Private Credit GenPar GP, LLC	DE	NI A	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 NYLCAP Canada II GenPar, Inc	CAN	NIA	Apogem Capital LLC	Ownership		New York Life Insurance Company New York Life Insurance Company	NO	
							NYLCAP Canada II Genrar, Inc	CAN	NIA	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							INILONI OCICCI Manayor Canada Lund II, L.F	nı	INI /	INILONI VAIIAVA II VEIII AI, IIIV	Omitor 9(11)		I INOT TOTA LITE HISUTATIVE COMPANY	IW	

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						Name of Securities			Relation-		Board.	Owner-		SCA] ,
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Group		Company	ID.	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?] . !
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	
							NYLIM Mezzanine Partners II GenPar GP, LLC .	DE	NI A	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	
										NYLIM Mezzanine Partners II GenPar GP, LLC					1
							NYLIM Mezzanine Partners II GenPar, LP	DE	NI A		Ownership	100.000	. New York Life Insurance Company	NO	I
							NYLCAP Mezzanine Partners III GenPar GP, LLC								1
								DE	NI A	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	
										NYLCAP Mezzanine Partners III GenPar GP,					1
							NYLCAP Mezzanine Partners III GenPar, LP	DE	NI A	ЩС	Ownership	100.000		NO	
							NYLCAP Mezzanine Partners III, LP	DE	NI A	NYLCAP Mezzanine Partners III GenPar, LP .	Ownership	100.000	. New York Life Insurance Company	NO	
								0)///		NYLCAP Mezzanine Partners III GenPar GP,		400.000] ,
					0001483925		NYLCAP Mezzanine Offshore Partners III, LP .	CYM	NI A	LLC	Ownership	100.000	. New York Life Insurance Company	NO	
		I	I		I		ANY OAD Colored Memory C. D. J.D.	DE	NI A	NYLCAP Mezzanine Partners III GenPar GP,	Ownership	100,000	New Years Life Inner	NO	
							NYLCAP Select Manager GenPar, LP			220	•	100.000			
							NYLCAP Select Manager II GenPar GP, LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar GP, L.P	CYM	NI A	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	I
							NYLCAP India Funding LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	.
							NYLIM-JB Asset Management Co. LLC	MUS	NI A	NYLCAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	NO	2
							New York Life Investment Management India								1
					0001356865		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			New York Life Investment Management India					1
							Fund (FVCI) II, LLC	MUS	NIA	Fund II, LLC	Ownership	100.000		NO	
							NYLCAP India Funding III LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							NYLIM-Jacob Ballas Asset Management Co. III,								1
							LLC	MUS	NIA	NYLCAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	NO	3
										NYLIM-Jacob Ballas Asset Management					
					0001435025		NYLIM Jacob Ballas India Fund III, LLC	MUS	NI A	Company III, LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							NYLIM Jacob Ballas Capital India (FVCI) III,					400.000] ,
							LLC	MUS	NI A	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000		NO	
							NYLIM Jacob Ballas India (FII) III, LLC	MUS	NI A	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							Evolvence Asset Management, Ltd	CYM	NI A	Apogem Capital LLC	Ownership	24.500	New York Life Insurance Company	NO	
							EIF Managers Limited	MUS		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	NI A	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V ECI Aggregator LP	DE	NI A	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	.
							AHF V GenPar GP LLC	DE	NI A	Apogem Capital LLC	Ownership	1.000	. New York Life Insurance Company	NO	
							AHF V GenPar LP	DE	NI A	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							AHF VI (S) GenPar LP	DE	NI A	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
		 					AHF VI ECI Aggregator LP	DE	NI A	Apogem Capital LLC	Ownership	1.000	. New York Life Insurance Company	NO	
		I	l	l	l		AHF VI GenPar GP LLC	DE	NI A	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO]
							AHF VI GenPar LP	DE	NI A	Apogem Capital LLC	Ownership.	1.000	New York Life Insurance Company	NO]
							Apogem Heritage Fund V	DE	NI A	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	1
							Apogem Heritage Fund VI (S)	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
		l	l				Apogem Heritage Fund VI (S)	DE	NIA	Apogem Capital LLC	Ownership	1.000	. New York Life Insurance Company	NO	
		l							NIA	1	•			NO	
		l					Apogem Cardinal Co-Investment GP LLC	DE		Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company		
		·····					Apogem Cardinal Co-Investment Fund, LP	DE	NI A	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	NI A	ARAF IV GP, LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							ASF VII GP, LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	.
<u></u>		<u> </u>	L		<u> </u>		Apogem Secondary Fund VII, LP	DE	NI A	ASF VII GP, LLC	Ownership	100.000	. New York Life Insurance Company	NO	<u>. </u>

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						Name of Securities			Relation-		Board.	Owner-		SCA	ł
						Exchange		Domi-	ship		Management,	ship		Filing	ı
		NIAIO					Names of	-	- P						ı
		NAIC	ID.	F		if Publicly Traded	Names of	ciliary	to	Discoult Constanting the	Attorney-in-Fact,	Provide	LING over the Construction	Re-	ı
Group		Company	. ID	Federal	0114	(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	
							Apogem Secondary Fund VII Coinvestments LP .	DE	NI A	ASF VII GP, LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							BFO GP, LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							BFO Apogem Private Markets LP	DE	NI A	BFO GP, LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							Tetra Opportunities Partners	DE	NI A	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	l
			84-2631913				BMG PAPM GP, LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	i
			84-2611868				BMG PA Private Markets LP	DE	NI A	BMG PAPM GP, LLC	Ownership.	100.000	. New York Life Insurance Company	NO	i
			98-1503475				BMG Private Markets LP	CYM	NIA	BMG PAPM GP. LLC	Ownership.	100.000	. New York Life Insurance Company	NO	i
			30 1000470				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	····· / ·····
			84-2041238				PACD MM, LLC		NIA	PACD MM. LLC	Other	0.000			
			-					DE		, ==-	*****		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	NI A	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1396530				PA Credit Program Carry, LLC	DE	NI A	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF GP, LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4877177		0001368975		Private Advisors Coinvestment Fund, LP	DE	NI A	PACIF GP, LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							PACIF II GP, LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	l
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	DE	NI A	PACIF II GP. LLC	Ownership	100.000	. New York Life Insurance Company	NO	i
			45-2591588				PACIF II Carry Parent, LLC	DE	NI A	Apogem Capital LLC	Ownership.	100.000	. New York Life Insurance Company	NO	i
			45-2591860				PACIF II Carry, LLC	DE	NI A	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	i
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership.	100.000	New York Life Insurance Company	NO	i
			80-0916710				PACIF III Carry Parent, LLC	DE	NIA	PACIF III Carry Parent. LLC	Ownership	100.000	. New York Life Insurance Company	NO	
			1												
							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	NI A	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV Carry Parent, LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4489053				PACIF IV Carry, LLC	DE	NI A	PACIF IV Carry Parent, LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							PAMMF GP, LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NI A	PAMMF GP, LLC	Ownership	100.000	. New York Life Insurance Company	NO	l
							PASCBF III GP. LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	i
							Private Advisors Small Company Buyout Fund			1773		1			i
			20-4838202		0001374891		III. LP	DE	NI A	PASCBF III GP. LLC	Ownership	100.000	. New York Life Insurance Company	NO	i
							PASCBE IV GP. LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	i
							Private Advisors Small Company Buyout Fund			The general Electrical States			lion fork 2110 moditanos company minim		i
		l	26-1662399	l	0001442524		IV. LP	DE	NI A	PASCBE IV GP. LLC	Ownership	100.000	. New York Life Insurance Company	NO	l
			45-2573409				PASCBF IV Carry Parent, LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	1
			45-2591925				PASCBF IV Carry, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership.	100.000	. New York Life Insurance Company	NO	1
			10 200 1320				PASCBF V GP. LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							Private Advisors Small Company Buyout Fund	E	NI A	Apogeni capitai LLC	Owner SITP	100.000	. Inew fork Life insurance company	INU	
			45-4078336		0001537995		V. LP	DE	NIA	PASCBF V GP. LLC	Ownership	100.000	. New York Life Insurance Company	NO	ı
			40-40/0000		0001007990		Private Advisors Small Company Buyout V -	E	NI A	FMOUDE V UE, LLU	Owner SITP	100.000	. Inew fork Life insurance company	INU	
			46-1799496		0001576987		ERISA Fund. LP	DE	NIA	PASCBF V GP. LLC	Ownership	100.000	. New York Life Insurance Company	NO	ı
			46-1799496		0001076987			DE	NIA		Ownership				
							PASCBF V Carry Parent, LLC			Apogem Capital LLC		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	NI A	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581				PASCPEF VI Carry, LLC	DE	NI A	PASCPEF VI Carry Parent, LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							PASCPEF VI GP, LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							Private Advisors Small Company Private								ı
			46-4301623		0001595889		Equity Fund VI, LP	DE	NI A	PASCPEF VI GP, LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							Private Advisors Small Company Private								ı
	<u></u>		98-1223903		0001635254		Equity Fund VI, LP	CYM	NI A	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	auired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage		(Yes/No)	*
							PASCPEF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private								
			47-5430553		0001657189		Equity Fund VII, LP	DE	NI A	PASCPEF VII GP, LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							Private Advisors Small Company Private								
			98-1286549		0001711424		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	NI A	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	
			47-5442078				PASCPEF VII Carry, LLC	DE	NI A	PASCPEF VII Carry Parent LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							PASCPEF VIII GP LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							Private Advisors Small Company Private								
			82-2042371				Equity Fund VIII, LP	DE	NIA	PASCPEF VIII GP LLC	Ownership	100.000	. New York Life Insurance Company	NO	
			00 4447700				Private Advisors Small Company Private	0.01		Discours Will on the		400 000			
			98-1417728		0001711426		Equity Fund VIII, LP	CYM	NIA	PASCPEF VIII GP LLC	Ownership	100.000		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	NI A	PASCPEF IX GP, LLC	Ownership	100.000		NO	
			98-1516465				PA Small Company Private Equity Fund IX, LP	CYM	NIA	PASCPEF IX GP, LLC	Ownership	100.000		NO	
							APEF X GP, LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000		NO	
							Apogem Private Equity Fund X, LP	DE	NI A	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	NI A	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	
							Cuyahoga Capital Partners IV Management								
			26-4331000				Group LLC	DE	NI A	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331219		0001514824		Cuvahoga Capital Partners IV LP	DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	045	0.000	New York Life Insurance Company	NO	7
			26-4331219		000 15 14824		Cuyahoga Capital Emerging Buyout Partners	DE	NIA	Group LLC	Utner	0.000	New York Life Insurance Company	NU	/
			26-3698069	3835342			Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	
			20 0000000	0000042			Cuyahoga Capital Emerging Buyout Partners LP	DL		Cuvahoga Capital Emerging Buvout Partners	Office Strip.		. New York Erre mourance company		
			26-3698209	3835351			ouyanoga oupreur Emorgring Bayout rai titoro E	DE	NIA	Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
			20 0000200				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		PA Real Assets Carry Parent II, LLC	Ownership.	100.000	. New York Life Insurance Company	NO	
				l			PA Emerging Manager Carry Parent, LLC	DE		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	NI A	Apogem Capital LLC	Ownership.	100.000	New York Life Insurance Company	NO	
			82-2884836				PA Emerging Manager Carry II, LLC	DE		PA Emerging Manager Carry Parent II, LLC .	Ownership.	100.000	New York Life Insurance Company	NO	
							RIC I GP, LLC	DE	NI A	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	NI A	Apogem Capital LLC	Ownership.	100.000	New York Life Insurance Company	NO	
			47-4511149				RIC I Carry, LLC	DE		RIC I Carry Parent. LLC	Ownership.	100.000	New York Life Insurance Company	NO	
			47 4011140				PASF V GP, LLC	DE		Apogem Capital LLC	Ownership.	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASE V GP. LLC	Ownership.	100.000	. New York Life Insurance Company	NO	
			71-4202443		0001040030		ABC Burgers LLC	DE		Private Advisors Secondary Fund V, LP	Ownership	100.000	. New York Life Insurance Company	NO	
							PASE V Carry, LLC	DE	NIA	PASE V GP. LLC	Ownership	100.000	. New York Life Insurance Company	NO	
							PASE V Carry, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	
			84-3310049				PASE VI GP. LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	. New York Life Insurance Company	NO	
			84-3310049				PA Secondary Fund VI, LP	DE	NIA	PASE VI GP. LLC	Ownership	100.000	. New York Life Insurance Company	NO	
			04-3090039				PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASE VI GP, LLC	Ownership	68.140	. New York Life Insurance Company	NO	
								CYM	NIA	PASE VI GP, LLC	Ownership	68.140			
							PA Secondary Fund VI, LP	UYM		THOT VI UP, LLU	owner Snip	აგ. 140	. New York Life Insurance Company	NO	

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						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	auired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
	0.0001100	0000		1,002	0	international)	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	
			47-3323043		000 1000040				NIA	Apogem Capital LLC	Ownership	100.000		NO	
							PARAF Carry Parent, LLC	DE		1 - 0	******		New York Life Insurance Company		
			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	
							Private Advisors Small Company Coinvestment								
			47-5230804		0001660017		Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Coinvestment								
			81-4614299		0001691962		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	NI A	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		NO	
					0001/21164						• •		New York Life Insurance Company		
			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	NI A	RidgeLake Partners GP, LLC	Ownership	70.000	New York Life Insurance Company	NO	
							RidgeLake Co-Investment Partners, LP			B		400.000			
			88-2116464				(RLPCOLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NI A	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	. New York Life Insurance Company	NO	
										RidgeLake Co-Investment Partners, LP					
							RLP Glacier Manager Investor LLC	DE	NIA	(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	[
1			I]					RidgeLake Co-Investment Partners, LP					
							RLP Glacier GP Investor LLC	DE	NIA	(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	
1			I]					RidgeLake Co-Investment Partners, LP					
							RLP Evergreen LLC	DE	NI A	(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	
l			l				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		NO	
						***************************************	RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Partners. LP (RLPLP)	Ownership.	83.330	New York Life Insurance Company	NO	
			I				TILL OUTTING OF THE COLUMN TENE	VE	IVI M	RidgeLake Co-Investment Partners, LP	omioi sirip		The TOTA LITE INSUITABLE COMPANY	۱₩∪	
1			I]		RLP Sunrise GP Investor LLC	DE	NIA	(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	
							nur outti ise mattaget investor LLC	DE	INT A	RidgeLake Partners, LP (HLPLP)	Owner Strip	03.330	. INEW TOTK LITE ITISUTANCE COMPANY	NU	·····
							DLD Commiss Manager Investor IIIC	DE	NI A	(RLPCOLP)	Ownership	16.660	New York Life Incurence Company	NO	
							RLP Sunrise Manager Investor LLC						New York Life Insurance Company	-	
							RLP Triple GP Investor LLC	DE	NI A	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
										RidgeLake Co-Investment Partners, LP	l	47.000		١	
							RLP Triple GP Investor LLC	DE	NI A	(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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						Name of Securities			Relation-		Board.	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
										RidgeLake Co-Investment Partners, LP					
							RLP Triple Manager Investor LLC	DE	NIA	(RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Fund II GP LLC	DE	NI A	(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			Ownership	100.000	New York Life Insurance Company New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE		Apogem Capital LLC	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	
							The neaged Strategres Fund LLC	DE		New York Life Investment Management	Owner Sirip	2.000	New fork Life Hisurance company	NO	
							NYLCAP Holdings	MUS	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	1
							Jacob Ballas Capital India Private Limited .	MUS	NI A	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	l l
							Industrial Assets Holdings Limited	MUS	NI A	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	1
l		l					JB Cerestra Investment Management LLP	MUS	NI A	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company		l l
										New York Life Investment Management					1
			. 22–3704242		0001103598		NYLIM Service Company LLC	DE	NIA	Holdings LLC New York Life Investment Management	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	Holdings LLC New York Life Investment Management	Ownership	100.000	New York Life Insurance Company	NO	
			. 52-2206685		0001133639		New York Life Investment Management LLC	DE	NI A	Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Fund II GP, LLC	DE	NI A	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	N0	
							NYLIM-TND, LLC	DE	NI A	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							WFHG, GP LLC	DE	NI A	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 New York Life Investment Management	Ownership	50.000	New York Life Insurance Company		
							IndexIQ Holdings LLC	DE	NIA	Holdings LLC New York Life Investment Management	Ownership	100.000	New York Life Insurance Company	N0	
			. 02-0811751		0001483922		IndexIQ LLC	DE	NIA	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		
							IndexIQ Trust	DE	NIA	IndexIQ LLC	Other	0.000	New York Life Insurance Company	NO	
			. 02-0811753		0001415996		IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investments Active ETF Trust . NYLI CBRE Real Assets ETF	DE	NIA	Corporation	Ownership	98.500	New York Life Insurance Company New York Life Insurance Company	NO	
							NYLI CBHE Heal Assets EIF	DE	NIA	New York Life Investment Management LLC New York Life Investment Management LLC	Ownership	95.110	New York Life Insurance Company New York Life Insurance Company	NO	
							NYLI MacKay California Muni Intermediate ETF			, and the second					
							ANI I Markey FOO High Images FTF	DE	NIA	New York Life Investment Management LLC	Ownership	94.860	New York Life Insurance Company	NO	
							NYLI MacKay ESG High Income ETF	DE		New York Life Investment Management LLC	Ownership		New York Life Insurance Company		
							NYLI Winslow Focused Large Cap Growth ETF . NYLI Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC New York Life Investment Management LLC	Ownership	90.860	New York Life Insurance Company New York Life Insurance Company	NO	
····							NYLI Winslow Large Cap Growth EIF NYLI MacKay Securitized Income ETF	DE	NIA	New York Life Investment Management LLC New York Life Investment Management LLC	Ownership	82.750	New York Life Insurance Company New York Life Insurance Company		
							,	DE		New York Life Insurance and Annuity	Ownership	16.440	. ,	NO	
							NYLI MacKay Securitized Income ETF	DE	NIA	Corporation	Ownership		New York Life Insurance Company	NO	
							New York Life Investments ETF Trust NYLI 500 International ETF	DE	NIA	New York Life Insurance Company	Ownership	53.620	New York Life Insurance Company		
							NYLI 500 International EIF	DE	NIA	New York Life Investment Management LLC New York Life Insurance and Annuity Corporation	Ownership	84.130	New York Life Insurance Company New York Life Insurance Company	NO	
							WILL CLEAN OCEANS EIF	VE	NI A	New York Life Insurance and Annuity	Owner SITP	04.130	wew fork Life insurance company	. NU	
							NYLI Cleaner Transport ETF	DE	NIA	Corporation	Ownership	84.560	New York Life Insurance Company	NO	ll

				PA	KI 1/	4 - DE I AI	L OF INSURANC	E		ING COMPANY	SYSIEM				
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											Type	If			1
											of Control	Control			1
											(Ownership,	is		Is an	1
						Name of Securities			Relation-		Board.	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filina	1
		NAIC				if Publicly Traded	Names of	ciliarv	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
0000	0.0up .ta0	0000		11002	0	international)	0.7 mmates		y	New York Life Insurance and Annuity	0	.age		(100/110)	
							NYLI Engender Equality ETF	DE	NI A	Corporation	Ownership	72.810	New York Life Insurance Company	NO	1
							NYLI FTSE International Equity Currency						, , , , , , , , , , , , , , , , , , , ,		1
							Neutral ETF	DE	NI A	New York Life Investment Management LLC	Ownership	13.230	New York Life Insurance Company	NO	
							NYLI Global Equity R&D Leaders ETF	DE	NI A	New York Life Investment Management LLC	Ownership	85.220	New York Life Insurance Company	NO	
							NYLI Healthy Hearts ETF	DE	NI A	New York Life Investment Management LLC	Ownership	66 . 180	New York Life Insurance Company	NO	
							NYLI CRBE NexGen Real Estate ETF	DE	NI A	New York Life Investment Management LLC	Ownership	56.520	New York Life Insurance Company		
							NYLI Candriam International Equity ETF	DE	NI A	New York Life Investment Management LLC	Ownership	84 . 190	New York Life Insurance Company	NO	
							NYLI Candriam U.S. Mid Cap Equity ETF	DE	NI A	New York Life Investment Management LLC	Ownership	98.630	New York Life Insurance Company	NO	
							NYLI Candriam U.S. Large Cap Equity ETF	DE	NI A	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	NI A	New York Life Investment Management LLC	Ownership	76.060	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings			New York Life Investment Management					1
							International	LUX	NIA	Holdings LLC	Ownership		New York Life Insurance Company	NO	
							New York Life Investment Management Holdings			New York Life Investment Management					1
							II International	LUX	NIA	Holdings International	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Group	LUX	NIA	New York Life Investment Management	Ownership		New York Life Insurance Company	NO	1
							KTA Holdco	LUX	NIA	Holdings II International	Ownership		New York Life Insurance Company	NO	
							KIA HOTUCO	LUX		New York Life Insurance and Annuity	owner strip		. New fork Life Hisurance company	INU	
							KTA Holdco	LUX	NI A	Corporation	Ownership	33.330	New York Life Insurance Company	NO	1
							Kartesia Management SA	LUX	NI A	KTA Holdco	Ownership	33.000	New York Life Insurance Company	NO	
							Kartesia UK Ltd.	GBR	NIA	Kartesia Management SA	Ownership		New York Life Insurance Company	NO	1
							Kartesia Belgium	BEL	NI A	Kartesia Management SA	Ownership		New York Life Insurance Company	NO	
							Kartesia Credit FFS	FRA	NIA	Kartesia Management SA	Ownership		New York Life Insurance Company	NO	l
							Kartesia GP III	LUX	NI A	Kartesia Management SA	Ownership		New York Life Insurance Company	NO	1
							Kartesia Credit Opportunities III S.C.A.,								1
							SICAV-SIF	LUX	NIA	Kartesia GP III	Ownership		New York Life Insurance Company	NO	
										Kartesia Credit Opportunities III S.C.A.,					1
							Kartesia Securities	LUX	NIA	SICAV-SIF	Ownership		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		New York Life Insurance Company	NO	1
							Kartesia GP IV	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities IV SCS SICAV-	LUX		Nat testa management sh	owner strip		New fork Life Hisurance company	INU	
		l					SIF	LUX	NI A	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company	NO	1
[Kartesia Credit Opportunities IV SCS			and a sampan,		
							Kartesia Securities IV	LUX	NI A	SICAV-SIF	Ownership		New York Life Insurance Company	NO	
										Kartesia Credit Opportunities IV SCS					1
							Kartesia Securities IV Topco S.á.r.I	LUX	NIA	SICAV-SIF	Ownership		New York Life Insurance Company	NO	
							Kartesia Master GP	LUX	NIA	Kartesia Management SA	Ownership		New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V Feeder SCS .	LUX	NIA	Kartesia Master GP	Ownership		New York Life Insurance Company	NO	
							Kartesia Senior Opportunities I SCS, SICAV-					400.000			1
							KAIF	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		New York Life Insurance Company	NO	1
							KSO I Topco S.á.r.I.	LUX	NIA	KASS Unleveled S.á.r.l.	Ownership		New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V SCS	LUX	NIA	Kartesia Master GP	Ownership		New York Life Insurance Company	NO	
							Kartesia Securities V S.á.r.I.	LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxco S.á.r.l.	LUX	NI A	Candriam Group	Ownership		New York Life Insurance Company	NO	
		l					Candriam Luxembourg (CANLUX)	LUX	NI A	Candriam Group	Ownership	96.000	New York Life Insurance Company	NO	
		I					Candriam Belgium	BEL	NIA	Candriam Luxembourg	Ownership		New York Life Insurance Company	NO	
							Candriam France	FRA	NI A	Candriam Luxembourg	Ownership		New York Life Insurance Company	NO	
		1			1		Variation 1 (4)100			Januar Landinbourg	oo. 0.11 p		The service of the se		

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											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
							Candriam Monétaire SICAV	FRA	NIA	Candriam Belgium	Ownership	2.210	New York Life Insurance Company	NO	
l							Candriam Monétaire SICAV	FRA	NI A	Candriam France	Ownership	1.840	New York Life Insurance Company	NO	l l
							Candriam Monétaire SICAV	FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
l							Candriam Switzerland LLC	CHE	NI A	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	l l
							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	NI A	Candriam Luxembourg (CANLUX)	Ownership	14.200	New York Life Insurance Company	NO	
							Cordius	LUX	NI A	Candriam Belgium	Ownership	4.460	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NI A	Candriam Luxembourg (CANLUX)	Ownership	23.910	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NI A	Candriam Belgium	Ownership	76.090	New York Life Insurance Company	NO	
							Candriam Absolute Return	LUX	NI A	Cordius CIG	Ownership	0.350	New York Life Insurance Company	NO	
										New York Life Insurance and Annuity					
							Candriam Bonds	LUX	NIA	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	
										New York Life Insurance and Annuity					
							Candriam Bonds Credit Alpha	LUX	NI A	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	1111/	NIA	0 1: 010	Ownership	0.000	N V I I I O		
							0 1: 0 15 : 11 1 1 0	LUX		Cordius CIG		0.020	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Corporate Candriam Bonds Emerging Markets Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam bonds Emerging markets rotal 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 High Yield	LUX	NIA	Cordius CIG	Ownership	0.080	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	NIA	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		
							Canditam Diversified Futures	LUX	NIA	New York Life Insurance and Annuity	owner snrp	0.010	New fork Life insurance company	NO	
							Candriam Equities L	LUX	NIA	Corporation	Ownership	0.360	New York Life Insurance Company	NO	
							Candriam Equities L Australia	LUX	NI A	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L EMU	LUX	NI A	Cordius CIG	Ownership.	0.020	New York Life Insurance Company	NO	
"										New York Life Insurance and Annuity					
							Candriam Equities L ESG Market Neutral	LUX	NIA	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	NI A	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	
		1					Ocadaica E citica I Would Educ			New York Life Insurance and Annuity	Ownership	00.000	New Years Life Lawrence Com-		
							Candriam Equities L World Edge			Corporation	Uwnership	99.960	New York Life Insurance Company	NO	
							Candriam Impact One	LUX	NI A	Corporation	Ownership	30.620	New York Life Insurance Company	NO	
							Candriam L	LUX	NIA 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	
							Outlot rail L Dyllaillo ASSEL ATTOCALIOIT	LUA	INI A	001 U1U3 01U	Omitor 3111b	1.020	INCH TOTA LITE HISUTATIVE COMPANY	IW	

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						•	O O	3	10	11	Type of Control	If Control	14	15	16
											(Ownership,	is		Is an	1
						Name of Securities			Relation-		Board.	Owner-		SCA	1
1						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
							Candriam L Multi-Asset Income & Growth	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Premia	LUX	NIA	Cordius CIG	Ownership	0.040	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	0ther	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	N0	
							Candriam Multi-Strategies	FRA	NI A	Candriam Luxembourg	Ownership	58.140	New York Life Insurance Company	N0	
							Candriam Multi-Strategies	FRA	NI A	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Canrdriam Risk Arbitrage	FRA	NIA	Cordius CIG New York Life Insurance and Annuity	Ownership	20.700	New York Life Insurance Company		
							Candriam Sustainable	LUX	NIA	Corporation	Ownership	0.100	New York Life Insurance Company	N0	
							Candriam Sustainable	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N0	
							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	1
							Candriam Sustainable Defensive Asset	LUX	NIA	COI POI at I OII	Owner Sirrp	10.590	New fork Life Hisurance company	NO	
							Allocation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	l '
							Candriam Sustainable Equity Children	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		l
							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 New York Life Insurance and Annuity	Ownership	0.010	New York Life Insurance Company	NO	
							NYLIM GF	LUX	NIA	Corporation New York Life Investment Management	Ownership	0.000	New York Life Insurance Company	NO	
							NYLIM GF	LUX	NIA	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	LUX	NIA	New York Life Investment Management Holdings LLC	. Ownership	27.970	New York Life Insurance Company	NO	İ
l							NYLIM GF AUSBIL Global Essential			90 ==0			The state of the s		
							Infrastructure	LUX	NIA	Cordius CIG New York Life Investment Management	Ownership	0.010	New York Life Insurance Company	NO	[']
							NYLIM GF AUSBIL Global Small Cap	LUX	NIA	Holdings LLC	Ownership	98.440	New York Life Insurance Company	NO	'
I							NYLIM GF AUSBIL Global Small Cap	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	

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											(Ownership,	is		Is an	
						Name of Securities			Relation-		` Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
										New York Life Insurance and Annuity					
							NYLIM GF US High Yield Corporate Bonds	LUX	NI A	Corporation	Ownership	0.000	New York Life Insurance Company	NO	!
							NATIONAL DE LIGHTS IN VIOLENCE DE LA PROPERTIE	1.110/		New York Life Investment Management	Ownership	33 . 180	N V 1 1 1 2	NO	
							NYLIM GF US High Yield Corporate Bonds NYLIM GF US High Yield Corporate Bonds	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company New York Life Insurance Company	NO	
								BEL	NIA	Cordius CIG	Ownership	0.030		NO	
							Paricor	BEL	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company New York Life Insurance Company	NO	
							IndexIQ	LUX	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Corporate Euro	LUX	NIA	cordius cid	Owner Sirrp	0.370	New Tork Life Hisurance company	١٧٠	
							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		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	000.080	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		NI A	EPISO 3 Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP SarI	LUX	NI A	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	GBR	NIA	TCP Co-Investment SCSp (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment LP	ubn	NIA	CCP III Co-Investment (GP) Limited CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company 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		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	l	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.		New York Life Insurance Company	NO	
							Tristan Capital Partners LLP	GBR	NI A	Tristan Capital Limited	Ownership	80.000	New York Life Insurance Company	NO	
			l				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	NI A	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	P0L	NI A	CCP III Netherlands Holding BV	Ownership	100.000	New York Life Insurance Company	NO	

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Company Comp		Group Name		Number	RSSD	CIK		Or Affiliates				Other)	tage) *
District March District March District March Descript Descrip								CCP III Falcon Holding Sarl	LUX	NIA	Curzon Capital Partners III Sarl	Ownership			NO	
District March District March District March Descript Descrip								Stadtgalerie Written GmbH		NI A	CCP III Falcon Holding Sarl	Ownership	92.400	New York Life Insurance Company	NO	
Carro Capital Partners of Varieties 28.								CCP III Dartford JV Sarl	LUX	NI A	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
CP 1 (P) II								CCP III Dartford Sarl	LUX	NI A	CCP III Dartford JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
Carro Optile Partners V P SR								Curzon Capital Partners IV GP Limited	GBR	NI A	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
Carro Opini Partners S. a. 1 1.03 1.03 1.03 1.05								CCP IV (GP) LLP	GBR	NI A	Curzon Capital Partners IV GP Limited	Ownership	99.000	New York Life Insurance Company	NO	
OPT 16th Finds Sart 1								Curzon Capital Partners IV LP	GBR	NI A	Curzon Capital Partners IV GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
CP 19EF Telding Seri LUX								Curzon Capital Partners IV S.a.r.I	LUX	NI A	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
DO IV REFT 1.13. 1.03. 1.00. 1.00								CCP IV Bolt FinCo S.a.r.I.		NI A	Curzon Capital Partners IV S.a.r.l	Ownership		New York Life Insurance Company		
Description Description								CCP IV IREF 1 Holding Sarl	LUX	NI A	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
Straffor City Offices Jersey (bit J. SRL Wil. City 1 bet 2 Sart Secretify S. St. College Straffor City Offices Jersey (bit J. SRL Wil. City 1 bet 2 Sart Secretify St. College S								CCP IV IREF 1		NI A	CCP IV IREF 1 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
Strated City Offices Jersey (Init GRB, NIA, Strated City Offices								CCP IV Bolt 1 Sarl		NI A	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company		
Both Service 2 Limited SER NA Straffer City Offices Jersey but Decrething 100.000 New York Life Boursec Groups NA								Stratford City Offices Jersey Unit		NI A	CCP IV Bolt 1 Sarl	Ownership		New York Life Insurance Company		
Soft Notine 2 Linists CBB. N. N. Strature Corpus Strature Corpus N.								Stratford City Offices Jersey Unit		NI A				New York Life Insurance Company		
DOI 10 Particular Stating Sart LUK. NiA. Curar Cognital Partners IV LP Ownership 100,000 Ne York Life Insurance Corpsey NO.								Bolt Nominee 1 Limited		NI A		Ownership	100.000	New York Life Insurance Company	NO	
CO V Frame Investments air LUK NIA Curzon (Cental Partners V IV Oncretalin 100,000 Nev York Life Insurance Organiary NO.										NI A	Stratford City Offices Jersey Unit	Ownership		New York Life Insurance Company		
COP Former Investments Sart U.M. N.M. COP Former Investments D. No. COP No. Former Investments D. No. COP No. CO												•				
CPP1 CUP IF France Investments SPA, NIA. CPP1 CUP IF France Investments Sur 1,00,000 Nev York Life Insurance Corpany 10,										NI A		Ownership		New York Life Insurance Company		
SEI Escape Grabilers								CCP IV France Investments Sarl		NI A		Ownership				
Sicrope Corde leris FRA																
The Forum, Soleet, Management Corporary Linited SRB M.M.A. OF IV Solent Sarl Ownership 100,000 Nev York Life Insurance Corporary NO.																
SP Management Limited SPB MAIA COP V Solent Sar1 Ownership. 100,000 Nev York Life Insurance Company M.D.									FRA	NI A	CCP IV France Investments Sarl	Ownership	1.000	New York Life Insurance Company	NO	
SP Nangement Limited CP V Sieft Sart CP V Sieft Sart CP V Sieft Sart CP V Sieft Sart CP V Sieft Sart CP V Sieft Sart CP V Sieft Sart CP V Sieft Sart CP V Sieft I Lumerburg Sart LUM NIA CP V Kerl in Lumerburg Sart LUM NIA CP V Kerl in Lumerburg Sart CP V Kerl i								The Forum, Solent, Management Company Limited								
CD 1V (FP) Sarl												•				
CPF V Ker in Luxenburg Sar I									GBR							
CP V SSp												•				
Merin Holding Sar LUX NIA CQP V Ker in Luxerbourg Sar (RIX) Generahip, 100,000 New York Life Insurance Company NO												•				
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Cardiff Gate RP Limited Sari LUX																
Rotherham Foundry PP Linited Sar1 LUX NIA CCP IV K Holding Sar1 Onnership 100 000 New York Life Insurance Company ND																· · · · · · · · · · · · · · · · · · ·
Birmingham Ravenside RP Limited Sar LUX. NIA. CCP IV UK Holding Sar Ownership. 100.000 New York Life Insurance Company NO. No. No. No. No. No. No. No. No. No. No																· · · · · · · · · · · · · · · · · · ·
Malsali Bescot RP Limited Sar1												•				· · · · · · · · · · · · · · · · · · ·
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Milton Keynes RP Limited LLUX. NIA CCP IV UK Holding Sarl Ownership. 100.000 New York Life Insurance Company NO New Y												•				
Bangor Springill RP Limited Sar I																· · · · · · · · · · · · · · · · · · ·
EPISO 3 Incentive Partners (GP) LimitedGBRNIA. Tristan Capital Partners LLP																
EPISO 3 Incentive Partners LPGBRNIAEPISO 3 Incentive Partners (GP) LimitedOwnership											· · · - · · · · · · · · · · · · ·	•				
EPISO 3 (GP) LLP																
European Property Investors Special Opportunities 3 LP Opportunities 3																
Opportunities 3 LP										NIA	ITTISTATI CAPITAT PARTNERS LLP	owner snip	64.000	inew fork Life insurance company	. NU	
European Property Investors Special Ownership 100.000 New York Life Insurance Company NO EPISO 3 Livembourg Holding S.a.r.i LLUX. NIA EPISO 3 Livembourg Holding S.a.r.i Ownership 100.000 New York Life Insurance Company NO EPISO 4 (GP) II Sarl LLUX. NIA Tristan Capital Partners LLP Ownership 100.000 New York Life Insurance Company NO EPISO 4 (GP) II Sarl LLUX. NIA Tristan Capital Partners LLP Ownership 100.000 New York Life Insurance Company NO									GBR	NΙΔ	FPISO 3 GP LIP	Ownership	100 000	New York Life Insurance Company	NO	
EPISO 3 L.P	····							opportunities v 🗀				omioi sirip		TOTA LITE INSULATION COMPANY	١٧٠	1
EPISO 3 Luxembourg Holding S.a.r.ILUXNIA EPISO 3 L.P	1							EPISO 3 L.P.	GBR	NIA		Ownership		New York Life Insurance Company	NO	
EPISO 3 Wave Holding S.a.r.I										NIA						
EPISO 4 (GP) II Sarī	[Ownership				
												•				
	[]							EPISO 4 Student Housing SCSp	-	NIA	EPISO 4 GP II SarI	Ownership		New York Life Insurance Company		

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											Type				
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						N			D. I. C.		(Ownership,	is		Is an	
						Name of Securities		D:	Relation-		Board,	Owner-		SCA	
		NIAIO				Exchange	N 6	Domi-	ship		Management,	ship		Filing	
~		NAIC	I.D.	F. 4		if Publicly Traded	Names of	ciliary	to	Bissell Controlled	Attorney-in-Fact,	Provide	LIIII aanta Oorata III aa	Re-	
Group	One we Manage	Company	ID	Federal RSSD	CIK	(U.S. or	Parent, Subsidiaries Or Affiliates	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	KSSD	CIK	International)		tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	
							EPISO 4 (GP) LLP	GBR	NI A	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N0	
							European Property Investors Special Opportunities 4 LP	GBR	NIA	EPISO 4 GP LLP	Ownership		New York Life Insurance Company	NO	
							opportunities 4 Li	ubi1		European Property Investors Special	Owner Sirrp		. New Tork Life Hisurance company	140	
							EPISO 4 Caeser Holding Sarl	GBR	NI A	Opportunities 4 LP	Ownership		New York Life Insurance Company	NO	
							Trophy Value Added Fund	ITA	NI A	EPISO 4 Caeser Holding Sarl	Ownership	74.150	. New York Life Insurance Company		
										European Property Investors Special					
							EPISO 4 Luxembourg Holding Sarl	LUX	NI A	Opportunities 4 LP	Ownership		. New York Life Insurance Company	NO	
							EP Office 1 Spzzo	P0L	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 2 Spzzo	P0L	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Retail Spzoo	P0L	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Apartments Spzoo	P0L	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	.
							EP Hotel Spzoo	P0L	NI A	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		
							EPISO 4 Seed Sarl	LUX	NI A	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	NI A	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	NI A	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	NI A	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	NI A	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 France Investments Sarl	LUX	NI A	EPISO 4 Luxembourg Holding Sarl	Ownership	90.000	. New York Life Insurance Company	NO	
							OPPCI EPISO 4 France Investments	FRA	NI A	EPISO 4 France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SAS VDF	FRA	NI A	OPPCI EPISO 4 France Investments	Ownership	100.000	New York Life Insurance Company	NO	
							SCI VDF	FRA	NI A	SAS VDF	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Switch Holding S.a.r.l.	LUX	NI A	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							E4 Switch Norway AS	NOR	NI A	EPISO 4 Switch Holding S.a.r.I.	Ownership	80.000	. New York Life Insurance Company	N0	
							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.I.	LUX	NIA	EPISO 4 Pilgrim Holding S.a.r.l	Ownership	100.000	New York Life Insurance Company	N0	· · · · · · · · · · · · · · · · · · ·
							TB Property (Plymouth) Limited	GBR	NIA	TP Property S.a.r.I.	Ownership	100.000	New York Life Insurance Company	N0	
							TB Property Developments (Plymouth) Limited	GBR	NIA	TP Property S.a.r.I.	Ownership	100.000	New York Life Insurance Company	N0	
							EPISO 4 Lynx Holding S.a.r.l.	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.600	. New York Life Insurance Company	N0	
							EPISO 4 Lynx S.a.r.I.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	N0	
							EPISO 4 Lynx Marketing S.a.r.I.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	N0	
							CCP 5 Pool Partnership GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N0	
							CCP 5 Pool Partnership SLP	NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	N0	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	80.000	. New York Life Insurance Company	N0	
							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	N0	
			1				Curzon Capital Partners 5 Long-Life SCA	GBR	NIA	CCP 5 (GP) Sarl	Ownership		. New York Life Insurance Company	NO	
							3104V-31F	ubH	NIA	Curzon Capital Partners 5 Long-Life SCA	owner snip		. INEW TOTK LITE THISUTANCE COMPANY	NU	
			1				CCP 5 Jersey Fragco 1 Limited	NJ	NI A	SICAV-SIF	Ownership		. New York Life Insurance Company	NO	
							S. S Soros, Fragos i Elimitos			Curzon Capital Partners 5 Long-Life SCA			7011 ZOTA ETTO THOUTAINOC COmpany		
l			l				CCP 5 Jersey Fragco 2 Limited	NJ	NIA	SICAV-SIF	Ownership	100.000	. New York Life Insurance Company	NO	
1]			1				, ,			Curzon Capital Partners 5 Long-Life SCA	1				
1		l	l				CCP 5 Jersey Fragco 3 Limited	NJ	NI A	SICAV-SIF	Ownership	100.000	. New York Life Insurance Company	NO	

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											(Ownership,	is		Is an	ı l
						Name of Securities			Relation-		Board.	Owner-		SCA	ı l
						Exchange		Domi-	ship		Management,	ship		Filing	ı l
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	ı l
Group		Company	ID	Federal		(U.S. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	ı l
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
					-					Curzon Capital Partners 5 Long-Life SCA	,	10.90		(1001110)	$\overline{}$
l							CCP 5 Jersey Fragco 4 Limited	NJ	NI A	SICAV-SIF	Ownership		. New York Life Insurance Company	NO	1
										Curzon Capital Partners 5 Long-Life SCA			,		ı l
							CCP 5 Jersey Fragco 5 Limited	NJ	NI A	SICAV-SIF	Ownership		New York Life Insurance Company	NO	
										Curzon Capital Partners 5 Long-Life SCA					ı l
							CCP 5 Jersey Fragco 6 Limited	NJ	NI A	SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	1
										Curzon Capital Partners 5 Long-Life SCA					ı l
							CCP 5 Jersey Fragco 7 Limited	NJ	NI A	SICAV-SIF	Ownership		New York Life Insurance Company	NO	1
							CCP 5 Jersey Fragco 8 Limited	NJ	NI A	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership		New York Life Insurance Company	NO	ı l
							CCP 5 Jersey Fragco 8 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA	Ownersnip		. New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 9 Limited	NJ	NI A	SICAV-SIF	Ownership		. New York Life Insurance Company	NO	ı l
							Col 3 dersey rraged 9 Elimited	140		Curzon Capital Partners 5 Long-Life SCA	Owner Sirrp		. INEW TOTK LITE HISUTATICE COMPANY	١٧٥	1
							CCP 5 Jersey Fragco 10 Limited	NJ	NI A	SICAV-SIF	Ownership		New York Life Insurance Company	NO	ı l
							0.0000000000000000000000000000000000000			Curzon Capital Partners 5 Long-Life SCA			Total Control Company		ı
							CCP 5 Jersey Fragco 11 Limited	NJ	NIA	SICAV-SIF	Ownership		New York Life Insurance Company	NO	l
										Curzon Capital Partners 5 Long-Life SCA			,		ı l
							CCP 5 Long-Life Luxembourg S.á.r.I	LUX	NI A	SICAV-SIF	Ownership		New York Life Insurance Company	NO	
							CCP 5 LL GP SarI	LUX	NI A	Tristan Capital Partners LLP	Ownership		. New York Life Insurance Company	NO	1
							Curzon Capital Partners 5 Long Life SCSp	LUX	NI A	CCP 5 LL GP Sarl	Ownership		. New York Life Insurance Company	NO	1
							EPISO 5 Incentive Partners GP Limited	NJ	NI A	Tristan Capital Partners LLP	Ownership		New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners SLP	NJ	NI A	EPISO 5 Incentive Partners GP Limited	Ownership		. New York Life Insurance Company	NO	1
							EPISO 5 (GP) Sarl	LUX	NI A	Tristan Capital Partners LLP	Ownership		. New York Life Insurance Company	NO	1
							European Property Investors Special								ı l
							Opportunities 5 LP	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
										European Property Investors Special					ı l
							EPISO 5 Luxembourg Holding S.a.r.l.	LUX	NI A	Opportunities 5 LP	Ownership		New York Life Insurance Company	NO	1
							EPISO 5 Portfolio GP S.a.r.l.	LUX	NI A	EPISO 5 Luxembourg Holding S.a.r.I	Ownership		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	N0	
							Sterling Square Holdings S.a.r.l.	LUX	NI A	EPISO 5 Silver JV SCSp	Ownership		New York Life Insurance Company	NO	
							European Property Investors Special	LUX	NI A	EPISO 5 (GP) Sarl	Ownership		N V I I I O	NO	ı l
							Opportunities 5 SCSp-SICAV-SIF		NIA	EPISO 5 (GP) Sari	Ownership		New York Life Insurance Company	NO	
							EPISO 5 Co-Investment SCSp	LUX	NIA	Tristan Capital Partners LLP	**************************************		New York Life Insurance Company		
							EPISO 6 (GP) S.a.r.I	LUX	NIA	EPISO 6 (GP) LLP	Ownership		New York Life Insurance Company	NO	
								LUX	NIA	ETIOU 0 (GT) LLT	Ownersnip		New York Life Insurance Company	NU	ı ·····
							European Property Investors Special Opportunities 6 SCSp SICAV-SIF	LUX	NI A	EPISO 6 (GP) LLP	Ownership		New York Life Insurance Company	NO	ı l
							opportunities o goop story-sir		NIA	European Property Investors Special	omidi silip		The TOTA LITE INSULANCE COMPANY	INU	
I I					l		EPISO 6 UK Investment Holdings Limited	GBR	NI A	Opportunities 6 SCSp SICAV-SIF	Ownership	64.000	. New York Life Insurance Company	NO	I I
							EPISO 6 Pegasus Holding Limited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	64.000	. New York Life Insurance Company	NO	ı
		1					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	NI A	Pegasus Affordable Housing LLP (UK)	Ownership	62.000	. New York Life Insurance Company	NO	1
							Zen Housing Limited	GBR	NI A	Pegasus Affordable Limited (UK)	Ownership	62.000	. New York Life Insurance Company	NO	
		1					EPISO 6 Waterfall Top Holdings Lmited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership		New York Life Insurance Company	NO	I
							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		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		New York Life Insurance Company	NO	
							Phoenix Core Propos Limited		NIA	Phoenix Core Holdco Limited	Ownership		New York Life Insurance Company	NO	
							THOSH A COLE LINDED FINITER		NIA	Phoenix Core Propos LimitedPhoenix Core Propos Limited (UK) - GP	omidialilp		The TOTA LITE INSULANCE COMPANY	INU	
1				l	1		Cody TP Management Company Limited		NI A	Guarantor	Ownership		. New York Life Insurance Company	NO	I
		1		1	1		1000, 17 management company Elimited	,	,		1 v v i v i i i p		. 1.10. TOTA ETTO THOUTAING COMPANY		

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											Type	If		'	
											of Control	Control		'	
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Code	Group Name	Code	Number	KOOD	CIK	international)	Of Allillates	tion	Entity	European Property Investors Special	Other)	lage	Entity(les)/Ferson(s)	(165/110)	├
							EPISO 6 Luxembourg Holding S.a.r.I.	LUX	NIA	Opportunities 6 SCSp	Ownership	100.000	New York Life Insurance Company	NO	
								LUX							
							Phoenix Development Holding S.a.r.I.		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 Development Holding S.a.r.I. (LUX)			l	l '	
							Phoenix DevCo S.a.r.I.		NIA		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	NI A	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.I.	LUX	NI A	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	NI A	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	NI A	EPISO 6 Luxembourg Holding Sarl	Ownership.	100.000	New York Life Insurance Company	NO	J
							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	NI A	EPISO 6 Romeo 2 Holding Sarl	Ownership.	100.000	New York Life Insurance Company	NO	
							EPISO 6 Moomin Holding Sarl	LUX	NI A	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	Owner ship.	85.000	New York Life Insurance Company	NO	
								LUX			******			NO	
							EPISO 6 Siem Sarl		NIA	EPISO 6 Siem Holding Sarl	Ownership	100.000	New York Life Insurance Company		
							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.I. (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.I. (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.I. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							TAG Leipzig-Immobilien GmbH	LUX	NI A	EPISO 6 Emerald Holdings S.a.r.I. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico GP S.a.r.l	LUX	NI A	EPISO 6 Luxembourg Holding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico SCSp	LUX	NI A	Hella Acquico GP S.a.r.I	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Holding S.a.r.l.	LUX	NI A	EPISO 6 Luxembourg Holding S.a.r.I	Ownership	100.000	New York Life Insurance Company	NO	
				l		l	H Main Holding S.a.r.l.	LUX	NI A	Hella Holding S.a.r.l.	Ownership	96.000	New York Life Insurance Company	NO	
							H Main 1 S.a.r.l.	LUX	NI A	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 2 S.a.r.I.	LUX	NI A	H Main Holding S.a.r.l.	Ownership.	100.000	New York Life Insurance Company	NO	
							H Main 3 S.a.r.l.	LUX	NI A	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	
								LUX							
							H Main 6 S.a.r.l.		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	NI A	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	·····
							EPISO 6 Panther JV SLP	NJ	NI A	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	NI A	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	.
		l		l	l		QMK Pub Westminster Limited	GBR	NIA	Raag Hotels Limited	Ownership.	100.000	New York Life Insurance Company	NO	J
				l			RAAG OBS Limited	NJ	NIA	Raag Hotels Limited	Ownership.	100.000	New York Life Insurance Company	NO	1
							OMK OBS Limited	IRL	NIA	RAAG OBS Limited	Owner ship.	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	
								INJ							·····
							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	NI A	Raag Kensington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	

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Name of Security Part Control												Type	If			1
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Columber Columber							Name of Securities			Relation-			Owner-		SCA	1
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OK Lurspeel Street Limited																
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Sag fourth Part Limited Jill. M. M. Sag System Limited Johnson Starry Wart Holdings Limited Operation 1,000.00 No. 1,0																
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Mile Management Limited SSR Nik Rasp Hebel Limited Demorship 100,000 New York Life Insurance Contenty Nic Ni												**************************************				
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Tristan Income Plus Strategy One SSDs JUK. NIA. TIPS One GP Sarl 1000 000 New York Life Insurance Company 10.												*				
TIPS One Alpha P I Start J.U.K. N.M. Tristan Income Plus Strategy (ne SSS) Oneraria 1,00,000 Nev York Life Insurance Corposary N.O.																
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Curzon Capital Partners IV (GP) Limited CBR NIA. Tristan Capital Partners LIP Connership. 100,000 New York Life Insurance Company NO.												*				
CCP 5 PLIP CCP 5 PLIP CCP 5 PLIP CCP 5 POID Partnership CP Linited N.U. NIA. Tristan Capital Partners LIP Ownership.												**************************************				
CGP 5 Pool Partnership GP Limited												**************************************				
CCP 5 Pool Partnership SLP																
Tristan Capital Partners Asset Management Limited Limited Limited Limited Tristan Capital Partners Asset Management Limited Constituted Co																
Limited Limited									NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership		New York Life Insurance Company	NO	
Tristan Capital Partners Asset Management Top Spain, St. ESP. NIA. Limited Limited Limited Limited Limited Limited Ownership. Convership. Conver			1													
TCP SPAIN, SL								Limited	GBR	NI A		Ownership		New York Life Insurance Company	NO	
TCP France								TOD ODLING	-an				04.500			1
TCP France								TCP SPAIN, SL	ESP	NIA		Ownership	64.500	. New York Life Insurance Company	NO	
TCP NL BV TCP Poland Spolka z ograniczona odpowiedzialnoscia TCP Co-Investment (GP) S.á.r.I Tristan Capital Partners Asset Management Limited Ownership Owne								TOD France	CDD	NILA		O-marahi-	100 000	New York Life Incurence Commons	NO	1
TCP NL BV GBR. NI A Limited Ownership 100.000 New York Life Insurance Company NO. No.								TOP France	GBH	NIA		Ownersnip	100.000	New York Life Insurance Company	NO	
TCP Poland Spolka z ograniczona odpowiedzialnosciaPOL NIALimited								TOD NI BV	CRD	NIA		Ownership	100,000	Now York Life Incurance Company	NO	1
Odpowiedzialnoscia Odpowie											2	omor simp				
TCP Co-Investment (GP) S.á.r.I	l		l		l				P0L	NIA		Ownership		New York Life Insurance Company	NO	l l
TCP Co-Investment SCSp			l									**************************************				
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 No York Life Insurance Company NO New York Life Insurance											(, , , , , , , , , , , , ,			The state of the s		
EPISO 4 (GP) S.á.r.I			[DEU	NIA	TCP Incentive Partners (GP) S.á.r.I	Ownership		New York Life Insurance Company	NO	l l
			l							NIA		Ownership				l l
			l							NIA		Ownership			NO	l l
			l		l	l				NIA		Ownership				l l

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		-				·					Type	If		'-	'-
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	,
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	
Code	Gloup Name	Code	Number	ROOD	CIIX	international)	EPISO 4 Student Housing SCSp	LUX	NIA	Tristan (Holdings) Limited	Ownership	100.000	New York Life Insurance Company	NO	4
							Eriso 4 Student nousing sosp	LUX		New York Life Investment Management	Owner Sirrp		livew fork Life Hisurance company	NO	
							Ausbil Investment Management Limited	AUS	NI A	Holdings II International	Ownership	81.460	New York Life Insurance Company	NO	
							Ausbil Australia Ptv. Ltd.	AUS	NI A	Ausbil Investment Management Limited	Ownership		New York Life Insurance Company	NO	1 1
							Ausbil Asset Management Ptv. Ltd.	AUS	NI A	Ausbil Investment Management Limited	Ownership.		New York Life Insurance Company	NO	1 1
							Ausbil Global Infrastructure Ptv. Limited	AUS	NIA	Ausbil Investment Management Limited	Ownership	55.000	New York Life Insurance Company	NO	1 1
							Ausbil Investment Management Limited Employee			Address in the structure wand goment Entire ted	Office Strip.		lives fork Effe modifiance company		
							Share Trust	AUS	NI A	Ausbil Investment Management Limited	Ownership		New York Life Insurance Company	NO	
										New York Life Insurance and Annuity					1
							Ausbil Global SmallCap Fund	AUS	NI A	Corporation	Ownership	26.690	New York Life Insurance Company	NO	!
										New York Life Insurance and Annuity					
			.				Ausbil Long Short Focus Fund	AUS	NIA	Corporation	Ownership	22.800	New York Life Insurance Company	NO	
										New York Life Investment Management					
			56-2412827		0000914898		NYLIFE Distributors LLC	DE	NI A	Holdings LLC	Ownership		New York Life Insurance Company	NO	
				3663273			Huntsville NYL LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	NO	
							REEP-IND Forest Park NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	NO	!
							FP Building 4 LLC	DE	NI A	REEP-IND Forest Park NJ LLC	Ownership		New York Life Insurance Company	NO	!
							FP Building 1-2-3 LLC	DE	NI A	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N0	!
							FP Building 17, LLC	DE	NI A	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 20, LLC	DE	NI A	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Mantua Grove LLC	DE	NI A	REEP-IND Forest Park NJ LLC	Ownership		New York Life Insurance Company	NO	!
							FP Lot 1.01 LLC	DE	NI A	REEP-IND Forest Park NJ LLC	Ownership		New York Life Insurance Company	NO	!
							REEP-IND NJ LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	NO	
							NJIND JV LLC	DE	NI A	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	NO	!
I					l	l	NJIND Hook Road LLC	DE	NI A	NJIND JV LLC	Ownership		New York Life Insurance Company	NO	!
							NJIND Bay Avenue LLC	DE	NI A	NJIND JV LLC	Ownership		New York Life Insurance Company	NO	
							NJIND Bay Avenue Urban Renewal LLC	DE	NI A	NJIND JV LLC	Ownership		New York Life Insurance Company	NO	
							NJIND Corbin Street LLC	DE	NI A	NJIND JV LLC	Ownership		New York Life Insurance Company	NO	
			46-2951535 .				REEP-MF Cumberland TN LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	NO] ,
			20-1807159 .				Cumberland Apartments, LLC	TN	NI A	REEP-MF Cumber land TN LLC	Ownership		New York Life Insurance Company	NO	1
							REEP-MF Marina Landing WA LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	NO	
			1				REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	NO	1
							REEP-MF Woodridge IL LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	NO]
			1				REEP-RTL SASI GA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	NO	1
							REEP-RTL Bradford PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	NO	1
							5005 LBJ Tower LLC	DE	NIA	REEP-RTL CTC NY LLC	Ownership	97.000	New York Life Insurance Company	NO	1
			1				REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	NO	1
			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	1
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership		New York Life Insurance Company	NO	
			. 36-4852864 .				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership		New York Life Insurance Company	NO	1
			30-4852864				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
								DE	NIA		Ownership			NO	1
							REEP-OFC Mallory TN LLC	DE		NYLife Real Estate Holdings, LLC			New York Life Insurance Company		
							3665 Mallory JV LLC		NIA	REEP-OFC Mallory TN LLC	Ownership		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	NI A	REEP-MF Wynnewood PA LLC	Ownership		New York Life Insurance Company	NO	· ·····
							REEP-MU Fayetteville NC LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	NO	· ·····
							501 Fayetteville JV LLC	DE	NI A	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	

SCHEDULE Y

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											Type	If			1
											of Control	Control			1
											(Ownership,	is		Is an	1
						Name of Securities			Relation-		Board.	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Code	Group Name	Code	Nullibel	NOOD	CIN	international)				(5 -	7 /	, ,	
							501 Fayetteville Owner LLC	DE	NI A	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU SOUTH GRAHAM NC LLC	DE		ment en ment en ment en en en en en en en en en en en en en	Ownership		New York Life Insurance Company	NO	
							401 SOUTH GRAHAM JV LLC	DE		REEP-MU SOUTH GRAHAM NC LLC	Ownership		New York Life Insurance Company	NO	
							401 SOUTH GRAHAM OWNER LLC	DE		401 SOUTH GRAHAM JV LLC	Ownership		New York Life Insurance Company	NO	
							REEP-IND COMMERCE CITY CO LLC	DE		go, Lotato norumgo, LLo	Ownership		New York Life Insurance Company	NO	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE			Ownership		New York Life Insurance Company	NO	
							REEP-OFC Mass Ave MA LLC	DE		NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	NO	
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3582543				REEP-MARQUETTE FARMINGTON JV LLC	DE	NI A	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	NO	
			85-3602362				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NI A	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2888368				REEP-MF BELLEVUE STATION WA LLC	DE	NI A	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	1
			87-2917401				REEP-LP BELLEVUE STATION JV LLC	DE	NI A	REEP-MF BELLEVUE STATION WA LLC	Ownership	86 . 150	New York Life Insurance Company	NO	I
		l					REEP-HINES ENCLAVE POINT AZ LLC	DE	NI A	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	I
I		I	l	l			REEP-HINES ENCLAVE POINT JV LLC	DE			Ownership		New York Life Insurance Company	NO	ı
							REEP-MF WILDHORSE RANCH TX LLC	DE		NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	I I
			87-2917401				REEP-WP WILDHORSE RANCH JV LLC	DF			Ownership		New York Life Insurance Company	NO.	ı l
			20.7101				REEP-IND ROMULUS MI LLC	DF		New York Life Real Estate Holdings	Ownership		New York Life Insurance Company	NO.	ı
							REEP-NPD ROMULUS JV LLC	DE	NIA	REEP-IND ROMULUS MI LLC	Ownership	87.140	New York Life Insurance Company	NO.	ı
							REEP-ME SOUTH MAIN TX LLC	DF			Ownership		New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN JV LLC	DE		REEP-MF SOUTH MAIN TX LLC	Ownership		New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN OWNER LLC	DE		REEP-AO SOUTH MAIN JV LLC	Ownership		New York Life Insurance Company	INO	
							NEEP-AU SUUIN MAIN UNNER LLU	₽⊑	NI A	NEET-AU SUUIN MAIN JV LLC	owner strip	100.000	New fork Life Insurance Company	NU	·····
													1	1	1

Asterisk	Explanation
1 Contractual Client - Madison (apital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio.
2 Apogem Capital LLC owns 24.669	s of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.
3 Apogem Capital LLC owns 24.669	s of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.
4 Investment Pool - Investment p	ool 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 purs	suant to an investment management contract with Apogem Capital LLC, or affiliate, not through ownership of voting interests.
B Investment Pool - Investment p	ool 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 pure	suant to a management contract with NYL Investors LLC.
10 Ausbil Investment Management L	imited has sole authority over the management of the fund.
11 Investment Pool - Bankruptcy-i	emote special purpose investment pool vehicle for issuing notes.
12 Investment Pool - Investment p	pool of leveraged loans managed by Flatiron RR LLC, Manager Series.

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

PART 2 - SUMMART OF INSURER S TRANSACTIONS WITH ANT AFFICIATES												
1	2	3	4	5	6	7	8	9	10	11	12	13
						Income/						
						(Disbursements)						
					Purchases, Sales	Incurred in						Reinsurance
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/
NAIC					Loans, Securities, Real Estate.	Guarantees or Undertakings for	Management	(Disbursements) Incurred Under		Activity Not in the Ordinary Course of		(Payable) on Losses and/or
Company	ID	Names of Insurers and Parent,	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance		the Insurer's		Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
66915	13-5582869	New York Life Insurance Company (Parent) .		287,000,000	(467,828,241)	,a.co(o)	(597,618,199)	7 tg. 0000		(4, 153, 228, 650)	(3,805,819,954)	i ditorii (Lidoiiity)
	13-3044743									(1, 100, 220, 500)		
		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)	(10,000,000)		(2,011,020,000)	(203,646,600)	
81353	52-1530175			100,000,000			(90,688,095)				9,311,905	
	52-2206685	New York Life Investment Management					(00,000,000)					
	02 2200000	Holdings IIC					(97,422,664)			600,000,000	502,577,336	
	13-4081725	Holdings LLC		(10,000,000)			(1,104,541)			449,570,224	438,465,683	
	46-4293486	NYL Investors LLC	(175,000,000)								(255,662,784)	
	36-4715120	Madison Capital Funding LLC	(149,999,999)							6,015,714,729	5,865,714,730	
	23-1503749	Life Insurance Company of North America		(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		(200,000,000)						(200,0)		(555,512,125)
	10 2000000	NY	(28,000,000)				(66,547)				(28.066.547)	
		***	(20,000,000)				(00,011)				(20,000,011)	
			······									
9999999 Co	ntrol Totals								XXX			
							l		,,,,,	L	i i	

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

PART 3 - ULTIMATE CONTROL	LING PARTY AND LISTING OF O	IHER U.S. INS	UKANCI	E GROUPS OR ENTITIES UNDER	THAT ULTIMATE CONTROLLING F	'ARTY'S CON	IIROL
1	2	3	4	5	6	7	8
			Granted				Granted
			Disclaimer				Disclaimer
			of Control\				of Control\
			Affiliation of				Affiliation of
		Ownership	Column 2			Ownership	Column 5
		Percentage	Over			Percentage	Over
		Column 2 of	Column 1		U.S. Insurance Groups or Entities Controlled	(Column 5 of	Column 6
Insurers in Holding Company	Owners with Greater Than 10% Ownership	Column 1	(Yes/No)	Ultimate Controlling Party	by Column 5	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		NO	New York Life Insurance Company	N/A		
New York Life Group Insurance Company of NY	New York Life Insurance Company	100.000	NO		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.

questioi	5. 	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.	3. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?		
4.	Will an actuarial opinion be filed by March 1?	YES	
_		VEO	
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	
0.	Will all addited illiancial report be filed by durie 1:	ILO	
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES	
suppler specific	SUPPLEMENTAL FILINGS owing supplemental reports are required to be filed as part of your annual statement filing if your company is engaged in the type of business nent. However, in the event that your company does not transact the type of business for which the special report must be filed, your respond 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 whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions. MARCH FILING	nse of NO to the	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO	
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES	
		NO NO	
12.	12. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?		
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES	
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES	
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES	
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES	
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES	
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO	
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO	
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?	NO	

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?

N0

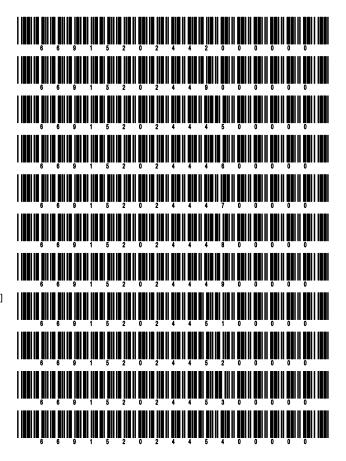
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

20.	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?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1? APRIL FILING	YES
37.		YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
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?	NO
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES
	Explanations:	
10.		
12.		
18. 19.		
20.		
21.		
22.		
24.		
25. 26.		
27.		
28.		
30.		
31.		
32. 33.		
39.		
41.		
42.		

Bar Codes:

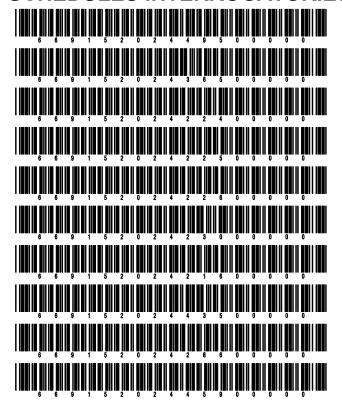
44. 47.

- 10. SIS Stockholder Information Supplement [Document Identifier 420]
- 12. Trusteed Surplus Statement [Document Identifier 490]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
- 24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]
- Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
- 26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
- 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]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 30. Medicare Part D Coverage Supplement [Document Identifier 365]
- 31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- 32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 33. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 39. Credit Insurance Experience Exhibit [Document Identifier 230]
- 41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]
- 42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]
- 44. Variable Annuities Supplement [Document Identifier 286]
- 47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]



OVERFLOW PAGE FOR WRITE-INS

Additional \	Nrite-ins	for Ass	ets I	Line 25	
--------------	-----------	---------	-------	---------	--

			Current Year		Prior Year
		1	2	3	4
				Net Admitted Assets	Net Admitted
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
2504.	Unearned reinsurance premium recoverable	84,715,531		84,715,531	
2505.	Collateral assignments	50,518,441		50,518,441	54,706,187
2506.	Federal employees' group life conversion pool fund	4,629,435		4,629,435	4,747,512
2507.	Administrative and other fees due and unpaid	2,468,491		2,468,491	4,017,634
2508.	Miscellaneous	63,329,103	63,329,100	3	
2509.	Amount due for undelivered securities	3,483,291	3,483,288	3	4
2510.	Overfunded pension and postretirement assets	967,989,013	967,989,013		
2511.	Suspense and clearing	151,048,571	151,048,571		
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,328,181,876	1,185,849,972	142,331,904	151,880,728

Additional Write-ins for Liabilities Line 25

		1	2
		Current Year	Prior Year
2504.	Obligations under structured settlement agreements	145,306,661	148,488,779
	Other payable		
2506.	Contingent liability	17,089,766	11,616,047
2507.	Liability for interest on claims	14,867,358	13,781,646
	Deferred gains liability		
2509.	Adjustment to agents' progress sharing plan liability	3,619,936	3,794,031
2510.	Reserves required on certain group annuity separate accounts	3,048,193	4,876,754
2511.	Deferred rent payable	(961,017)	(900,667)
	(Overfunded) unfunded postretirement obligations for employees and agents		
	Deferred liability rebate commission		
2597.	Summary of remaining write-ins for Line 25 from overflow page	(19,636,579)	49,070,322

Additional Write-ins for Summary of Operations Line 27

	•	1	2
		Current Year	Prior Year
2704.	Other expenses	2,040,916	4,437,966
2705.	Other deductions for reinsurance	1,166,272	2,658,103
2706.	Fines, penalties and fees from regulatory authorities	363,566	73,441
2797.	Summary of remaining write-ins for Line 27 from overflow page	3,570,754	7,169,510

Additional Write-ins for Summary of Operations Line 53

		1	2
		Current Year	Prior Year
5304.	Change in liability for pension benefits	71,663,185	(26,391,225)
5305.	Change in Special Reserves on Certain Group Annuity Contract	1,828,561	4,995,329
5306.	Other	40,507	23,042
5307.	Amortization of goodwill	(418,007,424)	(418,007,424)
5308.	Ceding commission		
5397.	Summary of remaining write-ins for Line 53 from overflow page	(344.475.171)	762.080.021

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

/ taaitioni	at Write ind for Exhibit of Noridamitted 7.63et3 Eine 25			
		1	2	3
				Change in Total
		Current Year Total	Prior Year Total	Nonadmitted Assets
		Nonadmitted Assets	Nonadmitted Assets	(Col. 2 - Col. 1)
2504.	Amount due for undelivered securities	3,483,288	144,764	(3,338,524)
2597.	Summary of remaining write-ins for Line 25 from overflow page	3.483.288	144.764	(3.338.524)

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

		1	2	3	4	5	6	7	8	9
									Other Lines of	YRT Mortality
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
2704.	IMR realized gain/loss ceding	2,040,916	2,040,916							
2705.	Other deductions for reinsurance	1,166,272	1,166,272							
2706.	Fines, penalties and fees from regulatory authorities	341,276	207,957	58, 177	3,543	6,399	65 , 199			
	Other expense	22.290	22.290	, , , , , , , , , , , , , , , , , , ,	,	, , , , , , , , , , , , , , , , , , ,				
	Summary of remaining write-ins for Line 27 from overflow page	3,570,754	3,437,436	58,177	3,543	6,399	65,199			

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 27

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
2704. Other deductions for reinsurance	1,166,272		1, 166, 272									
2705. Change in special reserves on certain group policies	730,487			730,487								
2706. Fines, penalties and fees from regulatory authorities	207,957		183,894	24,076							(12)	
2707. Other expense	22,290		22,290									
2797. Summary of remaining write-ins for Line 27 from overflow page	2,127,006		1,372,455	754,563							(12)	

Additional Write-ins for Analysis of Operations - Group Life Insurance Line 27

Additional write-ins for Analysis of Operations - Group Life insurance Line 27									
	1	2	3	4	5	6	7	8	9
						Variable Universal	Credit Life	Other Group Life	YRT Mortality
	Total	Whole Life	Term Life	Universal Life	Variable Life	Life	(d)	(a)	Risk Only
2704. Change in special reserves on certain group policies	(7,312,756)		(7,312,756)						
2797 Summary of remaining write-ins for Line 27 from overflow page	(7.312.756)		(7 312 756)						

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1. 2.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	873.274.774
	Cost paid/(consideration received) on additions:	
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	19,090,650
3.	Unrealized valuation increase/(decrease):	
	3.1 Section 1, Column 17(667, 130, 910)	
	3.2 Section 2, Column 19	(660,272,561)
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	(244,960,029)
6.	Considerations received/(paid) on terminations, Section 2, Column 15	(226,771,085)
7.	Amortization:	
	7.1 Section 1, Column 19	
	7.2 Section 2, Column 21	(2,854,035)
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	6 515 700
10	9.2 Section 2, Column 20	
10. 11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9) Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	
	SCHEDULE DB - PART B - VERIFICATION	
	Futures Contracts	
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(404 820)
	Book/Adjusted Carrying Value, December 31 of phor year (Line o, phor year)	(404,023)
2	Cumulative cash change (Section 1, Broker Name/Not Cash Deposits Featnets, Cumulative Cash Change Column)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
	Add:	
	Add: Change in variation margin on open contracts - Highly effective hedges:	
	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	
	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	
	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	
	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	
	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	
3.1	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	
3.1	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	
3.1	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	
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	
3.1	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	
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	
3.1	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	
3.1	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	
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 (1,538,224) 3.14 Section 1, Column 18, prior year (10,437,304) 8,899,080 8,899,080 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 (1,538,224) 3.24 Section 1, Column 19, prior year plus (10,437,304)	272,348
3.1	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	272,348
3.1 3.2 3.3 4.1	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	272,348
3.1 3.2 3.3 4.1	Add:	272,348
3.1 3.2 3.3 4.1	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	272,348
3.1 3.2 3.3 4.1	Add:	272,348
3.2 3.3 4.1 4.2	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	272,348
3.1 3.2 3.3 4.1 4.2	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	272,348
3.2 3.3 4.1 4.2	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	272,348
3.1 3.2 3.3 4.1 4.2	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	272,348
3.3 3.3 4.1 4.2 4.3 5.	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 3.14 Section 1, Column 18, current year minus 3.15 Section 1, Column 18, prior year	272,348
3.3 3.3 4.1 4.2 4.3 5.	Add: Change in variation margin on open contracts - Highly effective hedges: 3.11 Section 1, Column 15, current year minus	
3.3 3.3 4.1 4.2 4.3 5.	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 3.14 Section 1, Column 18, current year minus 3.15 Section 1, Column 18, prior year	

SCHEDULE DB - PART C - SECTION 1

		Donlinstins (C	thatia Asset\ T	nagation -	Replication	(Synthetic A	sset) Trans	actions Open as of Dece	ember 31 of Curr		of the Day	igation (Cumthod: - At) T	actions			
4	2	Replication (Syr	nthetic Asset) Tra	insactions 5	6	7	0	Components of the Replication (Synthetic Asset) Transactions Derivative Instrument(s) Open Cash Instrument(s) Held								
1	2	3	4	5	6	/	8				40		Instrument(s) Held	1 45	10	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
06051AB*2	Long Bond Replication	1.G	175.000.000	100,000	(2,817,885)	10/13/2023	10/17/2025	Bond Forward		(2.915.435)	761152-A*-8 .	RESMED INC	1.G		97,550	
06051AB*2	Long Bond Replication	1.G		100,000	97,211			Bond Forward			941848-E#-6 .	WATERS CORPORATION	2.B		97,211	
06051AB*2	Long Bond Replication	1.G		199.000	177,777			Bond Forward			736508-S@-2 .	PORTLAND GENERAL ELECTRIC COMPANY	1.F		177,777	
06051AB*2	Long Bond Replication	1.G		2,500,000	2,458,794			Bond Forward			294752-A@-9 .	EQUITY ONE INC	2.A			
06051AB*2	Long Bond Replication	1.G		895,302	868,530			Bond Forward			41242*-BK-7 .	HARDWOOD FUNDING LLC	1.G FE		868,530	
06051AB*2	Long Bond Replication	1.G		100,000	98,724			Bond Forward			49427R-B@-0 .	KILROY REALTY LP	2.B		98,724	
06051AB*2	Long Bond Replication	1.G		1,000,000	952,959			Bond Forward			57169*-AY-3 .	MARS INC	1.E		952,959	
06051AB*2	Long Bond Replication	1.G		408,000	364,488			Bond Forward			736508-S@-2 .	PORTLAND GENERAL ELECTRIC COMPANY	1.F	408,000	364,488	
06051AB*2	Long Bond Replication	1.G		3,000,000				Bond Forward			761152-A*-8 .	RESMED INC	1.G			
06051AB*2	Long Bond Replication	1.G		600,000	580,021			Bond Forward			910637-U*-6 .	THE UNITED ILLUMINATING COMPANY	1.G		580,021	
06051AB*2	Long Bond Replication	1.G		2,700,000	2,624,684			Bond Forward	.		941848-E#-6 .	WATERS CORPORATION	2.B		2,624,684	
06051AB*2	Long Bond Replication	1.G		800,000	751,627			Bond Forward			CO104@-AC-4 .	AIRBUS CANADA LP	1.F FE		751,627	
	· .			· ·	1							BROOKFIELD POWER NEW YORK FINANCE			1	
06051AB*2	Long Bond Replication	1.G		2,000,000	2,013,632			Bond Forward			11283#-AB-7 .	L.P.	2.B PL	2,000,000	2,013,632	
000544840			1		100						40055# 47/ 5	CLARION LION PROPERTIES FUND HOLDI	l.,		405	
06051AB*2	Long Bond Replication	1.G		200,000	193,779			Bond Forward			18055#-AX-0 .		2.A	200,000	193,779	
06051AB*2	Long Bond Replication	1.G		300,000	297,253			Bond Forward		• • • • • • • • • • • • • • • • • • • •	23357*-AB-7 .	DTE GAS COMPANY	1.F	300,000	297,253	
06051AB*2	Long Bond Replication	1.G		200,000	197,287			Bond Forward			28501*-AT-2 .	ELECTRIC TRANSMISSION TEXAS LLC	2.B	200,000	197, 287	
06051AB*2	Long Bond Replication	1.G		1,500,000				Bond Forward			294752-A@-9 .	EQUITY ONE INC	2.A			
06051AB*2	Long Bond Replication	1.G		300,000	289,315			Bond Forward			34502*-AB-8 .	FOOTBALL CLUB TERM NOTES 2032 INOS	1.F FE	300,000	289,315	
06051AB*2	Long Bond Replication	1 G		200.000	195.003			Bond Forward			34502@-AB-6 .	TOOTBREE GEOD TETM NOTED EGGE X III	1 F FF	200.000	195,003	
06051AB*2	Long Bond Replication	1 G		100.000	97 . 147			Bond Forward			41242*-BF-8 .	HARDWOOD FUNDING LLC	1 G FF		97 . 147	
06051AB*2	Long Bond Replication	1 G						Bond Forward			41242*-BK-7 .	HARDWOOD FUNDING LLC	1 G FF			
06051AB*2	Long Bond Replication	1.G		1.000.000	993.763			Bond Forward			42545#-AD-2 .	HENDRICKSON HOLDINGS LLC	2.0		993,763	
06051AB*2	Long Bond Replication	1.G		1.000.000	951,858			Bond Forward			46361*-AQ-9 .	THE IRVINE COMPANY LLC	1.E Z		951,858	
06051AB*2	Long Bond Replication	1 G		200,000	197 .447			Bond Forward			49427R-B@-0 .	KILROY REALTY LP	2 B		197,447	
06051AB*2	Long Bond Replication	1.G		8.000.000	7.761.128			Bond Forward			553530-A@-5 .	MSC INDUSTRIAL DIRECT CO INC	2.B YE	8.000.000	7.761.128	
06051AB*2	Long Bond Replication	1.G		300,000	296,487			Bond Forward			56081#-AQ-3 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	296,487	
06051AB*2	Long Bond Replication	1.G		300,000	298,892			Bond Forward			56081#-AT-7 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE		298,892	
06051AB*2	Long Bond Replication	1.G		328.660	318.388			Bond Forward			56081#-BC-3 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE	328.660	318,388	
06051AB*2	Long Bond Replication	1.G		600,000	580.771			Bond Forward			56081#-BF-6 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE		580.771	
06051AB*2	Long Bond Replication	1.G		2,000,000	1,957,754			Bond Forward			57169*-AX-5 .	MARS INC	1.E			
06051AB*2	Long Bond Replication	1.G		3,000,000	2,858,877			Bond Forward			57169*-AY-3 .	MARS INC	1.E			
06051AB*2	Long Bond Replication	1.G		1,500,000				Bond Forward			61201#-AA-3 .	MONTANA DAKOTA UTILITIES CO	1.G			
			1]		NEPTUNE REGIONAL TRANSMISSION	1			
06051AB*2	Long Bond Replication	1.G		542,775	565,069			Bond Forward	.		64079*-AD-4 .	SYSTEM LLC	1.F PL	542,775	565,069	
06051AB*2	Long Bond Replication	1.G		54,550	56,791			Bond Forward			64079*-AD-4 .	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	54,550	56,791	
06051AB*2	Long Bond Replication	1.G		118,511	123,379			Bond Forward			64079*-AD-4 .	SYSTEM LLC	1.F PL	118,511	123,379	
06051AB*2	Long Bond Replication	1.G		111,828	116,422			Bond Forward			64079*-AD-4 .	SYSTEM LLC	1.F PL	111,828	116,422	
06051AB*2	Long Bond Replication	1.G		113, 192	117,841			Bond Forward			64079*-AD-4 .	SYSTEM LLC	1.F PL		117,841	
06051AB*2	Long Bond Replication	1.G		114,556	119,261			Bond Forward			64079*-AD-4 .	SYSTEM LLCNEPTUNE REGIONAL TRANSMISSION	1.F PL	114,556	119,261	
06051AB*2	Long Bond Replication	1.G		114,556	119,261			Bond Forward			64079*-AD-4 .	SYSTEM LLC	1.F PL	114,556	119,261	
06051AB*2	Long Bond Replication	1.G		110,465	115,002			Bond Forward			64079*-AD-4 .	SYSTEM LLC	1.F PL		115,002	
06051AB*2	Long Bond Replication	1.G		110,465	115,002			Bond Forward	-	•••••	64079*-AD-4 .	SYSTEM LLC	1.F PL		115,002	
06051AB*2	Long Bond Replication	1.G	1	109.101	113.582		l	Bond Forward	. [l	64079*-AD-4 .	SYSTEM LLC	1.F PL		113.582	

SCHEDULE DB - PART C - SECTION 1

		D I' I' (0			Replication ((Synthetic As	sset) Trans	actions Open as of Dec	ember 31 of Curi		. (1) . D I	Conflor (O othor) Accord Too				
Replication (Synthetic Asset) Transactions 1 2 3 4 5 6 7 8								Components of the Replication (Synthetic Asset) Transactions Derivative Instrument(s) Open Cash Instrument(s) Held								
1	2	3	4	5	6	1	8				40		Instrument(s) Held	1 45	10	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
06051AB*2	Long Bond Replication	1.G		200.000	189,322			Bond Forward			645869-D*-6 .	NEW JERSEY NATURAL GAS CO	1.E		189,322	
06051AB*2	Long Bond Replication	1.G		1,000,000	992,361			Bond Forward			70432*-AA-9 .	PAYCHEX OF NEW YORK LLC	1.G		992,361	
06051AB*2	Long Bond Replication	1.G		100,000				Bond Forward			736508-S@-2 .	PORTLAND GENERAL ELECTRIC COMPANY	1.F		89,335	
06051AB*2	Long Bond Replication	1.G		800,000	787,911			Bond Forward			74170*-AE-9 .	PRIME PROPERTY FUND LLC	2.A	800,000	787,911	
06051AB*2	Long Bond Replication	1.G		600,000	590, 154			Bond Forward			74170*-AL-3 .	PRIME PROPERTY FUND LLC	2.A	600,000	590, 154	
06051AB*2	Long Bond Replication	1.G		1,800,000	1,718,948			Bond Forward			74170*-AM-1 .	PRIME PROPERTY FUND LLC	2.A		1,718,948	
06051AB*2 06051AB*2	Long Bond Replication	1.G		200,000	197, 109			Bond Forward		•••••	74264*-AC-0 . 74264*-AC-0 .	PRISA LHC LLC	1.G		197, 109	
06051AB*2	Long Bond Replication	1.G						Bond Forward			74264*-AD-8 .	PRISA LHC LLC	1.6			
06051AB*2	Long Bond Replication	1.G		1,000,000	959.912			Bond Forward			74264*-AD-8 .	PRISA LHC LLC	1.G	1,000,000	959,912	
20001110 2	20.9 Dona hoperoacton			1,000,000				Dona i or mara			TEOT NO U .	PROLOGIS TARGETED US LOGISTICS FUN		1,000,000		
06051AB*2	Long Bond Replication	1.G		2,000,000	1,921,912			Bond Forward			74340*-AC-8 .		1.G Z	2,000,000	1,921,912	
06051AB*2	Long Bond Replication	1.G		700,000	682,849			Bond Forward			761152-A*-8 .	RESMED INC	1.G	700,000	682,849	
06051AB*2	Long Bond Replication	1.G		300,000	299,412			Bond Forward			76169#-AL-7 .	REYES HOLDINGS LLC	1.G PL	300,000	299,412	
06051AB*2	Long Bond Replication	1.G		2,491,769				Bond Forward			798237-F#-5 .	SAN JOSE WATER	1.F			
06051AB*2	Long Bond Replication	1.G		700,000	668,355			Bond Forward		•••••	87305N-A#-5 .	TTX COMPANYTHE UNITED ILLUMINATING COMPANY	1.F Z	700,000	668,355	
06051AB*2 06051AB*2	Long Bond Replication	1.G		800,000	773,361			Bond Forward			910637-U*-6 . 941848-E#-6 .	WATERS CORPORATION	1.6	800,000		
06051AB*2	Long Bond Replication	1.U 1.G		1.000,000	966.596			Bond Forward			941848-E#-6 . F0164#-AD-4 .	AIR LIQUIDE FINANCE	1 E	1.000.000		
0003 IAB 2	Long Bond Reprication	1.0		1,000,000				bond for war d			1 0 104#-AD-4 .	ANGLIAN WATER SERVICES FINANCING P	1.1			
06051AB*2	Long Bond Replication	1.G		300,000	294,255			Bond Forward			G0369@-AW-6 .		1.G FE	300,000	294,255	
06051AB*2	Long Bond Replication	1.G		1,000,000				Bond Forward			G1744#-AM-0 .	CADOGAN ESTATES LIMITED	2.B		1,003,927	
06051AB*2	Long Bond Replication	1.G		4,000,000	3,923,287			Bond Forward			G20440-BC-8 .	COMPASS GROUP PLC	1.F	4,000,000	3,923,287	
06051AB*2	9	1.G		1,500,000	1,486,326			Bond Forward			G8228*-AD-4 .	SMITH & NEPHEW PLC	2.A Z			
06051AB*2	Long Bond Replication	1.G		1,600,000				Bond Forward			Q2107#-AL-0 .	CONTACT ENERGY LIMITED	2.B			
06051AB*2 06051AB*2		1.G		7,700,000				Bond Forward			Q3189*-AH-2 . Q3917#-AB-0 .	DEXUS FUNDS MANAGEMENT LTD FLINDERS PORT HOLDINGS	1.G 2.B FE		7,530,220	
	Long Bond Replication	1.6			1,084,700							FONTERRA COOPERATIVE GROUP LIMITED		, ,		
06051AB*2	Long Bond Replication	1.G						Bond Forward			Q3920#-AJ-8 .		1.G FE			
06051AB*2 06051AB*2	Long Bond Replication	1.G		900,000	860,037			Bond Forward		•••••	Q39710-AB-5 . Q87730-AF-5 .	GPT RE LTDSTOCKLAND TRUST MANAGEMENT LTD	1.G FE			
06051AB*2	Long Bond Replication	1.0						Bond Forward			41242*-AU-6 .	HARDWOOD FUNDING LLC	1.G FE			
06051AB*2	Long Bond Replication	1.0 1.6		10,000,000				Bond Forward			57169*-AY-3 .	MARS INC	1.0 FE			
06051AB*2		1.G		2,263,000				Bond Forward			736508-S0-2 .	PORTLAND GENERAL ELECTRIC COMPANY	1 F			
06051AB*2	Long Bond Replication	1.G		7,000,000	6,766,908			Bond Forward			910637-U*-6 .	THE UNITED ILLUMINATING COMPANY	1.G		6,766,908	
06051AB*2	Long Bond Replication	1.G		5,500,000	5,346,579			Bond Forward			941848-E#-6 .	WATERS CORPORATION	2.B		5,346,579	
06051AB*2	Long Bond Replication	1.G		2,004,290	1,879,068			Bond Forward			C0104@-AC-4 .	AIRBUS CANADA LP	1.F FE		1,879,068	
06051AB*2	Long Bond Replication	1.G		15,200,000	14,280,915			Bond Forward			C0104@-AC-4 .	AIRBUS CANADA LP	1.F FE		14,280,915	
06051AB*2	Long Bond Replication	1.G		10,700,000	10,224,881			Bond Forward			Q39710-AB-5 .	GPT RE LTD	1.G FE		10,224,881	
06051AB*2	Long Bond Replication	1.G		8,500,000				Bond Forward			Q5995#-AH-7 .	MERIDIAN ENERGY LTD	2.A			
06051AB*2 06051AB*2	Long Bond Replication	1.G		200,429	187,907			Bond Forward			C01040-AC-4 . Q39710-AB-5 .	AIRBUS CANADA LP	1.F FE	200,429		
06051AB*2		1.G		596.868	579.020			Bond Forward			41242*-BK-7 .	HARDWOOD FUNDING LLC	1.G FE		579.020	
06051AB*2	Long Bond Replication	1.G		1.000.000	952.959			Bond Forward			57169*-AY-3 .	MARS INC	1 F	1.000.000	952,959	
06051AB*2	Long Bond Replication	1.G		100,000				Bond Forward			736508-S0-2 .	PORTLAND GENERAL ELECTRIC COMPANY	1.F		89,335	
06051AB*2	Long Bond Replication	1.G		400,000	386,680			Bond Forward			910637-U*-6 .	THE UNITED ILLUMINATING COMPANY	1.G	400,000	386,680	
06051AB*2	Long Bond Replication	1.G		200,429	187,907			Bond Forward			CO104@-AC-4 .	AIRBUS CANADA LP	1.F FE		187,907	
06051AB*2	Long Bond Replication	1.G		1,200,000	1,127,441			Bond Forward			CO104@-AC-4 .	AIRBUS CANADA LP	1.F FE		1,127,441	
06051AB*2	Long Bond Replication	1.G		500,000	477,798			Bond Forward			Q39710-AB-5 .	GPT RE LTD	1.G FE	500,000	477,798	
06051AB*2	Long Bond Replication	1.G		100,000				Bond Forward			736508-S@-2 .	PORTLAND GENERAL ELECTRIC COMPANY	1.F		89,335	
06051AB*2	Long Bond Replication	1.6		900,000	860,037			Bond Forward			Q39710-AB-5 .	GPT RE LTD	1.G FE	900,000	860,037	
06051AB*2 06051AB*2	Long Bond Replication	1.G		2,500,000				Bond Forward			294752-A@-9 . 736508-S@-2 .	EQUITY ONE INC	2.A 1 F			
0009 IAB^2	Long bond Replication	1.0						bond rorward			130508-80-2.	PURILAND GENERAL ELECTRIC COMPANY	[I.F		1,333,774	

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

		Poplication (Syr	nthatic Assat) Tra	neactions	Replication (Syntnetic A	sactions Open as of December 31 of Current Year Components of the Replication (Synthetic Asset) Transactions										
Replication (Synthetic Asset) Transactions 1 2 3 4 5					6 7 8 Derivative Instrument(s) Open						Cash Instrument(s) Held						
,	2	NAIC	4	3	0	,	8	9	10	11	12	13	14	15	16		
Number	Description	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		
06051AB*2	Long Bond Replication	1.G		2,600,000				Bond Forward			761152-A*-8 .	RESMED INC	1.G				
06051AB*2	Long Bond Replication	. 1.G		3,900,000	3,830,468			Bond Forward			77519@-AQ-3 .	ROGERS GROUP INC	2.B				
06051AB*2 06051AB*2	Long Bond Replication Long Bond Replication	1.G		7,415,873				Bond Forward			C0104@-AC-4 . Q5995#-AH-7 .	AIRBUS CANADA LP	1.F FE				
06051AB*2	Long Bond Replication	1.G		500.000				Bond Forward			294752-A@-9 .	EQUITY ONE INC	2.4				
06051AB*2	Long Bond Replication	1.G		5,000,000	4,968,813			Bond Forward			42545#-AD-2 .	HENDRICKSON HOLDINGS LLC	2.4		4,968,81		
06051AB*2	Long Bond Replication	1.G		9,000,000				Bond Forward			45458*-BB-7 .	INDIANA-AMERICAN WATER CO	1.G Z	9,000,000	9,514,50		
06051AB*2	Long Bond Replication	1.G		200,000	197,447			Bond Forward			49427R-B@-0 .	KILROY REALTY LP	2.B		197,447		
06051AB*2	Long Bond Replication	1.G		1,000,000	970,141			Bond Forward			553530-A@-5 .	MSC INDUSTRIAL DIRECT CO INC	2.B YE		970, 14		
06051AB*2	Long Bond Replication	1.G		268,000	239,418			Bond Forward			736508-S@-2 .	PORTLAND GENERAL ELECTRIC COMPANY	1.F	268,000	239,418		
06051AB*2	Long Bond Replication	1.G		1,000,000	982, 171			Bond Forward			775190-AQ-3 .	ROGERS GROUP INC	2.B		982, 171		
06051AB*2	Long Bond Replication	1.G		1,200,000	1, 160,041			Bond Forward			910637-U*-6 .	THE UNITED ILLUMINATING COMPANY	1.G				
06051AB*2	Long Bond Replication	1.G	.	400,000	375,814			Bond Forward			CO1040-AC-4 .	AIRBUS CANADA LP	1.F FE	400,000	375,814		
06051AB*2	Long Bond Replication	1.G		500,000	481,507			Bond Forward			G73340-AA-1 .	RRPF ENGINE LEASING LIMITED	2.B FE	500,000	481,507		
06051AB*2	Long Bond Replication	1.G		1,500,000	1,493,741			Bond Forward			05279#-AH-2 .	AUTOLIV ASP INC	2.B FE		1,493,741		
06051AB*2	Long Bond Replication	1.G		700,000	689,489			Bond Forward			294752-A*-1 .	EQUITY ONE INC	2.A	700,000	689,489		
06051AB*2 06051AB*2	Long Bond Replication	1.G		1,000,000	983,518			Bond Forward			294752-A@-9 . 41242*-BK-7 .	EQUITY ONE INC	2.A 1 G FF		983,518		
06051AB*2	Long Bond Replication	1.G						Bond Forward			41242^-BK-7 . 49427R-B@-0 .	KILROY REALTY LP	1.6 FE				
06051AB*2	Long Bond Replication	1.G		2.000,000	1.905.918			Bond Forward			4942/H-B0-U . 57169*-AY-3 .	MARS INC	2.B	2.000.000			
06051AB*2	Long Bond Replication	1.G		1.300.000	1,905,918			Bond Forward			761152-A*-8 .	RESMED INC	1.5	1.300.000	1,905,918		
06051AB*2	Long Bond Replication	1 G		500,000	491,086			Bond Forward			775190-AQ-3 .	ROGERS GROUP INC	2 0		491,086		
06051AB*2	Long Bond Replication	1.6		600.000	580.021			Bond Forward			910637-U*-6 .	THE UNITED ILLUMINATING COMPANY	1 G		580.021		
06051AB*2	Long Bond Replication	1 G		1,200,000	1,166,526			Bond Forward			941848-E#-6 .	WATERS CORPORATION	2 B				
06051AB*2	Long Bond Replication	1.G		601,287	563,720			Bond Forward			C0104@-AC-4 .	AIRBUS CANADA LP	1.F FE		563,720		
06051AB*2	Long Bond Replication	1.G		2.000.000	1.879.068			Bond Forward			CO104@-AC-4 .	AIRBUS CANADA LP	1.F FE				
06051AB*2	Long Bond Replication	1.G		2,000,000	1,965,078			Bond Forward			Q5995#-AH-7 .	MERIDIAN ENERGY LTD	2.A				
06051AB*2	Long Bond Replication	1.G		1,100,000	1,081,870			Bond Forward			294752-A@-9 .	EQUITY ONE INC	2.A		1,081,870		
06051AB*2	Long Bond Replication	1.G		298,434	289,510			Bond Forward			41242*-BK-7 .	HARDWOOD FUNDING LLC	1.G FE		289,510		
06051AB*2	Long Bond Replication	1.G		100,000	98,724			Bond Forward			49427R-B@-0 .	KILROY REALTY LP	2.B	100,000	98,724		
06051AB*2	Long Bond Replication	1.G		129,000	115,242			Bond Forward			736508-S@-2 .	PORTLAND GENERAL ELECTRIC COMPANY	1.F	129,000	115,242		
06051AB*2	Long Bond Replication	1.G		700,000	682,849			Bond Forward			761152-A*-8 .	RESMED INC	1.G	700,000	682,849		
06051AB*2	Long Bond Replication	1.G		400,000	386,680			Bond Forward			910637-U*-6 .	THE UNITED ILLUMINATING COMPANY	1.G	400,000	386,680		
06051AB*2	Long Bond Replication	1.G		600,000	583,263			Bond Forward			941848-E#-6 .	WATERS CORPORATION	2.B	600,000	583,263		
06051AB*2	Long Bond Replication	1.G		1,600,000				Bond Forward			CO104@-AC-4 .	AIRBUS CANADA LP	1.F FE				
17305AC#8	Long Bond Replication	1 G		2,000,000	(18.107.687) (03/28/2023	03/26/2025	Bond Forward		(20.004.484)	153609-J#-0 .	CENTIAL HODGON GAO & ELECTRIC COM	2 4		1.896.797		
17305AC#8	Long Bond Replication	1 G		700.000	695,234	50/20/2020	00/20/2020	Bond Forward		(20,004,404)	82104#-AJ-8 .	SHEETZ INC	2 A 7		695,234		
17305AC#8	Long Bond Replication	1.G		1,400,000				Bond Forward			941848-F@-7 .	WATERS CORPORATION	2.B		1,347,884		
17305AC#8	Long Bond Replication	1.G		400,000	399,406			Bond Forward			Q6235#-AG-7 .	MIRVAC GROUP FINANCE LTD	1.G PL		399,406		
17305AC#8	Long Bond Replication	1.G	.	11,498,418	10,435,695			Bond Forward		ļ	29379V-CH-4 .	ENTERPRISE PRODUCTS OPERATING LLC	1.G FE		10,435,695		
												CENTERPOINT ENERGY RESOURCES CORPO					
17305AC#8	Long Bond Replication	1.G	.	7,000,000	7,020,943			Bond Forward			15189W-B*-0 .		1.G		7,020,943		
17305AC#8	Long Bond Replication	1.G		2,000,000	1,933,191			Bond Forward			F0164#-AD-4 .	AIR LIQUIDE FINANCE	1.F	2,000,000	1,933,191		
17305AC#8	Long Bond Replication	1.G		14,500,000	14,367,817			Bond Forward			G8228*-AD-4 .	SMITH & NEPHEW PLC	2.A Z		14,367,817		
17305AC#8	Long Bond Replication	1.G		14,000,000	13,890,657			Bond Forward			Q2107#-AL-0 .	CONTACT ENERGY LIMITEDFONTERRA COOPERATIVE GROUP LIMITED	2.B	14,000,000	13,890,657		
17305AC#8	Long Bond Replication	1.G	.	12,500,000	11,878,401			Bond Forward			Q3920#-AJ-8 .		1.G FE	12,500,000	11,878,401		
17305AC#8	Long Bond Replication	1.G	.	6,000,000	5,799,573			Bond Forward		ļ	F0164#-AD-4 .	AIR LIQUIDE FINANCE	1.F		5,799,573		
17305AC#8	Long Bond Replication	1.G	.	1,000,000	966,596			Bond Forward		ļ	F0164#-AD-4 .	AIR LIQUIDE FINANCE	1.F		966,596		
17305AC#8	Long Bond Replication	. 1.G		1,600,000				Bond Forward			Q87730-AF-5 .	STOCKLAND TRUST MANAGEMENT LTD	1.G FE		1,553,830		
17305AC#8	Long Bond Replication	1.G	·	300,000	297,957			Bond Forward		·····	82104#-AJ-8 .	SHEETZ INC	2.A Z		297,957		
17305AC#8	Long Bond Replication	. 1.G	.	1,000,000	966,596			Bond Forward		ļ	F0164#-AD-4 .	AIR LIQUIDE FINANCE	1.F		966,596		

SCHEDULE DB - PART C - SECTION 1

					Replication ((Synthetic A	sset) Trans	actions Open as of Dece	mber 31 of Curi						
		Replication (Syr	thetic Asset) Tra								of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		strument(s) Oper				Instrument(s) Held		
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
17305AC#8	Long Bond Replication	1.G		400,000	397,635			Bond Forward			N42810-BV-6 .	KONINKLIJKE VOPAK NV	2.B		397,635
17305AC#8	Long Bond Replication	1.G		1,000,000	992, 190			Bond Forward			Q2107#-AL-0 .	CONTACT ENERGY LIMITED	2.B		992, 190
17305AC#8	Long Bond Replication	1.G		9,000,000				Bond Forward			05332*-BJ-6 .	AUTOMOTIVE RENTALS INC CENTERPOINT ENERGY RESOURCES CORPO	2.A		
17305AC#8	Long Bond Replication	1.G		2,000,000	2,005,984			Bond Forward			15189W-B*-0 .		1.G		2,005,984
17305AC#8	Long Bond Replication	1.G		4,500,000	4,492,611			Bond Forward			42241@-AD-1 .	HEARST COMMUNICATIONS INC	1.G		4,492,611
17305AC#8	Long Bond Replication	1.G		1,100,000	1,095,937			Bond Forward			56081#-AT-7 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE		1,095,937
17305AC#8	Long Bond Replication	1.G		100,000	99,913			Bond Forward			864680-AG-7 .	SUEZ WATER RESOURCES LLC	1.F		99,913
17305AC#8	Long Bond Replication	1.G		1,000,000	1,003,763			Bond Forward			N73380-AC-5 .	RED ELECTRICA FINANCE B.V MOSIAC FOREST MANAGEMENT LTD	1.G		1,003,763
17305AC#8	Long Bond Replication	1.G		1,000,000	1,007,229			Bond Forward			C5847*-AB-9 .	PARTNERSHIP	2.A PL		
17305AC#8	Long Bond Replication	1.G		1,400,000	1,390,467			Bond Forward			82104#-AJ-8 .	SHEETZ INC	2.A Z		1,390,467
17305AC#8	Long Bond Replication	1.G		500,000	503,614			Bond Forward			C5847*-AB-9 .	PARTNERSHIP	2.A PL	500,000	503,614
17305AC#8	Long Bond Replication	1.G		4,000,000				Bond Forward			F0164#-AD-4 .	AIR LIQUIDE FINANCE	1.F		
17305AC#8	Long Bond Replication	1.G		4,000,000				Bond Forward		•••••	G8228*-AD-4 .	SMITH & NEPHEW PLC	2.A Z		3,963,536
17305AC#8	Long Bond Replication	1.G		1,800,000				Bond Forward		• • • • • • • • • • • • • • • • • • • •	N42810-BV-6 .	KONINKLIJKE VOPAK NV	2.B		1,789,356
17305AC#8	Long Bond Replication	1.G		400,000	394,700			Bond Forward			Q3977*-AA-3 .	GENESIS ENERGY LIMITED	2.A FE	400,000	394,700
17305AC#8	Long Bond Replication	1.G		1,000,000	998,516			Bond Forward			Q6235#-AG-7 . 82104#-AJ-8 .	MIRVAC GROUP FINANCE LTD	1.G PL 2 A 7		998,516
17305AC#8		1.G						Bond Forward			62104#-AJ-8 . G8228*-AD-4 .	SMITH & NEPHEW PLC	2.A Z	2.500,000	
		1.6										FONTERRA COOPERATIVE GROUP LIMITED		, ,	
17305AC#8	Long Bond Replication	1.G		750,000	712,704			Bond Forward			Q3920#-AJ-8 .		1.G FE	750,000	712,704
17305AC#8	Long Bond Replication	1.G		600,000	599, 109			Bond Forward			Q6235#-AG-7 .	MIRVAC GROUP FINANCE LTD	1.G PL	600,000	599, 109
17305AC#8 17305AD*1	Long Bond Replication	1.G		1,600,000 1,790,603	1,553,830 (36,543,444)	07/17/2023	07/18/2025	Bond Forward		(38.280.504)	Q8773@-AF-5 . 41242*-BK-7 .	STOCKLAND TRUST MANAGEMENT LTD HARDWOOD FUNDING LLC	1.G FE	1,600,000	
17305AD*1	Long Bond Replication	1.G		1,000,000	975,238	07/17/2023	077 107 2023	Bond Forward		(00,200,304)	422410-AJ-8 .	HEARST COMMUNICATIONS INC	1.012	1,000,000	975,238
17305AD*1		1.G		200,000	192, 173			Bond Forward			56081#-AY-6 .	MAJOR LEAGUE BASEBALL TRUST AMERICOLD REALTY OPERATING PARTNER	1.F FE	200,000	192, 173
17305AD*1	Long Bond Replication	1.G		1.900.000	1,882,501			Bond Forward			03063#-AA-2 .		2.B FE	1.900.000	
17305AD*1	Long Bond Replication	1.G		1,000,000	993,823			Bond Forward			031100-P*-5 .	AMETEK INC	2.A		993,823
17305AD*1	Long Bond Replication	1.G		10,000,000	9,948,600			Bond Forward			073096-A*-0 .	BAYPORT POLYMERS LLC	1.D PL		
17305AD*1	Long Bond Replication	1.G		300,000	296,549			Bond Forward			09951*-AJ-9 .	BORAL INDUSTRIES INC	2.B	300,000	296,549
17305AD*1	Long Bond Replication	1.G		400,000	380,942			Bond Forward			18055#-AY-8 .	CLARION LION PROPERTIES FUND HOLDI	2.A	400,000	380,942
17305AD*1	Long Bond Replication	1.G		500,000	483,859			Bond Forward			18055#-BD-3 .		2.A	500,000	483,859
17305AD*1	Long Bond Replication	1.G		1,200,000				Bond Forward			28501*-AW-5 .	ELECTRIC TRANSMISSION TEXAS LLC FOOTBALL CLUB TERM NOTES 2020-XI T	2.B	1,200,000	
17305AD*1	Long Bond Replication	1.G		400,000	382,310			Bond Forward			344900-AC-8 .	FOOTBALL CLUB TERM NOTES 2020-X1 T	1.F FE	400,000	382,310
17305AD*1	Long Bond Replication	1.G		100,000	95,578			Bond Forward			344900-AH-7 .	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	100,000	95,578
17305AD*1	Long Bond Replication	1.G		500,000	482, 192			Bond Forward			34502*-AB-8 .	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	500,000	482, 192
17305AD*1	Long Bond Replication	1.G		100,000	97,502			Bond Forward			34502@-AB-6 .		1.F FE		97,502
17305AD*1	Long Bond Replication	1.G		2,200,000				Bond Forward			353514-E*-9 .	FRANKLIN ELECTRIC CO INC	2.A Z		
17305AD*1	Long Bond Replication	1.G		328,660	318,388			Bond Forward			56081#-BC-3 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE		318,388
17305AD*1	Long Bond Replication	1.G		2,900,000	2,769,416			Bond Forward			74170*-AM-1 .	PRIME PROPERTY FUND LLC	2.A		2,769,416
17305AD*1	Long Bond Replication	1.G		800,000	767,930			Bond Forward			74264*-AD-8 .	PRISA LHC LLC	1.G		767,930
17305AD*1	Long Bond Replication	1.G		600,000	575,947			Bond Forward			74264*-AD-8 .	PRISA LHC LLC	1.G	600,000	575,947
17305AD*1	Long Bond Replication	1.G		1,000,000	993,823			Bond Forward			031100-P*-5 .	AMETEK INC	2.A		993,823
17305AD*1	Long Bond Replication	1.G		500,000	494,248			Bond Forward			09951*-AJ-9 .	BORAL INDUSTRIES INC	2.B		494,248
17305AD*1	Long Bond Replication	1.G	I	700.000	684.476			Bond Forward	1		28501*-AW-5 .	ELECTRIC TRANSMISSION TEXAS LLC	I 2.B	700.000	684 . 476

SCHEDULE DB - PART C - SECTION 1

					Replication	(Synthetic A	sset) Trans	actions Open as of Dece	ember 31 of Curi						
		Replication (Syr	nthetic Asset) Tra					5			of the Repl	cation (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held		
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
17305AD*1	Long Bond Replication	1 G		23.500.000	23.295.658			Bond Forward			27731#-AB-1 .	EASTGROUP PROPERTIES INC.	2.B		23.295.658
17305AD*1	Long Bond Replication	1.G		25,700,000	25,540,568			Bond Forward			353514-E*-9 .	FRANKLIN ELECTRIC CO INC	2.A Z	25,700,000	25,540,568
17305AD*1	Long Bond Replication	1.G		14,900,000	14,783,858			Bond Forward			45168D-A@-3 .	IDEXX LABORATORIES INC.	2.A Z	14,900,000	14,783,858
17305AD*1	Long Bond Replication	1.G		7,700,000	7,611,389			Bond Forward			74170*-AJ-8 .	PRIME PROPERTY FUND LLC	2.A		
												TPF EQUITY REIT OPERATING PARTNERS			
17305AD*1	Long Bond Replication	1.G		38,200,000	37,728,347			Bond Forward			87278*-AD-4 .		2.A		37,728,347
17305AD*1	Long Bond Replication	1.G		24,400,000	23,695,903			Bond Forward			Q8773@-AF-5 .	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	24,400,000	23,695,903
17305AD*1	Long Bond Replication	1.G		2,500,000	2,379,645			Bond Forward			46361*-AQ-9 .	THE IRVINE COMPANY LLC	1.E Z	2,500,000	2,379,645
17305AD*1	Long Bond Replication	1.G		600,000	567,967			Bond Forward			645869-D*-6 .	NEW JERSEY NATURAL GAS CO	1.E	600,000	567,967
17305AD*1	Long Bond Replication	1.G		1,000,000	963,061			Bond Forward			720186-E#-8 .	PIEDMONT NATURAL GAS COMPANY INC .	2.A		963,061
470054044		4.0		100.000	05.000			B 45 4			4005511 41/ 0	CLARION LION PROPERTIES FUND HOLDI	0.4	400.000	05 000
17305AD*1	Long Bond Replication	1.0		100,000	95,236			Bond Forward			18055#-AY-8 .	CLARION LION PROPERTIES FUND HOLDI	Z.M	100,000	95,236
17305AD*1	Long Bond Replication	1 G		200.000	193,544			Bond Forward			18055#-BD-3 .	CLANTON LION PROFERITES FOND HOLDT	2 4	200.000	193,544
17000/10 1	Long Bond Reprivation	1.0						Bond Tormara			1000011 22 0 .	FOOTBALL CLUB TERM NOTES 2020-XI T	2.//		
17305AD*1	Long Bond Replication	1.G		600,000	573,465			Bond Forward			344900-AC-8 .		1.F FE	600,000	573,465
												FOOTBALL CLUB TERM NOTES 2020-XI T			
17305AD*1	Long Bond Replication	1.G		200,000	191, 155			Bond Forward			344900-AH-7 .		1.F FE	200,000	191, 155
												FOOTBALL CLUB TERM NOTES 2032 TRUS			
17305AD*1	Long Bond Replication	1.G		200,000	192,877			Bond Forward			34502*-AB-8 .	FOOTBULL OLD TERM NOTES COOK A TR	1.F FE	200,000	192,877
17305AD*1				400.000	07.500			Bond Forward			045000 48 0	FOOTBALL CLUB TERM NOTES 2032-A TR	4 5 55	400.000	07.500
17305AD*1	Long Bond Replication	1.G		100,000	97,502			Bond Forward			345020-AB-6 .	THE IRVINE COMPANY LLC	1.F FE		97,502
		1.0						Bond Forward			46361*-AQ-9 .		1.E Z 1 F FF		475,929
17305AD*1 17305AD*1	Long Bond Replication	1.6		200,000	94,661			Bond Forward			56081#-AY-6 . 645869-D*-6 .	MAJOR LEAGUE BASEBALL TRUST NEW JERSEY NATURAL GAS CO	I.F FE		192, 173
17305AD*1	Long Bond Replication	1.G		500.000	483,407			Bond Forward			74170*-AK-5 .	PRIME PROPERTY FUND LLC	2 /		483,407
17305AD*1	Long Bond Replication	1.G		1,200,000				Bond Forward			74170 -AK-3 . 74170*-AM-1 .	PRIME PROPERTY FUND LLC	2.7	1,200,000	
17305AD*1	Long Bond Replication	1 G		500.000	501.964			Bond Forward			G1744#-AM-0 .	CADOGAN ESTATES LIMITED	2.A	500.000	501,964
17000AD 1	Long Bond Reprivation	1.0						Dona i oi wai a			GITTE AM O .	AMERICOLD REALTY OPERATING PARTNER	2.0		
17305AD*1	Long Bond Replication	1.G		300,000	297,237			Bond Forward			03063#-AA-2 .		2.B FE	300,000	297,237
17305AD*1	Long Bond Replication	1.G		1,000,000	993,823			Bond Forward			031100-P*-5 .	AMETEK INC	2.A	1,000,000	993,823
17305AD*1	Long Bond Replication	1.G		500,000	492,486			Bond Forward			038336-E@-8 .	APTARGROUP INC	2.0	500,000	492,486
												CLARION LION PROPERTIES FUND HOLDI			
17305AD*1	Long Bond Replication	1.G		100,000	95,236			Bond Forward			18055#-AY-8 .		2.A	100,000	95,236
												CLARION LION PROPERTIES FUND HOLDI			
17305AD*1	Long Bond Replication	1.G		100,000	96,772			Bond Forward			18055#-BD-3 .		2.A		96,772
17305AD*1	Long Bond Replication	1.G		100,000	98,644			Bond Forward			28501*-AT-2 .	ELECTRIC TRANSMISSION TEXAS LLC FOOTBALL CLUB TERM NOTES 2032 TRUS	2.B	100,000	98,644
17305AD*1	Long Bond Replication	1.G		200,000	192,877			Bond Forward			34502*-AB-8 .	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	200,000	192,877
17305AD*1	Long Bond Replication	1.G		100,000	97,502			Bond Forward			34502@-AB-6 .		1.F FE		97,502
17305AD*1	Long Bond Replication	1.G		1,000,000	951,858			Bond Forward			46361*-AQ-9 .	THE IRVINE COMPANY LLC	1.E Z	1,000,000	951,858
17305AD*1	Long Bond Replication	1.G		200,000	189,322			Bond Forward			645869-D*-6 .	NEW JERSEY NATURAL GAS CO	1.E		189,322
17305AD*1	Long Bond Replication	1.G		500,000	501,964			Bond Forward			G1744#-AM-0 .	CADOGAN ESTATES LIMITED	2.B	500,000	501,964
17305AD*1	Long Bond Replication	1.G		2,500,000	2,489,568			Bond Forward			05279#-AH-2 .	AUTOLIV ASP INC	2.B FE	2,500,000	2,489,568
17305AD*1	Long Bond Replication	1.G		2,000,000	1,976,993			Bond Forward			09951*-AJ-9 .	BORAL INDUSTRIES INC	2.B	2,000,000	1,976,993
17305AD*1	Long Bond Replication	1.G		37,000,000	38,042,013			Bond Forward			17858P-A*-2 .	CITY OF HOPE	1.F Z	37,000,000	38,042,013
		1	1									CLARION LION PROPERTIES FUND HOLDI	1		1
17305AD*1	Long Bond Replication	1.G		1,100,000	1,047,591			Bond Forward			18055#-AY-8 .		2.A		1,047,591
17305AD*1	Long Bond Replication	1.G		1,200,000				Bond Forward			28501*-AW-5 .	ELECTRIC TRANSMISSION TEXAS LLC	2.B		
17305AD*1	Long Bond Replication	1.G		4,400,000	4,372,704			Bond Forward			353514-E*-9 .	FRANKLIN ELECTRIC CO INC	2.A Z	4,400,000	4,372,704
17305AD*1	Long Bond Replication	1.G		4,476,508				Bond Forward			41242*-BK-7 .	HARDWOOD FUNDING LLC	1.G FE	4,476,508	
17305AD*1	Long Bond Replication	1.G		3,000,000				Bond Forward			422410-AJ-8 .	HEARST COMMUNICATIONS INC	1.6	3,000,000	2,925,714
17305AD*1	Long Bond Replication	[1.G		3,500,000				Bond Forward		L	450319-D*-6 .	ITC MIDWEST LLC	[1.F		

_					Replication	(Synthetic As	sset) Trans	actions Open as of Dec	ember 31 of Curi						
			nthetic Asset) Tra		_						of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held		
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
17305AD*1	Long Bond Replication	Description	Amount	2,900,000	2.769.416	Date	Date	Bond Forward	value	rali value	74170*-AM-1 .	PRIME PROPERTY FUND LLC	Description	2,900,000	2.769.416
17305AD*1	Long Bond Replication	1.0						Bond Forward			74170*-AM-1 . 74264*-AD-8 .	PRISA LHC LLC	1.6		
17305AD*1	Long Bond Replication	1 G		600.000	575.947			Bond Forward			74264*-AD-8 .	PRISA LHC LLC	1 G	600,000	575,947
17305AD*1	Long Bond Replication	1.G		14,000,000	14,088,984			Bond Forward			44929@-AJ-3 .	ICRE REIT HOLDINGS	2.B		14,088,984
												AMERICOLD REALTY OPERATING PARTNER			
17305AD*1	Long Bond Replication	1.G		4,000,000	3,963,160			Bond Forward			03063#-AA-2 .		2.B FE	4,000,000	
17305AD*1	Long Bond Replication	1.G		2,000,000				Bond Forward			031100-P*-5 .	AMETEK INC	2.A	2,000,000	
17305AD*1	Long Bond Replication	1.G		1,500,000				Bond Forward			038336-E*-0 . 038336-E@-8 .	APTARGROUP INC	2.C		
17305AD*1	Long Bond Replication	1.6		2,000,000				Bond Forward			038336-E0-8 . 09951*-AJ-9 .	BORAL INDUSTRIES INC	2.0		
1/309AD^1	Long Bond Replication	1.0						Bond Forward			U9931^-AJ-9 .	BROOKFIELD POWER NEW YORK FINANCE	2.b		
17305AD*1	Long Bond Replication	1.G		1,000,000	1,006,816			Bond Forward			11283#-AB-7 .	L.P	2.B PL		1,006,816
												CLARION LION PROPERTIES FUND HOLDI			
17305AD*1	Long Bond Replication	1.G		300,000	285,707			Bond Forward			18055#-AY-8 .	CLARION LION PROPERTIES FUND HOLDI	2.A	300,000	285,707
17305AD*1	Long Bond Replication	1.0		1,200,000	1,161,261			Bond Forward			18055#-BD-3 .	CLARION LION PROPERTIES FUND HOLDT	2 /		
17305AD*1	Long Bond Replication	1 G		200,000				Bond Forward			28501*-AW-5 .	ELECTRIC TRANSMISSION TEXAS LLC	2 R		1, 101, 201
17000/10 1	Long Bond Reprivation	1.0						bond for ward			20001 /111 0 .	FOOTBALL CLUB TERM NOTES 2020-XI T			100,000
17305AD*1	Long Bond Replication	1.G		200,000	191, 155			Bond Forward			34490@-AC-8 .		1.F FE	200,000	191, 155
												FOOTBALL CLUB TERM NOTES 2020-XI T			
17305AD*1	Long Bond Replication	1.G		100,000	95,578			Bond Forward			344900-AH-7 .	FOOTBULL OLUB TERM NOTES COSC TRUS	1.F FE		95,578
17305AD*1	Long Bond Replication	1.0		1.000.000	964.383			Bond Forward			34502*-AB-8 .	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	1.000.000	964,383
17303AD-1	Long Bond Reprication	1.0		1,000,000	904,303			bond Forward			34302"-AD-0 .	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE		904,303
17305AD*1	Long Bond Replication	1.G		200,000	195,003			Bond Forward			34502@-AB-6 .		1.F FE	200,000	195,003
17305AD*1	Long Bond Replication	1.G		5,200,000	5, 167, 741			Bond Forward			353514-E*-9 .	FRANKLIN ELECTRIC CO INC	2.A Z	5,200,000	5, 167, 741
17305AD*1	Long Bond Replication	1.G		1,790,603	1,737,060			Bond Forward			41242*-BK-7 .	HARDWOOD FUNDING LLC	1.G FE		1,737,060
17305AD*1	Long Bond Replication	1.G		1,000,000	975,238			Bond Forward			422410-AJ-8 .	HEARST COMMUNICATIONS INC	1.G		975,238
17305AD*1	Long Bond Replication	1.G		500,000	475,929			Bond Forward			46361*-AQ-9 .	THE IRVINE COMPANY LLC	1.E Z	500,000	475,929
17305AD*1	Long Bond Replication	1.G		300,000	288,259			Bond Forward			56081#-AY-6 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE		288,259
17305AD*1	Long Bond Replication Long Bond Replication	1.G		10,000,000	9,805,295			Bond Forward			57169*-AU-1 . 645869-D*-6 .	MARS INC	1.E		9,805,295 94,661
17305AD*1	Long Bond Replication	1.0		600.000	572,983			Bond Forward			74170*-AM-1 .	PRIME PROPERTY FUND LLC	1.E		
17305AD*1	Long Bond Replication	1.G		200,000	191,982			Bond Forward			74264*-AD-8 .	PRISA LHC LLC	1 G		191,982
17305AD*1	Long Bond Replication	1.G		100,000	95.991			Bond Forward			74264*-AD-8 .	PRISA LHC LLC	1.G	100.000	95,991
	<u> </u>											AMERICOLD REALTY OPERATING PARTNER			
17305AD*1	Long Bond Replication	1.G		7,800,000	7,728,161			Bond Forward			03063#-AA-2 .		2.B FE	7,800,000	7,728,161
17305AD*1	Long Bond Replication	1.G		1,000,000	993,823			Bond Forward			031100-P*-5 .	AMETEK INC	2.A		993,823
17305AD*1	Long Bond Replication	1.G		500,000	492,486			Bond Forward			038336-E@-8 .	APTARGROUP INC	2.C	500,000	492,486
17305AD*1	Long Bond Replication	1 G		2,400,000				Bond Forward			18055#-BD-3 .	OFFULION FION LUNGERITES LOND HOPDI	2 4		
17305AD*1	Long Bond Replication	1 G						Bond Forward			27731#-AB-1 .	EASTGROUP PROPERTIES INC.	2 B	1,500,000	
				1,000,000	1,300,007							FOOTBALL CLUB TERM NOTES 2020-XI T		1,000,000	1,400,007
17305AD*1	Long Bond Replication	1.G		1,000,000	955,776			Bond Forward			34490@-AC-8 .		1.F FE		955,776
												FOOTBALL CLUB TERM NOTES 2020-XI T	1		
17305AD*1	Long Bond Replication	1.G		200,000	191, 155			Bond Forward			34490@-AH-7 .	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	200,000	191, 155
17305AD*1	Long Bond Replication	1.6		700,000	675.068			Bond Forward			34502*-AB-8 .	FUUIDALL OLUB IERMI NUIES 2032 IRUS	1 5 55	700,000	675,068
17303AD 1	Long bond neprication	1.V			013,008			Dond I VI Wal U			U+JUZ -MD-0 .	FOOTBALL CLUB TERM NOTES 2032-A TR	1.1 1 1.1		
17305AD*1	Long Bond Replication	1.G		200,000	195,003			Bond Forward			34502@-AB-6 .		1.F FE	200,000	195,003
17305AD*1	Long Bond Replication	1.G		2,200,000				Bond Forward			353514-E*-9 .	FRANKLIN ELECTRIC CO INC	2.A Z	2,200,000	
17305AD*1	Long Bond Replication	1.G		1,000,000	975,238			Bond Forward			42241@-AJ-8 .	HEARST COMMUNICATIONS INC	1.G		975,238
17305AD*1	Long Bond Replication	1.G		4,000,000	4,025,424			Bond Forward			449290-AJ-3 .	ICRE REIT HOLDINGS	2.B	4,000,000	4,025,424
17305AD*1	Long Bond Replication	1.G		200,000	192, 173			Bond Forward			56081#-AY-6 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	192, 173
17305AD*1	Long Bond Replication	I 1.G	I	32.866	31.839			Bond Forward		L	56081#-BC-3 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE		31.839

SCHEDULE DB - PART C - SECTION 1 Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

		D !! !! (0			Replication	(Synthetic A	sset) Trans	actions Open as of Dec	cember 31 of Curi						
	1 0		nthetic Asset) Tra			-		D. J. C.			of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		e Instrument(s) Oper				Instrument(s) Held		
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
17305AD*1		Description	Amount	600.000	598.467	Date	Date		value	Fall Value	74170*-AC-3 .		Description		598.467
1/305AD*1	Long Bond Replication	1.6						Bond Forward			74170*-AC-3 . 74170*-AK-5 .	PRIME PROPERTY FUND LLC	2.A		,
17305AD*1	Long Bond Replication			1,200,000				Bond Forward			74170*-AK-5 . 74170*-AM-1 .	PRIME PROPERTY FUND LLC	2.A		193,36
17305AD*1	Long Bond Replication	1.6						Bond Forward			74170^-AM-1 . Q8773@-AE-8 .	STOCKLAND TRUST MANAGEMENT LTD	2.A		
		1.6		,								AMERICOLD REALTY OPERATING PARTNER	1.0 FE	,	
17305AD*1	Long Bond Replication	1.G		600,000	594,474			Bond Forward			03063#-AA-2 .		2.B FE	600,000	594,47
17305AD*1	Long Bond Replication	1.G		200,000	197,699			Bond Forward			09951*-AJ-9 .	BORAL INDUSTRIES INC	2.B	200,000	197,69
470051044				200.000	400 474			2 15			40055# 41/ 0	CLARION LION PROPERTIES FUND HOLDI			400.47
17305AD*1	Long Bond Replication	1.6		200,000	190,471			Bond Forward			18055#-AY-8 .	CLARION LION PROPERTIES FUND HOLDI	2.A	200,000	190,47
17305AD*1	Long Bond Replication	1.0		200.000	193.544			Bond Forward		1	18055#-BD-3 .	OLAHION LION FROFENITES FUND MULDI	2 /		193,54
17305AD*1	Long Bond Replication	1.0		100,000				Bond Forward		· · · · · · · · · · · · · · · · · · ·	28501*-AW-5 .	ELECTRIC TRANSMISSION TEXAS LLC	2 R		97.78
17 00 JAD 1	Long bollu nepritation	1.v						Dona i Ul Wal u			2000 I -AII-3 .	FOOTBALL CLUB TERM NOTES 2020-XI T	٠		
17305AD*1	Long Bond Replication	1 G		800.000	764.621			Bond Forward			34490@-AC-8 .		1 F FF		764,62
												FOOTBALL CLUB TERM NOTES 2020-XI T			34,02
17305AD*1	Long Bond Replication	1.G		200,000	191, 155			Bond Forward			34490@-AH-7 .		1.F FE	200,000	191, 15
												FOOTBALL CLUB TERM NOTES 2032-A TR			
17305AD*1	Long Bond Replication	1.G		100,000	97,502			Bond Forward			34502@-AB-6 .		1.F FE	100,000	97,502
17305AD*1	Long Bond Replication	1.G		800,000	795,037			Bond Forward			353514-E*-9 .	FRANKLIN ELECTRIC CO INC	2.A Z	800,000	795,037
17305AD*1	Long Bond Replication	1.G		100,000	95,991			Bond Forward			74264*-AD-8 .	PRISA LHC LLC	1.G	100,000	95,99°
17305AD*1	Long Bond Replication	1.G		100,000	95,991			Bond Forward			74264*-AD-8 .	PRISA LHC LLC	1.G	100,000	95,99°
3814900*4	Long Bond Replication	1.G	230,000,000	949,337	(14, 104, 738)	03/18/2024	03/19/2026	Bond Forward		(14,948,210)	00182E-BM-0 .		1.E FE		843,47
3814900*4	Long Bond Replication	1.G		3,500,000	3,513,661			Bond Forward			00182Y-AA-3 .	ANZ BANK NEW ZEALAND LTD	1.G FE		3,513,66
38149CC*4	Long Bond Replication	1.G		2,929,618	2,468,662			Bond Forward			00216L-AE-3 .	ASB BANK LTD	1.D FE	2,929,618	2,468,66
38149CC*4	Long Bond Replication	1.G		9,986,935	9,952,577			Bond Forward			05578A-E4-6 .	BPCE SA	1.E FE	9,986,935	9,952,57
38149CC*4	Long Bond Replication	1.G			927,542			Bond Forward			233851-EA-8 .	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE		927,54
38149CC*4	Long Bond Replication	1.G		9,756,331				Bond Forward			233851-EA-8 .	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	9,756,331	
38149CC*4	Long Bond Replication	1.G		6,248,830	6,282,205			Bond Forward			24422E-WR-6 .	JOHN DEERE CAPITAL CORP	1.E FE	6,248,830	6,282,20
3814900*4	Long Bond Replication	1.G		894,828	806,353			Bond Forward			25243Y-BB-4 .	DIAGEO CAPITAL PLC	1.G FE		806,35
38149CC*4	Long Bond Replication	1.G		2,289,608	2,060,679			Bond Forward			25243Y-BB-4 .	DIAGEO CAPITAL PLC	1.G FE		2,060,67
38149CC*4	Long Bond Replication	1.G			1,007,941			Bond Forward			25243Y-BB-4 .	DIAGEO CAPITAL PLC	1.G FE		1,007,94
38149CC*4	Long Bond Replication	1.G		5,364,537	5,347,652			Bond Forward			46849L-UY-5 .		1.F FE		5,347,65
38149CC*4	Long Bond Replication	1.G		66,114	63,357			Bond Forward		ļ	69353R-FG-8 .	PNC BANK NATIONAL ASSOCIATION	1.F FE		63,35
38149CC*4	Long Bond Replication	1.G		214,870	205,910			Bond Forward		[69353R-FG-8 .	PNC BANK NATIONAL ASSOCIATION	1.F FE	214,870	205,910
38149CC*4	Long Bond Replication	1.G		1,999,886	1,916,489			Bond Forward			69353R-FG-8 .	PNC BANK NATIONAL ASSOCIATION	1.F FE		1,916,48
38149CC*4	Long Bond Replication	1.G		30,090,000	29,782,621			Bond Forward		ļ	74977R-DR-2 .	COOPERATIEVE RABOBANK UA	1.G FE	30,090,000	29,782,62
38149CC*4	Long Bond Replication	1.G		7,537,997	7,089,595			Bond Forward			76720A-AP-1 .	RIO TINTO FINANCE (USA) PLC	1.F FE		7,089,59
38149CC*4	Long Bond Replication	1.G		275,293	250,221			Bond Forward			76720A-AP-1 .	RIO TINTO FINANCE (USA) PLC	1.F FE	275,293	250,22
38149CC*4	Long Bond Replication	1.G		11,656	10,936			Bond Forward		[808513-BW-4 .	CHARLES SCWHAB CORPORATION	1.F FE		10,93
38149CC*4	Long Bond Replication	1.G		67,029	62,891			Bond Forward			808513-BW-4 .	CHARLES SCWHAB CORPORATION	1.F FE		62,89
38149CC*4	Long Bond Replication	1.G		524, 106	491,534			Bond Forward			808513-BW-4 .	CHARLES SCWHAB CORPORATION	1.F FE		491,53
38149CC*4	Long Bond Replication	1.G		91,149	85,484			Bond Forward		ļ	808513-BW-4 .	CHARLES SCWHAB CORPORATION	1.F FE		85,48
38149CC*4	Long Bond Replication	1.G		1,709,043	1,602,830			Bond Forward			808513-BW-4 .	CHARLES SCWHAB CORPORATION	1.F FE		1,602,83
38149CC*4	Long Bond Replication	1.G		4,587,573				Bond Forward			89236T-JW-6 .	TOYOTA MOTOR CREDIT CORP	1.E FE	4,587,573	
38149CC*4	Long Bond Replication	1.G		1,697,962				Bond Forward			91324P-CY-6 .	UNITEDHEALTH GROUP INC	1.F FE		1,656,42
38149CC*4	Long Bond Replication	1.G		299,640	292,310			Bond Forward			91324P-CY-6 .	UNITEDHEALTH GROUP INC	1.F FE	299,640	292,31
38149CC*4	Long Bond Replication	1.G		449,461	438,465			Bond Forward			91324P-CY-6 .	UNITEDHEALTH GROUP INC	1.F FE	449,461	438,46
38149CC*4	Long Bond Replication	1.G		10,473,582	10,774,035			Bond Forward			00138C-AV-0 .	COREBRIDGE GLOBAL FUNDING	1.F FE	10,473,582	10,774,03
					, , ,					1		ANZ NEW ZEALAND (INTL) LTD (LONDON		, , , , ,	
38149CC*4	Long Bond Replication	I 1.G						Bond Forward		L	00182E-BU-2 .	B	1.E FE		8 . 233 . 05

SCHEDULE DB - PART C - SECTION 1

		D			Replication	(Synthetic A	sset) Trans	actions Open as of Dec	cember 31 of Curr		. (0 - 5 -	teritor (O ether) A DE			
		Replication (Sy	nthetic Asset) Tra			-	•	D. J. C.	1		of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8		Instrument(s) Open		40		Instrument(s) Held	1 15	10
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
	·											AMERICAN HONDA FINANCE CORPORATION	•		
38149CC*4	Long Bond Replication	. 1.G		6,215,080	6,302,657			Bond Forward			02665W-EM-9 .	AMERICAN HONDA FINANCE CORPORATION	1.G FE	6,215,080	6,302,657
38149CC*4	Long Bond Replication	. 1.G		2,597,898	2,587,512			Bond Forward			02665W-EM-9 .		1.G FE		2,587,512
38149CC*4	Long Bond Replication	. 1.G			1,990,515			Bond Forward			05578A-E4-6 .	BPCE SA	1.E FE		1,990,515
3814900*4	Long Bond Replication	. 1.G		20,010,000	20,674,064			Bond Forward			22535W-AJ-6 .	CREDIT AGRICOLE SA	1.G FE	20,010,000	20,674,064
38149CC*4	Long Bond Replication	. 1.6			6,870,691 8,420,471			Bond Forward			22535W-AJ-6 . 22535W-AJ-6 .	CREDIT AGRICOLE SA	1.G FE		
38149CC*4	Long Bond Replication	. 1.6						Bond Forward			22535W-AJ-6 . 22535W-AJ-6 .	CREDIT AGRICOLE SA	1.G FE		
3014900"4	Long Bond Reprication	. 1.0			6,200,490			DOIIU FOI WAI U			22000II-AU-0 .	MERCEDES-BENZ FINANCE NORTH AMERIC	1.u rc		6,200,490
38149CC*4	Long Bond Replication	. 1.G			8,015,678			Bond Forward			58769J-AL-1 .		1.F FE		8,015,678
38149CC*4	Long Bond Replication	. 1.G		7,990,000	7,936,220			Bond Forward			61747Y-FG-5 .	MORGAN STANLEY	1.E FE	7,990,000	7,936,220
38149CC*4	Long Bond Replication	. 1.G		5,440,000	5,682,390			Bond Forward			61747Y-FH-3 .	MORGAN STANLEY	1.E FE		5,682,390
38149CC*4	Long Bond Replication	. 1.G		5,288,981	5,336,155			Bond Forward			67021C-AU-1 .	NSTAR ELECTRIC CO	1.F FE		5,336,155
38149CC*4	Long Bond Replication	. 1.G						Bond Forward			693475-BR-5 .	PNC FINANCIAL SERVICES GROUP INC (1.G FE		
38149CC*4	Long Bond Replication	. 1.G		840,000	854,589			Bond Forward			693475-BR-5 .		1.G FE	840,000	854,589
38149CC*4	Long Bond Replication	. 1.G		1,899,892	1,820,665			Bond Forward			69353R-FG-8 .	PNC BANK NATIONAL ASSOCIATION	1.F FE		1,820,665
38149CC*4	Long Bond Replication	. 1.G		387,684	371,517			Bond Forward			69353R-FG-8 .	PNC BANK NATIONAL ASSOCIATION	1.F FE		371,517
38149CC*4	Long Bond Replication	. 1.G		119,287	114,313			Bond Forward			69353R-FG-8 .	PNC BANK NATIONAL ASSOCIATION	1.F FE	119,287	114,313
3814900*4	Long Bond Replication	. 1.6						Bond Forward			808513-BW-4 . 808513-BW-4 .	CHARLES SCWHAB CORPORATION	1.F FE		582,847
38149CC*4	Long Bond Replication	. 1.6						Bond Forward			808513-BW-4 . 808513-BW-4 .	CHARLES SCWHAB CORPORATION	1.F FE		1,719,543
38149CC*4	Long Bond Replication	1.G		8,880,000				Bond Forward			808513-CH-6 .	CHARLES SCHWAB CORPORATION (THE) .	1.F FE		9,329,418
38149CC*4	Long Bond Replication	1.G		7,860,816				Bond Forward			902613-BH-0 .	UBS GROUP AG	1.G FE	7,860,816	
38149CC*4	Long Bond Replication	. 1.G		8,400,000				Bond Forward			902613-BJ-6 .	UBS GROUP AG	1.G FE		
38149CC*4	Long Bond Replication	. 1.G		628,550	584,620			Bond Forward			91324P-CY-6 .	UNITEDHEALTH GROUP INC	1.F FE	628,550	584,620
38149CC*4	Long Bond Replication	. 1.G		2,097,483	2,046,169			Bond Forward			91324P-CY-6 .	UNITEDHEALTH GROUP INC	1.F FE		2,046,169
38149CC*4	Long Bond Replication	. 1.G		281,064	296,281			Bond Forward			808513-BW-4 .	CHARLES SCWHAB CORPORATION	1.F FE	281,064	296, 281
38149CC*4	Long Bond Replication	. 1.G		140,700	141,073			Bond Forward			10373Q-BW-9 .	BP CAPITAL MARKETS AMERICA INC	1.E FE	140,700	141,073
38149CC*4	Long Bond Replication	. 1.G		113,608	116,533			Bond Forward			539830-CA-5 .	LOCKHEED MARTIN CORPORATION	1.F FE	113,608	116,533
3814900*4	Long Bond Replication	. 1.G		200,000	201,360			Bond Forward			902613-BH-0 .	UBS GROUP AG	1.G FE		201,360
38149CC*4 89114PA*1	Long Bond Replication	. 1.G	125.000.000	199,283	201,327	01/23/2024	01/23/2026	Bond Forward		(9.157.548)	902613-BJ-6 . 151895-D@-5 .	UBS GROUP AG	1.G FE		201,327
89114PA*1	Long Bond Replication	1.G	125,000,000	5,000,000	4,850,705	01/20/2024	01/20/2020	Bond Forward		(0, 107, 040)	553530-A@-5 .	MSC INDUSTRIAL DIRECT CO INC	2.B YE	5,000,000	
89114PA*1	Long Bond Replication	. 1.G		800,000	774,362			Bond Forward			56081#-BF-6 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE		774,362
89114PA*1	Long Bond Replication	. 1.G		400,000	389,237			Bond Forward			56081#-BQ-2 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE		389,237
89114PA*1	Long Bond Replication	. 1.G		1,000,000	978,877			Bond Forward			57169*-AX-5 .	MARS INC	1.E		978,877
89114PA*1	Long Bond Replication	. 1.G		600,000	595,417			Bond Forward			70432*-AA-9 .	PAYCHEX OF NEW YORK LLC	1.G	600,000	595,417
89114PA*1	Long Bond Replication	. 1.G		900,000	885,231			Bond Forward			74170*-AL-3 .	PRIME PROPERTY FUND LLC	2.A	900,000	885,231
89114PA*1	Long Bond Replication	. 1.G		200,000	197 , 109			Bond Forward			74264*-AC-0 .	PRISA LHC LLC	1.G	200,000	197 , 109
89114PA*1	Long Bond Replication	. 1.G		300,000	295,664			Bond Forward			74264*-AC-0 .	PRISA LHC LLC	1.G	300,000	295,664
89114PA*1	Long Bond Replication	. 1.G		11, 195, 134	11,094,620			Bond Forward			90312*-AC-8 .	UNS GAS INC	1.G		11,094,620
89114PA*1	Long Bond Replication	. 1.G		23,000,000	22,620,909			Bond Forward			294752-A@-9 . 450319-B*-8 .	EQUITY ONE INC	2.A	23,000,000	22,620,909
89114PA*1	Long Bond Replication	. 1.G		2,750,000				Bond Forward			450319-B*-8 . 422410-AH-2 .	HEARST COMMUNICATIONS INC	1.5		2,680,344
89114PA*1	Long Bond Replication	. 1.G			963,662			Bond Forward			422410-AH-2 . 450319-B*-8 .	HEARST COMMUNICATIONS INC	1.0 1 F		963,662
89114PA*1	Long Bond Replication	. 1.G		200,000				Bond Forward			56081#-BF-6 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE		193,590
89114PA*1	Long Bond Replication	1.G		900,000	867,053			Bond Forward			74170*-AG-4 .	PRIME PROPERTY FUND LLC	1.G Z	900.000	
89114PA*1	Long Bond Replication	. 1.G		1,000,000	980,822			Bond Forward			G20440-BC-8 .	COMPASS GROUP PLC	1.F		980,822
89114PA*1	Long Bond Replication	. 1.G		1,700,000	1,662,516			Bond Forward			Q3189*-AH-2 .	DEXUS FUNDS MANAGEMENT LTD	1.G		
89114PA*1	Long Bond Replication	1.G		1.000.000	970.141	l		Bond Forward		l	553530-A@-5 .	MSC INDUSTRIAL DIRECT CO INC	2.B YE	1.000.000	970 . 141

SCHEDULE DB - PART C - SECTION 1

		Poplication (Com	nthetic Asset) Tra	naactiona	Replication (Synthetic As	set) Trans	actions Open as of Dece	ember 31 of Curi		of the Dani	ication (Synthetic Asset) Trans	nactions		
1	2	Replication (Syr	itnetic Asset) i ra	insactions 5	6	7	8	Derivativa	Instrument(s) Ones		or the Repl				
1	2	3	4	5	б	7	8	9	Instrument(s) Oper		40	Tasi	Instrument(s) Held	1 45	10
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
89114PA*1	Long Bond Replication	Description	Amount	100.000	98,489	Date	Date	Bond Forward	value	rali value	74170*-AE-9 .	PRIME PROPERTY FUND LLC	Description	100,000	98.489
89114PA*1	Long Bond Replication	I.G I G		500.000				Bond Forward			74170^-AE-9 . G1108#-AG-3 .	THE BRITISH LAND COMPANY PLC	2.A		
89114PA*1	Long Bond Replication	I G		500,000	491,331			Bond Forward			G4622#-AG-4 .	HOWARD DE WALDEN ESTATES LIMITED .	1 G		498, 127
89114PA*1	Long Bond Replication	1 G		1,000,000	995,346			Bond Forward			Q7724#-AF-5 .	POWERCO LIMITED	2 B FF		995,346
89114PA*1	Long Bond Replication	1.G		2.500.000	2.486.340			Bond Forward			03028P-C@-3 .	AMERICAN TRANSMISSION COMPANY	1.F	2.500.000	2,486,340
89114PA*1	Long Bond Replication	1.G						Bond Forward			42241@-AH-2 .	HEARST COMMUNICATIONS INC	1.G		
89114PA*1	Long Bond Replication	1.G		8,300,000				Bond Forward			45168D-B@-2 .	IDEXX LABORATORIES INC	2.A Z		
89114PA*1	Long Bond Replication 1	1.G		600,000	592,341			Bond Forward			49427R-B@-0 .	KILROY REALTY LP	2.B	600,000	592,34
89114PA*1		1.G		5,000,000	4,850,705			Bond Forward			553530-A@-5 .	MSC INDUSTRIAL DIRECT CO INC	2.B YE		4,850,705
89114PA*1		1.G		600,000	580,771			Bond Forward			56081#-BF-6 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	580,771
89114PA*1	Long Dona Hoper Gatron III	1.G		400,000	389,237			Bond Forward			56081#-BQ-2 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	389,237
89114PA*1	Long Bond Replication	1.G		2,300,000				Bond Forward			74170*-AE-9 .	PRIME PROPERTY FUND LLC	2.A		
89114PA*1	Long Bond Replication	1.G		1,400,000				Bond Forward			941848-F0-7 . Q7724#-AF-5 .	WATERS CORPORATION	2.B FE		
89114PA*1	Long Bond Replication	1.0		4.300,000				Bond Forward			03028P-09-3 .	AMERICAN TRANSMISSION COMPANY	1.F		
89114PA*1		1.G		4,300,000	4,276,504			Bond Forward			05279#-AH-2 .	AUTOLIV ASP INC	2.B FE		4,2/6,502
89114PA*1	Long Bond Replication	1 G		700.000	689.489			Bond Forward			294752-A*-1 .	EQUITY ONE INC	2 A		689,489
89114PA*1		1.G		1,000,000	983,518			Bond Forward			294752-A@-9 .	EQUITY ONE INC	2.A		983,518
89114PA*1	Long Bond Replication	1.G		1,000,000	963,662			Bond Forward			422410-AH-2 .	HEARST COMMUNICATIONS INC	1.G		963,662
89114PA*1		1.G		4,000,000	3,898,682			Bond Forward			450319-B*-8 .	ITC MIDWEST LLC	1.F	4,000,000	3,898,682
89114PA*1	Long Bond Replication 1	1.G		3,000,000	2,910,423			Bond Forward			553530-A@-5 .	MSC INDUSTRIAL DIRECT CO INC	2.B YE		2,910,423
89114PA*1	Long Bond Replication 1	1.G		100,000	96,795			Bond Forward			56081#-BF-6 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE		96,795
89114PA*1	Long Bond Replication1	1.G		300,000	291,927			Bond Forward			56081#-BQ-2 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	291,927
89114PA*1		1.G		1,000,000				Bond Forward			61201#-AA-3 .	MONTANA DAKOTA UTILITIES CO	1.G		
89114PA*1	Long Dona Hoper Gatron III	1.G		200,000	196,978			Bond Forward			74170*-AE-9 .	PRIME PROPERTY FUND LLC	2.A	200,000	196,978
89114PA*1	Long Bond Replication	1.G		900,000	867,053			Bond Forward			74170*-AG-4 .	PRIME PROPERTY FUND LLC	1.G Z	900,000	867,053
89114PA*1		1.G		400,000	393,436			Bond Forward			74170*-AL-3 .	PRIME PROPERTY FUND LLC	2.A	400,000	393,436
89114PA*1	Long Bond Replication	1.G		100,000	98,555			Bond Forward			74264*-AC-0 . 74264*-AC-0 .	PRISA LHC LLC	1.6		98,555
89114PA*1	Long Bond Replication	1.U		2.300.000				Bond Forward			74264^-AU-U . 761152-A*-8 .	RESMED INC	1.0	2.300.000	2.243.64
09114FA"1	Long Bond Reprication	1.0		2,300,000	2,243,047			Bolid Fol wal d			701132-A"-0 .	ANGLIAN WATER SERVICES FINANCING P	1.0		2,243,04
89114PA*1	Long Bond Replication	1.G		200,000	196, 170			Bond Forward			G0369@-AW-6 .		1.G FE	200,000	196, 170
89114PA*1	Long Bond Replication 1	1.G		2,000,000				Bond Forward			G1108#-AG-3 .	THE BRITISH LAND COMPANY PLC	1.F		1,965,322
89114PA*1	Long Bond Replication 1	1.G		1,500,000				Bond Forward			G20440-BC-8 .	COMPASS GROUP PLC	1.F		1,471,233
89114PA*1	Long Bond Replication1	1.G		3,500,000	3,486,890			Bond Forward			G4622#-AG-4 .	HOWARD DE WALDEN ESTATES LIMITED .	1.G	3,500,000	3,486,890
89114PA*1	Long Bond Replication1	1.G		3,400,000				Bond Forward			Q3189*-AH-2 .	DEXUS FUNDS MANAGEMENT LTD	1.G		
89114PA*1		1.G		500,000	497,673			Bond Forward			Q7724#-AF-5 .	POWERCO LIMITED	2.B FE	500,000	497,673
89114PA*1	Long Bond Replication	1.G		2,000,000				Bond Forward			Q91940-AC-1 .	TRANSPOWER NEW ZEALAND LIMITED	1.U		
89114PA*1	Long Dona Hoper Gatron III	1.G		10,500,000	10,606,680			Bond Forward			G73340-AQ-6 .	RRPF ENGINE LEASING LTD	2.B FE		10,606,680
89114PA*1 89114PA*1	Long Bond Replication	1.G		1,500,000	1,462,006			Bond Forward			450319-B*-8 . 61201#-AA-3 .	MONTANA DAKOTA UTILITIES CO	1.F	1,500,000	
89114PA*1	Long Bond Replication	1.U		2,000,000				Bond Forward			151895-D0-5 .	CENTERPOINT PROPERTIES TRUST	1.G 1 G FF		
89114PA*1		1.G		1.750.000				Bond Forward			450319-B*-8 .	ITC MIDWEST LLC	1.0 IE		1,705,673
89114PA*1	Long Bond Replication	1 G		200.000	193,590			Bond Forward			56081#-BF-6 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE		193,590
89114PA*1		1.G		500,000	511,717			Bond Forward			61201#-AA-3 .	MONTANA DAKOTA UTILITIES CO	1.G	500,000	511,717
89114PA*1		1.G		1,000,000	992,361			Bond Forward			70432*-AA-9 .	PAYCHEX OF NEW YORK LLC	1.G		992,36
89114PA*1	Long Bond Replication	1.G		1,700,000	1,637,766			Bond Forward			74170*-AG-4 .	PRIME PROPERTY FUND LLC	1.G Z		
89114PA*1	Long Bond Replication 1	1.G		200,000	196,718			Bond Forward			74170*-AL-3 .	PRIME PROPERTY FUND LLC	2.A	200,000	196,71
89114PA*1	Long Bond Replication 1	1.G		100,000	98,555			Bond Forward			74264*-AC-0 .	PRISA LHC LLC	1.G		98,555
89114PA*1	Long Bond Replication	1.G		100,000	99,913			Bond Forward			86468@-AG-7 .	SUEZ WATER RESOURCES LLC	1.F	100,000	99,913
89114PA*1	Long Bond Replication	1.G		100.000	98.085			Bond Forward			G0369@-AW-6 .	ANGLIAN WATER SERVICES I INANCING F	1.G FE		98,085
89114PA*1	Long Bond Replication			500.000	491.331			Bond Forward			G1108#-AG-3 .	THE BRITISH LAND COMPANY PLC	1 F	500.000	491,331

SCHEDULE DB - PART C - SECTION 1

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4	2 1	Replication (Syn	nthetic Asset) Tra		6	7	0	Domination I	Instrument/s\ O===		ot the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8		Instrument(s) Oper		40		Instrument(s) Held	1 45	10
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
89114PA*1	Long Bond Replication	1.6	7 0	1,000,000	980.822	Buto	2410	Bond Forward	Value	T dil Valdo	G2044@-BC-8 .	COMPASS GROUP PLC	1 F		980.822
89114PA*1	Long Bond Replication	1.G		500,000	498 , 127			Bond Forward			G4622#-AG-4 .	HOWARD DE WALDEN ESTATES LIMITED .	1 G	500.000	498 , 127
89114PA*1	Long Bond Replication	1 G		500,000	500,675			Bond Forward			G7332#-AG-8 .	RRPF ENGINE LEASING LIMITED	2 B FF		500,675
89114PA*1	Long Bond Replication	1 G		2,600,000	2,542,672			Bond Forward			Q3189*-AH-2 .	DEXUS FUNDS MANAGEMENT LTD	1 G		2,542,672
89114PA*1	Long Bond Replication	1 G		900.000				Bond Forward			Q9194@-AC-1 .	TRANSPOWER NEW ZEALAND LIMITED	1 D	900.000	
89114PA*1		1.G		200,000	195,589			Bond Forward			151895-D@-5 .	CENTERPOINT PROPERTIES TRUST	1.G FE	200,000	195,589
89114PA*1	Long Bond Replication	1.G		4.500.000	4.412.511			Bond Forward			45168D-B@-2 .	IDEXX LABORATORIES INC.	2.A Z	4.500.000	4,412,511
89114PA*1		1.G		1,000,000	970,141			Bond Forward			553530-A@-5 .	MSC INDUSTRIAL DIRECT CO INC	2.B YE		970, 141
89114PA*1	Long Bond Replication	1.G		400,000	387, 181			Bond Forward			56081#-BF-6 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE		387, 181
89114PA*1	Long Bond Replication	1.G		100,000	97,309			Bond Forward			56081#-BQ-2 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE		97,309
89114PA*1	Long Bond Replication	1.G		2,000,000				Bond Forward			57169*-AX-5 .	MARS INC	1.E		1,957,754
89114PA*1	Long Bond Replication	1.G		1,000,000	992,361			Bond Forward			70432*-AA-9 .	PAYCHEX OF NEW YORK LLC	1.G		992,361
89114PA*1	Long Bond Replication	1.G		1,000,000	984,889			Bond Forward			74170*-AE-9 .	PRIME PROPERTY FUND LLC	2.A		984,889
89114PA*1	Long Bond Replication	1.G		900,000	867,053			Bond Forward			74170*-AG-4 .	PRIME PROPERTY FUND LLC	1.G Z	900,000	867,053
89114PA*1	Long Bond Replication	1.G		400,000	393,436			Bond Forward			74170*-AL-3 .	PRIME PROPERTY FUND LLC	2.A	400,000	393,436
												ANGLIAN WATER SERVICES FINANCING P			
89114PA*1	Long Bond Replication	1.G		200,000	196, 170			Bond Forward			G0369@-AW-6 .		1.G FE	200,000	196, 170
89114PA*1	Long Bond Replication	1.G		300,000	293,384			Bond Forward			151895-D0-5 .	CENTERPOINT PROPERTIES TRUST	1.G FE	300,000	293,384
89114PA*1	Long Bond Replication	1.G		1,000,000	970,141			Bond Forward			553530-A@-5 .	MSC INDUSTRIAL DIRECT CO INC	2.B YE		970, 141
89114PA*1	Long Bond Replication	1.G		1,000,000	978,877			Bond Forward			57169*-AX-5 .	MARS INC	1.E		978,877
89114PA*1	Long Bond Replication	1.G		800,000	786,872			Bond Forward			74170*-AL-3 .	PRIME PROPERTY FUND LLC	2.A		786,872
89114PA*1	Long Bond Replication	1.G		3,000,000	2,924,011			Bond Forward			450319-B*-8 .	ITC MIDWEST LLC	1.F	3,000,000	2,924,011
949746L@8	Long Bond Replication	1.G	200,000,000	1,700,000	(21,730,273)	07/06/2023	07/08/2025	Bond Forward		(23,404,745)	294752-A*-1 .	EQUITY ONE INC	2.A		
949746L@8	Long Bond Replication	1.G		1,007,669	965,419			Bond Forward			720186-F*-1 .	PIEDMONT NATURAL GAS COMPANY INC . PROLOGIS TARGETED US LOGISTICS FUN	2.A		965,419
949746L@8	Long Bond Replication	1 G		3.000.000	2.882.868			Bond Forward			74340*-AC-8 .	THOUSAND THINGETED OF ECONOTION TON	1 G 7		2.882.868
949746L@8	Long Bond Replication	1 G		200.000	184.883			Bond Forward			74986@-BB-6 .	RREEF AMERICA REIT II INC	1 G		184,883
949746L@8	Long Bond Replication	1.G		1.400.000				Bond Forward			76169#-AL-7 .	REYES HOLDINGS LLC	1.G PL		
949746L@8	Long Bond Replication	1.G		1,200,000	1.145.751			Bond Forward			87305N-A#-5 .	TTX COMPANY	1.F Z	1.200.000	
949746L@8	Long Bond Replication	1.G		900,000	864,359			Bond Forward			88259#-AA-7 .	TEXAS NEW MEXICO POWER COMPANY	1.F	900,000	864,359
949746L@8	Long Bond Replication	1.G		1.100.000	1.083.482			Bond Forward			294752-A*-1 .	EQUITY ONE INC	2.A		1,083,482
949746L@8	Long Bond Replication	1.G		2.000.000	1.977.549			Bond Forward			83569C-A*-3 .	SONOVA HOLDING AG	2.A	2.000.000	1,977,549
949746L@8	Long Bond Replication	1.G		600,000	595,359			Bond Forward			97786#-AK-8 .	WOLSELEY CAPITAL INC	2.A FE		595,359
	· '			<u> </u>								MOSTAC FOREST MANAGEMENT LTD		<u>'</u>	
949746L@8	Long Bond Replication	1.G		1,000,000	1,007,229			Bond Forward			C5847*-AB-9 .	PARTNERSHIP	2.A PL		1,007,229
949746L@8	Long Bond Replication	1.G		11, 100,000	10,853,835			Bond Forward			28501*-AW-5 .	ELECTRIC TRANSMISSION TEXAS LLC	2.B	11,100,000	10,853,835
949746L@8		1.G		15,600,000	15,365,751			Bond Forward			294752-A*-1 .	EQUITY ONE INC	2.A		15,365,751
949746L@8	Long Bond Replication	1.G		21,500,000	20,575,646			Bond Forward			311900-B@-2 .	FASTENAL COMPANY	1.F	21,500,000	20,575,646
949746L@8		1.G		4,500,000	4,351,126			Bond Forward			41242*-AY-8 .	HARDWOOD FUNDING LLC	1.G FE		4,351,126
949746L@8	Long Bond Replication	1.G		1,600,000	1,554,344			Bond Forward			41242*-BF-8 .	HARDWOOD FUNDING LLC	1.G FE		1,554,344
949746L@8	Long Bond Replication	1.G	L	1.990.181	2.071.926			Bond Forward		l	64079*-AD-4 .	SYSTEM LLC	1.F PL	1.990.181	
				, , ,							-	NEPTUNE REGIONAL TRANSMISSION		, , ,	
949746L@8	Long Bond Replication	1.G		200,018	208,234			Bond Forward			64079*-AD-4 .	SYSTEM LLC	1.F PL	200,018	208,234
949746L@8	Long Bond Replication	1.0		434.540	452.388			Bond Forward			64079*-AD-4 .	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL		450,000
949/46L08	Long bond Replication	1.6		434,540	452,388			bonu Forward			04U/9^-AU-4 .	NEPTUNE REGIONAL TRANSMISSION	I.F FL		452,388
949746L@8	Long Bond Replication	1.G		410,037	426,879			Bond Forward			64079*-AD-4 .	SYSTEM LLC	1.F PL		426,879
	· '			, ,	,							NEPTUNE REGIONAL TRANSMISSION		,	
949746L@8	Long Bond Replication	1.G		415,038	432,085			Bond Forward			64079*-AD-4 .	SYSTEM LLC	1.F PL	415,038	432,085
949746L@8	Long Bond Replication	1.0		420.038	437.291			Bond Forward			64079*-AD-4 .	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1 F PI		437,291
343/40LWO	Long bond neprication	1.u		420,038	437,291			DOING FOI WAT U			04019"-AD-4 .	NEPTUNE REGIONAL TRANSMISSION	1.1 FL	420,038	437,291
949746L@8	Long Bond Replication	1.G		420,038	437,291			Bond Forward			64079*-AD-4 .	SYSTEM LLC	1.F PL		437,291

		D	-4141- A O T		Replication	(Synthetic A	sset) Trans	actions Open as of Dec	cember 31 of Cur		-f 4b : D : 1	ingline (Ormsthall Access) T			
			nthetic Asset) Tra			7	0	David of the	l==4=====4/=\		of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8		Instrument(s) Oper		40		Instrument(s) Held		1 40
		NAIC						9	10	11	12	13	14	15	16
		Designation or		Book/Adjusted					Dook/Adjusted				NAIC Designation or	Dools/Adjusted	
		Other	Notional	Carrying		Effective	Maturity		Book/Adjusted Carrying				Designation or Other	Book/Adjusted Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
Nullibel	Description	Description	Amount	value	Fall Value	Date	Date	Description	value	Fair Value	CUSIP	Description NEPTUNE REGIONAL TRANSMISSION	Description	value	Fair Value
949746L@8	Long Bond Replication	1 G		405,037	421,673			Bond Forward			64079*-AD-4 .	SYSTEM LLC	1 F PI	405,037	421,673
0.01.10200	Zong Zona noprioaction							2010 101 101			0.0.0	NEPTUNE REGIONAL TRANSMISSION			
949746L@8	Long Bond Replication	1.G		405,037	421,673			Bond Forward			64079*-AD-4 .	SYSTEM LLC	1.F PL	405,037	421,673
												NEPTUNE REGIONAL TRANSMISSION			
949746L@8	Long Bond Replication	1.G		400,036	416,467			Bond Forward			64079*-AD-4 .	SYSTEM LLC	1.F PL	400,036	416,467
949746L@8	Long Bond Replication	1.G		11,084,357	10,619,608			Bond Forward			720186-F*-1 .	PIEDMONT NATURAL GAS COMPANY INC .	2.A	11,084,357	10,619,608
949746L@8	Long Bond Replication	1.G		3,600,000				Bond Forward			74986@-BB-6 .	RREEF AMERICA REIT II INC	1.G		
949746L@8	Long Bond Replication	1.G		23,500,000	23,375,945			Bond Forward			76169*-AA-5 .	REXFORD INDUSTRIAL REALTY INC	2.A FE	23,500,000	23,375,945
949746L@8	Long Bond Replication	1.G		9,600,000	9,219,834			Bond Forward			88259#-AA-7 .	TEXAS NEW MEXICO POWER COMPANY	1.F		9,219,834
949746L@8	Long Bond Replication	1.G		15,000,000	14,883,981			Bond Forward			97786#-AK-8 .	WOLSELEY CAPITAL INC	2.A FE	15,000,000	14,883,981
0.407.404.05	l									1	740404 :- :	PROLOGIS TARGETED US LOGISTICS FUN			
949746L@8	Long Bond Replication	1.6		2,000,000				Bond Forward		····	74340*-AC-8 .		1.G Z	2,000,000	1,921,912
949746L@8	Long Bond Replication	1.6		200,000	184,883			Bond Forward		·····	74986@-BB-6 .	RREEF AMERICA REIT II INC	1.6	200,000	184,883
949746L@8	Long Bond Replication	1.G		400,000	385,884			Bond Forward		····	86468@-AH-5 .	SUEZ WATER RESOURCES LLC	1.F Z	400,000	385,884
949746L@8	Long Bond Replication	1.6		700,000	668,355			Bond Forward		····	87305N-A#-5 .	TTX COMPANY	1.F Z	700,000	668,355
949746L@8	Long Bond Replication	1.G		600,000	576,240			Bond Forward			88259#-AA-7 .	TEXAS NEW MEXICO POWER COMPANY	1.F	600,000	576,240
949746L@8	Long Bond Replication	1.G		500,000	489,927			Bond Forward			91319#-AH-4 .	VEOLIA UTILITY RESOURCES LLC	1.F Z	500,000	489,927
												PROLOGIS TARGETED US LOGISTICS FUN			
949746L@8	Long Bond Replication	1.G		1,000,000	960,956			Bond Forward			74340*-AC-8 .		1.G Z	1,000,000	960,956
949746L@8	Long Bond Replication	1.G		300,000	299,412			Bond Forward			76169#-AL-7 .	REYES HOLDINGS LLC	1.G PL		299,412
949746L@8	Long Bond Replication	1.G		400,000	385,884			Bond Forward			86468@-AH-5 .	SUEZ WATER RESOURCES LLC	1.F Z	400,000	385,884
949746L@8	Long Bond Replication	1.G		500,000	477,396			Bond Forward			87305N-A#-5 .	TTX COMPANY	1.F Z	500,000	477,396
949746L@8	Long Bond Replication	1.G		300,000	288 , 120			Bond Forward			88259#-AA-7 .	TEXAS NEW MEXICO POWER COMPANY	1.F		288 , 120
949746L@8	Long Bond Replication	1.G		250,000	244,963			Bond Forward			91319#-AH-4 .	VEOLIA UTILITY RESOURCES LLC	1.F Z	250,000	244,963
949746L@8	Long Bond Replication	1.G		1,700,000				Bond Forward			294752-A*-1 .	EQUITY ONE INC	2.A		1,674,473
												FOOTBALL CLUB TERM NOTES 2033 TRUS			
949746L@8	Long Bond Replication	1.G						Bond Forward			34489*-AA-7 .		1.F FE		1,490,813
949746L@8	Long Bond Replication	1.G		2,500,000				Bond Forward			422410-AD-1 .	HEARST COMMUNICATIONS INC	1.G		
949746L@8	Long Bond Replication	1.G		3,000,000				Bond Forward			461127-F*-8 .	INTERTEK FINANCE PLC	2.A		
949746L@8	Long Bond Replication	1.G		2,600,000	2,566,005			Bond Forward			56081#-AX-8 .	MAJOR LEAGUE BASEBALL TRUST	1.F FE		2,566,005
949746L@8	Long Bond Replication	1.G		6,700,000	6,454,726			Bond Forward			74170*-AG-4 .	PRIME PROPERTY FUND LLC	1.G Z	6,700,000	6,454,726
949746L@8	Long Bond Replication	1.G		900,000	885,231			Bond Forward			74170*-AL-3 .	PRIME PROPERTY FUND LLC	2.A		885,231
949746L@8	Long Bond Replication	1.G		200,000	197, 109			Bond Forward			74264*-AC-0 .	PRISA LHC LLC	1.G	200,000	197, 109
949746L@8	Long Bond Replication	1.6		300,000	295,664			Bond Forward		·····	74264*-AC-0 .	PRISA LHC LLC	1.G	300,000	295,664
0407401.80	Long Bond Bondinstins	1 G		14 000 000	10 450 000			Dand Franced		ĺ	74040+ 40 0	FRULUGIS TANGETED US LUGISTICS FUN	107	14 000 000	10 450 000
949746L@8	Long Bond Replication	1.0		14,000,000	13,453,386			Bond Forward		·····	74340*-AC-8 .	DDEEL WEDLOW DELT 11 INO	1.0 2	14,000,000	
949746L@8	Long Bond Replication	1.6		1,000,000	924,414			Bond Forward		·····	749860-BB-6 .	RREEF AMERICA REIT II INC	1.0		924,414
949746L@8	Long Bond Replication	1.6		3,100,000	3,093,927			Bond Forward		····	76169#-AL-7 .	REYES HOLDINGS LLC	1.6 PL	3,100,000	3,093,927
949746L@8	Long Bond Replication	1.6		4,000,000	3,955,098			Bond Forward		····	83569C-A*-3 .	SONOVA HOLDING AG	Z.A	4,000,000	3,955,098
949746L@8	Long Bond Replication	1.6		600,000	599,480			Bond Forward		····	864680-AG-7 .	SUEZ WATER RESOURCES LLC	I.F	600,000	599,480
949746L@8	Long Bond Replication	1.G						Bond Forward		·····	86468@-AH-5 .	SUEZ WATER RESOURCES LLC	1.F Z		
949746L@8	Long Bond Replication	1.6		5, 100,000	4,869,441			Bond Forward		·····	87305N-A#-5 .	TTX COMPANY	1.F Z	5,100,000	
949746L@8	Long Bond Replication	1.G		3,300,000	3,169,318			Bond Forward		····	88259#-AA-7 .	TEXAS NEW MEXICO POWER COMPANY	1.F		
949746L@8	Long Bond Replication	1.6		1,500,000				Bond Forward		····	97786#-AK-8 .	WOLSELEY CAPITAL INC	2.A FE		1,488,398
949746L@8	Long Bond Replication	1.G		2,000,000	1,933,191			Bond Forward			F0164#-AD-4 .	AIR LIQUIDE FINANCE	1.F	2,000,000	1,933,191
0.407.401.60		4.0		F00 000	400 400			D 45 4		ĺ	000000 AW 0	ANGLIAN WATER SERVICES FINANCING P	4.0.55	500 000	400 400
949746L@8	Long Bond Replication	1.6		500,000	490,426			Bond Forward		····	G0369@-AW-6 .	DDDE SHOWE LEADING	1.6 FE		490,426
949746L@8	Long Bond Replication	1.6		2,000,000	2,002,698			Bond Forward		····	G7332#-AG-8 .	RRPF ENGINE LEASING LIMITED	2.B FE		2,002,698
949746L@8	Long Bond Replication	1.6		1,000,000	1,003,763			Bond Forward		····	N73380-AC-5 .	RED ELECTRICA FINANCE B.V	1.G		1,003,763
949746L@8	Long Bond Replication	1.G		1,200,000	1,190,828			Bond Forward			Q87730-AE-8 .	STOCKLAND TRUST MANAGEMENT LTD	1.G FE		
949746L@8	Long Bond Replication	1.G		2,600,000	2,524,973			Bond Forward		ļ	Q87730-AF-5 .	STOCKLAND TRUST MANAGEMENT LTD	1.G FE		2,524,973
949746L@8	Long Bond Replication	1.G		800,000	787,643			Bond Forward		ļ	Q91940-AC-1 .	TRANSPOWER NEW ZEALAND LIMITED	1.D	800,000	787,643
949746L@8	Long Bond Replication	I 1.G	L	300.000	295.495	l		Bond Forward		L	294752-A*-1 .	EQUITY ONE INC	12.A		295.495

SCHEDULE DB - PART C - SECTION 1 Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

		Replication (Sv	nthetic Asset) Tra	neactions	Replication	(Synthetic A	sset) Trans	actions Open as of Dec	cember 31 of Curi		of the Bool	ication (Synthetic Asset) Trans	eactions		
1	2	3	4	5	6	7	8	Dorivativo	Instrument(s) Oper		I lile Repi		n Instrument(s) Held		
'	2	3	4	5	· ·	,	0	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
949746L@8	Long Bond Replication	1 G		7.500.000	7.441.539			Bond Forward	74.40	T dil Talab	45168D-A@-3 .	IDEXX LABORATORIES INC.	2 A 7		7.441.539
949746L@8	Long Bond Replication	1 G		2,000,000	1,926,122			Bond Forward			720186-E#-8 .	PIEDMONT NATURAL GAS COMPANY INC .	2 A		
949746L@8	Long Bond Replication	1.G		4.000.000	3.861.676			Bond Forward			720186-F*-1 .	PIEDMONT NATURAL GAS COMPANY INC .	2.A	4.000.000	3,861,676
949746L@8	Long Bond Replication	1.G		1,007,669	965,419			Bond Forward			720186-F*-1 .	PIEDMONT NATURAL GAS COMPANY INC . PROLOGIS TARGETED US LOGISTICS FUN	2.A	1,007,669	965,419
949746L@8	Long Bond Replication	1.G		6,000,000	5,765,737			Bond Forward			74340*-AC-8 .		1.G Z	6,000,000	5,765,737
949746L@8	Long Bond Replication	1.G		200,000	184,883			Bond Forward			74986@-BB-6 .	RREEF AMERICA REIT II INC	1.G	200,000	184,883
949746L@8	Long Bond Replication	1.G		3,100,000	3,093,927			Bond Forward			76169#-AL-7 .	REYES HOLDINGS LLC	1.G PL		3,093,92
949746L@8	Long Bond Replication	1.G		1,000,000	988,775			Bond Forward			83569C-A*-3 .	SONOVA HOLDING AG	2.A		988,775
949746L@8	Long Bond Replication	1.G		2,200,000	2,100,543			Bond Forward			87305N-A#-5 .	TTX COMPANY	1.F Z		2,100,543
949746L@8	Long Bond Replication	1.G		1,800,000	1,728,719			Bond Forward			88259#-AA-7 .	TEXAS NEW MEXICO POWER COMPANY	1.F		1,728,719
949746L@8	Long Bond Replication	1.G		250,000	244,963			Bond Forward			91319#-AH-4 .	VEOLIA UTILITY RESOURCES LLC	1.F Z	250,000	244,960
949746L@8	Long Bond Replication	1.6		4,000,000	3,899,796			Bond Forward			461127-F*-8 .	INTERTEK FINANCE PLC	2.A	4,000,000	3,899,796
949746L@8	Long Bond Replication	1.G		2,000,000	1,921,912			Bond Forward			74340*-AC-8 . 74986@-BB-6 .	DDEEE AMEDIAA DELT II INA	1.G Z		1,921,912
949746L@8	Long Bond Replication	1.G		5.700.000	5,688,834			Bond Forward			749860-BB-6 . 76169#-AL-7 .	RREEF AMERICA REIT II INC REYES HOLDINGS LLC	1.G 1 G PI		
949746L@8	Long Bond Replication	1.G		1.500.000				Bond Forward			76169#-AL-7 . 76169*-AA-5 .	REXFORD INDUSTRIAL REALTY INC	1.G PL	1.500.000	5,688,832
949746L@8	Long Bond Replication	1.G		1,000,000	988,775			Bond Forward			83569C-A*-3.	SONOVA HOLDING AG	2.A FE		988,77
949746L@8	Long Bond Replication	1.G		700.000	668,355			Bond Forward			87305N-A#-5 .	TTX COMPANY	1 F 7		
949746L@8	Long Bond Replication	1.G		1,200,000				Bond Forward			88259#-AA-7 .	TEXAS NEW MEXICO POWER COMPANY	1 F		
949746L@8	Long Bond Replication	1.G		1.007.669	965.419			Bond Forward			720186-F*-1 .	PIEDMONT NATURAL GAS COMPANY INC .	2.A	1.007.669	965,419
949746L@8	Long Bond Replication	1.G		100,000	92,441			Bond Forward			74986@-BB-6 .	RREEF AMERICA REIT II INC	1.G		92,44
949746L@8	Long Bond Replication	1.G		500,000	499,021			Bond Forward			76169#-AL-7 .	REYES HOLDINGS LLC	1.G PL		499,02
949746L@8 94978*BU4	Long Bond Replication Long Bond Replication	1.G	70.000.000	500,000		03/25/2024	03/25/2027	Bond Forward		(4.753.120)	83569C-A*-3 . 05565Q-DN-5 .	SONOVA HOLDING AG	2.A 1.E FE	500,000	
94978*BU4	Long Bond Replication	1.G		3,085,622	2,632,015			Bond Forward			149123-CK-5 .	CATERPILLAR INC	1.F FE		
94978*BU4	Long Bond Replication	1.G		395,714	379,921			Bond Forward			202795-JK-7 .	COMMONWEALTH EDISON COMPANY	1.F FE		379,92
94978*BU4	Long Bond Replication	1.G						Bond Forward			202795-JK-7 .	COMMONWEALTH EDISON COMPANY	1.F FE		
94978*BU4	Long Bond Replication	1.G			1,083,668			Bond Forward			20825C-AY-0 .	CONOCOPHILLIPS	1.F FE		1,083,66
94978*BU4	Long Bond Replication	1.G			1,083,668			Bond Forward			20825C-AY-0 .	CONOCOPHILLIPS	1.F FE		1,083,66
94978*BU4	Long Bond Replication	1.G		3,745,868	3,738,343			Bond Forward			210518-DS-2 .	CONSUMERS ENERGY COMPANY	1.E FE		3,738,34
94978*BU4	Long Bond Replication	1.G		2,796,483	2,726,835			Bond Forward			25243Y-AZ-2 .	DIAGEO CAPITAL PLC	1.G FE		2,726,83
94978*BU4	Long Bond Replication	1.G		219,724	214,251			Bond Forward			25243Y-AZ-2 .	DIAGEO CAPITAL PLC	1.G FE	219,724	214,25
94978*BU4 94978*BU4	Long Bond Replication	1.G		213,416	178,116			Bond Forward			278865-BF-6 . 278865-BF-6 .	ECOLAB INC	1.G FE		178, 11
94978*BU4	Long Bond Replication	1.0 1.6		1,018,5/6				Bond Forward			278865-BF-6 . 278865-BF-6 .	ECOLAB INC	1.G FE	1,018,576	
94978*BU4	Long Bond Replication	1 G		1,904,032				Bond Forward			270005-БР-0 . 39121J-АН-3 .	GREAT RIVER ENERGY	1.G FE		
94978*BU4	Long Bond Replication	1.G			1,005,956			Bond Forward			437076-BT-8 .	HOME DEPOT INC	1.F FE	1,049,227	1,005,956
94978*BU4	Long Bond Replication	1.G		395,709	379,389			Bond Forward			437076-BT-8 .	HOME DEPOT INC	1.F FE		379,389
94978*BU4	Long Bond Replication	1.G		4,155,068	3,523,670			Bond Forward			437076-CF-7 .	HOME DEPOT INC	1.F FE		
94978*BU4	Long Bond Replication	1.G			2, 106, 306			Bond Forward			458140-BH-2 .	INTEL CORPORATION	2.A FE		2,106,306
94978*BU4	Long Bond Replication	1.G		799,306	670,996			Bond Forward			571748-BP-6 .	MARSH & MCLENNAN COMPANIES INC	1.G FE		670,996
94978*BU4	Long Bond Replication	1.G		3,050,042	2,616,044			Bond Forward			571748-BP-6 .	MARSH & MCLENNAN COMPANIES INC	1.G FE		2,616,044
94978*BU4	Long Bond Replication	1.G		65,997	64,490			Bond Forward			59523U-AN-7 .	MID-AMERICA APARTMENTS LP	1.G FE		64,490
94978*BU4	Long Bond Replication	1.G		13,769	13,436			Bond Forward			59523U-AN-7 .	MID-AMERICA APARTMENTS LP	1.G FE		13,436
94978*BU4	Long Bond Replication	1.G		379,475	370,814			Bond Forward			59523U-AN-7 .	MID-AMERICA APARTMENTS LP	1.G FE		370,814
94978*BU4	Long Bond Replication	1.G		85,368				Bond Forward			59523U-AN-7 .	MID-AMERICA APARTMENTS LP	1.G FE		
94978*BU4	Long Bond Replication	1.G						Bond Forward			59523U-AN-7 .	MID-AMERICA APARTMENTS LP	1.G FE		
94978*BU4	Long Bond Replication	1.ti		250 , 118	244,054			Bond Forward			59523U-AN-7 .	MID-AMERICA APARTMENTS LP MITSUBISHI UFJ FINANCIAL GROUP INC			244,054
94978*BU4	Long Bond Replication	I 1.G	1	324.873	271.655			Bond Forward		L	606822-BX-1 .	L	1.G FE	324.873	271.655

		Danilartia (C	-4141- A4\ T		Replication	(Synthetic As	sset) Trans	actions Open as of Dece	ember 31 of Curr		-f 4b - D : :1	institut (Ormalinstin Anna () Trans			
4			nthetic Asset) Tra			7	0	Darkerthe	l==t=:=====t/=\ O====		or tne Repi	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8		Instrument(s) Open		10		Instrument(s) Held		
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10 Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
94978*BU4	Long Bond Replication	1.G		110,413	92,087			Bond Forward			606822-BX-1 .	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	110,413	92,087
94978*BU4	Long Bond Replication	1.G		1,550,000	1,296,094			Bond Forward			606822-BX-1 .	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE		1,296,094
94978*BU4	Long Bond Replication	1.G		551,430	459,904			Bond Forward			606822-BX-1 .		1.G FE	551,430	459,904
94978*BU4	Long Bond Replication	1.G		1,050,000	1,012,429			Bond Forward			61744Y-AK-4 .	MORGAN STANLEY	1.G FE		1,012,429
94978*BU4	Long Bond Replication	1.G		313,925	302,692			Bond Forward			61744Y-AK-4 .	MORGAN STANLEY	1.G FE	313,925	302,692
94978*BU4	Long Bond Replication	1.G		55,075	53, 104			Bond Forward			61744Y-AK-4 .	MORGAN STANLEY	1.G FE	55,075	53, 104
94978*BU4	Long Bond Replication	1.G		2,000,000	1,675,978			Bond Forward			61747Y-EH-4 .	MORGAN STANLEY	1.E FE	2,000,000	
94978*BU4	Long Bond Replication	1.G			1, 131, 285			Bond Forward			61747Y-EH-4 .	MORGAN STANLEY	1.E FE		
94978*BU4	Long Bond Replication	1.G			2,851,048			Bond Forward			61747Y-EL-5 .	MORGAN STANLEY	1.E FE		2,851,048
94978*BU4	Long Bond Replication	1.G		1,699,818	1,642,904			Bond Forward			67021C-AM-9 .	NSTAR ELECTRIC CO	1.G FE		
94978*BU4	Long Bond Replication	1.G		87,991	85,044			Bond Forward			67021C-AM-9 .	NSTAR ELECTRIC CO	1.G FE	87,991	85,044
94978*BU4	Long Bond Replication	1.G		505,946	489,005			Bond Forward			67021C-AM-9 .	NSTAR ELECTRIC CO	1.G FE	505,946	489,005
94978*BU4	Long Bond Replication	1.G						Bond Forward			678858-BU-4 .	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE		
94978*BU4	Long Bond Replication	1.G		1,662,048				Bond Forward			678858-BU-4 .	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	1,662,048	
94978*BU4	Long Bond Replication	1.G		395,630	373.949			Bond Forward			70213B-AB-7 .	PARTNERRE FINANCE B LLC	1.G FE	395,630	373,949
94978*BU4	Long Bond Replication	1.G		131,877	124,650			Bond Forward			70213B-AB-7 .	PARTNERRE FINANCE B LLC	1.G FE	131,877	124,650
94978*BU4	Long Bond Replication	1 G			1.888.629			Bond Forward			70213B-AB-7 .	PARTNERRE FINANCE B LLC	1.G FE	1,998,131	1.888.629
94978*BU4	Long Bond Replication	1.G		1,098,206	1,005,564			Bond Forward			70450Y-AE-3 .	PAYPAL HOLDINGS INC	1.G FE	1,098,206	
94978*BU4	Long Bond Replication	1.0		600.215	548 .489			Bond Forward			70450Y-AE-3 .	PAYPAL HOLDINGS INC	1.G FE	600.215	548 . 489
94978*BU4	Long Bond Replication	1.G		38,438	35,195			Bond Forward			704501-AL-3 .	PAYPAL HOLDINGS INC	1.G FE		35, 195
94978*BU4	Long Bond Replication	1.G		82,529	75,417			Bond Forward			704501-AE-3 .	PAYPAL HOLDINGS INC	1.G FE	82,529	75,417
94978*BU4	Long Bond Replication	1 G		27,510				Bond Forward			70450Y-AE-3 .	PAYPAL HOLDINGS INC	1.G FE	27,510	25, 139
94978*BU4	Long Bond Replication	1 G		21, 510				Bond Forward			70450Y-AE-3 .	PAYPAL HOLDINGS INC	1.G FE		
								Bond Forward				PAYPAL HOLDINGS INC	1.G FE		
94978*BU4	Long Bond Replication	1.G		27, 137							70450Y-AE-3 .	TATITUE TICESTICO TITO TITOTOTO			24,847
94978*BU4	Long Bond Replication	1.G		3,486	3, 186			Bond Forward			70450Y-AE-3 .	PAYPAL HOLDINGS INC	1.G FE		3, 186
94978*BU4	Long Bond Replication	1.G		4,872	4,461			Bond Forward			70450Y-AE-3 .	PAYPAL HOLDINGS INC	1.G FE	4,872	4,461
94978*BU4	Long Bond Replication	1.G		10,458	9,557			Bond Forward			70450Y-AE-3 .	PAYPAL HOLDINGS INCPUBLIC SERVICE COMPANY OF COLORADO	1.G FE		9,557
94978*BU4	Long Bond Replication	1.G		949,266	916,797			Bond Forward			744448-CP-4 .	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE		916,797
94978*BU4	Long Bond Replication	1.G			1,061,555			Bond Forward			744448-CP-4 .		1.E FE		1,061,555
94978*BU4	Long Bond Replication	1.G		230,877	219,575			Bond Forward			773903-AH-2 .	ROCKWELL AUTOMATION INC	1.G FE	230,877	219,575
94978*BU4	Long Bond Replication	1.G		154,500	146,383			Bond Forward			773903-AH-2 .	ROCKWELL AUTOMATION INC	1.G FE	154,500	146,383
94978*BU4	Long Bond Replication	1.G		115,440	109,788			Bond Forward			773903-AH-2 .	ROCKWELL AUTOMATION INC	1.G FE	115,440	109,788
94978*BU4	Long Bond Replication	1.G		77,250	73, 192			Bond Forward			773903-AH-2 .	ROCKWELL AUTOMATION INC	1.G FE	77,250	73, 192
94978*BU4	Long Bond Replication	1.G		898,744	854,749			Bond Forward			773903-AH-2 .	ROCKWELL AUTOMATION INC	1.G FE	898,744	854,749
94978*BU4	Long Bond Replication	1.G		601,427	569,832			Bond Forward			773903-AH-2 .	ROCKWELL AUTOMATION INC	1.G FE	601,427	569,832
94978*BU4	Long Bond Replication	1.G		835,895	813,524			Bond Forward			808513-AU-9 .	CHARLES SCHWAB CORPORATION (THE) .	1.F FE	835,895	813,524
94978*BU4	Long Bond Replication	1.G		540,904	526,398			Bond Forward			808513-AU-9 .	CHARLES SCHWAB CORPORATION (THE) .	1.F FE	540,904	526,398
94978*BU4	Long Bond Replication	1.G		65,186	63,441			Bond Forward			808513-AU-9 .	CHARLES SCHWAB CORPORATION (THE) .	1.F FE	65, 186	63,441
94978*BU4	Long Bond Replication	1 G		48.892	47.581			Bond Forward			808513-AU-9 .	CHARLES SCHWAB CORPORATION (THE) .	1.F FE	48.892	47,581
94978*BU4	Long Bond Replication	1 G		3.745.404	3.062.313			Bond Forward			808513-RO-3 .	CHARLES SCHWAB CORPORATION (THE) .	1.F FE	3.745.404	
94978*BU4	Long Bond Replication	1.G		449.448	367.478			Bond Forward			808513-BT-1 .	CHARLES SCHWAB CORPORATION (THE) .	1.F FE	449.448	367.478
94978*BU4	Long Bond Replication	1.0		3,347,732	3,045,933			Bond Forward	.		883556-BZ-4 .	THERMO FISHER SCIENTIFIC INC	1.G FE	3,347,732	
94978*BU4	Long Bond Replication	1.0						Bond Forward	.		883556-BZ-4 .	THERMO FISHER SCIENTIFIC INC	1.G FE		
94978*BU4	Long Bond Replication	1.0						Bond Forward	.		883556-BZ-4 .	THERMO FISHER SCIENTIFIC INC	1.G FE		,
94978*BU4		1.0						Bond Forward	.		883556-BZ-4 . 89236T-KQ-7 .		1.G FE 1.E FE		105,084
	Long Bond Replication	1.0							.					2,499,011	
94978*BU4	Long Bond Replication	1.G			1,786,100			Bond Forward			904764-AY-3 .	UNILEVER CAPITAL CORP	1.E FE	1,842,602	1,786,100
94978*BU4	Long Bond Replication	1.G		87,648	84,960			Bond Forward			904764-AY-3 .	UNILEVER CAPITAL CORP	1.E FE		84,960
94978*BU4	Long Bond Replication	1.G	L	503.976	488.523			Bond Forward		L	904764-AY-3 .	UNILEVER CAPITAL CORP	1.E FE	503.976	488.523

		Panlication (Sur	nthetic Asset) Tra	neactions	терпсации	Oynthelic A	JJCI) Halls	actions Open as of Dec	CITIDEL O LOLOUIT		of the Danii	ication (Synthetic Asset) Trans	eactions		
1	2	Replication (Syr	tnetic Asset) i ra	ansactions 5	6	7	8	Dorivativa	Instrument(s) Oper		ог тте керп Г		sactions n Instrument(s) Held		
1	2	3	4	5	0	/	0	9	10	1 11	12	13		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	14 NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*BU4	Long Bond Replication	1 A	Amount	2,491,382	2.416.575	Date	Date	Bond Forward	value	i ali value	907818-EP-9 .	UNION PACIFIC CORPORATION	1.G FE	2,491,382	2.416.575
94978*BU4	Long Bond Replication	1.6						Bond Forward			907818-EP-9 . 907818-FU-7 .	UNION PACIFIC COMPORATION	1.G FE		
94978*BU4	Long Bond Replication	1.0		1.300.000				Bond Forward			907818-FU-7 .	UNION PACIFIC CORPORATION	1.0 FF	1.300.000	
94978*BU4	Long Bond Replication	1.G						Bond Forward			11271L-AC-6 .	BROOKFIELD FINANCE INC	1.G FE		
94978*BU4	Long Bond Replication	1.G						Bond Forward			202795-JK-7 .	COMMONWEALTH EDISON COMPANY	1.F FE		
94978*BU4	Long Bond Replication	1.G		249, 132	247,371			Bond Forward			39121J-AH-3 .	GREAT RIVER ENERGY	1.G FE		247,371
94978*BU4	Long Bond Replication	1.G		1,385,980	1,328,821			Bond Forward			437076-BT-8 .	HOME DEPOT INC	1.F FE		
94978*BU4	Long Bond Replication	1.G		1,982,789	2,035,783			Bond Forward			44644M-AJ-0 .	HUNTINGTON NATIONAL BANK (THE)	1.G FE	1,982,789	2,035,783
94978*BU4	Long Bond Replication	1.G		119,280	116,554			Bond Forward			59523U-AN-7 .	MID-AMERICA APARTMENTS LP	1.G FE	119,280	116,554
94978*BU4	Long Bond Replication	1.G		24,885	24,282			Bond Forward			59523U-AN-7 .	MID-AMERICA APARTMENTS LP	1.G FE	24,885	24,282
94978*BU4 94978*BU4	Long Bond Replication	1.G		685,854	670, 188			Bond Forward		·····	59523U-AN-7 . 59523U-AN-7 .	MID-AMERICA APARTMENTS LP MID-AMERICA APARTMENTS LP	1.G FE		670 , 188
94978*BU4	Long Bond Replication	1.G						Bond Forward		·····	59523U-AN-7 . 59523U-AN-7 .	MID-AMERICA APARIMENTS LP	1.G FE		
94978*BU4	Long Bond Replication	1 G		567,448	547 .144			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE		547,144
94978*BU4	Long Bond Replication	1.G		99,552	95,990			Bond Forward			61744Y-AK-4 .	MORGAN STANLEY	1.G FE		95,990
94978*BU4	Long Bond Replication	1.G		100,000	96,422			Bond Forward			61744Y-AK-4 .	MORGAN STANLEY	1.G FE		96,422
94978*BU4	Long Bond Replication	1.G		420,849	385,687			Bond Forward			61744Y-AK-4 .	MORGAN STANLEY	1.G FE		385,687
94978*BU4	Long Bond Replication	1.G		159,242	153,910			Bond Forward			67021C-AM-9 .	NSTAR ELECTRIC CO	1.G FE		153,910
94978*BU4	Long Bond Replication	1.G		915,643	884,985			Bond Forward			67021C-AM-9 .	NSTAR ELECTRIC CO	1.G FE	915,643	884,985
94978*BU4	Long Bond Replication	1.G		99,989	96,641			Bond Forward			67021C-AM-9 .	NSTAR ELECTRIC CO	1.G FE		96,641
94978*BU4	Long Bond Replication	1.G		623,256	579,848			Bond Forward			67021C-AM-9 .	NSTAR ELECTRIC CO	1.G FE		579,848
94978*BU4 94978*BU4	Long Bond Replication	1.6		499,614				Bond Forward			744448-CP-4 . 808513-AU-9 .	CHARLES SCHWAB CORPORATION (THE) .	1.E FE		
94978*BU4	Long Bond Replication	1.G		147,558	143,563			Bond Forward			808513-AU-9 .	CHARLES SCHWAB CORPORATION (THE) .	1.F FE		143,563
94978*BU4	Long Bond Replication	1 G		117.478	114.304			Bond Forward			808513-AU-9 .	CHARLES SCHWAB CORPORATION (THE) .	1.F FE		114,304
94978*BU4	Long Bond Replication	1.G			85,727			Bond Forward			808513-AU-9 .	CHARLES SCHWAB CORPORATION (THE) .	1.F FE		85,727
94978*BU4	Long Bond Replication	1.G						Bond Forward			808513-AU-9 .	CHARLES SCHWAB CORPORATION (THE) .	1.F FE		
94978*BU4	Long Bond Replication	1.G		6,325	6, 154			Bond Forward			808513-AU-9 .	CHARLES SCHWAB CORPORATION (THE) . SOUTHERN CALIFORNIA EDISON COMPANY	1.F FE	6,325	6,15
94978*BU4	Long Bond Replication	1.G		2,073,187	2,086,464			Bond Forward			842400-HT-3 .		1.G FE		2,086,464
94978*BU4 94978*BU4	Long Bond Replication Long Bond Replication	1.G		149,483	144,995 773,304			Bond Forward			907818-EP-9 . 907818-EP-9 .	UNION PACIFIC CORPORATION UNION PACIFIC CORPORATION SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE		144,995
94978*BU4	Long Bond Replication	1.G	50.000.000	79,611 49,133,782		01/25/2022	12/20/2026	Bond Forward		743.050	842400-HT-3 . 912810-RS-9 .	TREASURY BOND	1.G FE		
12607@RZ5	Corporate Bond Replication	2.B		9,242,649	4,861,119			CD SWAP			912810-SP-4 .	TREASURY BOND	1.A	9,242,649	
12607@NV8	Corporate Bond Replication	2.B	50,000,000	55,427,591	29, 155, 414	12/02/2021	12/20/2026	CD SWAP		743,050	912803-FV-0 .	TREASURY STRIP (PRIN)	1.A	55,024,625	28,412,364
12607@NV8	Corporate Bond Replication	2.B		16,990,658	8,984,984			CD SWAP			912810-SS-8 .	TREASURY BOND	1.A		
12607@ZG8	Corporate Bond Replication	2.B	50,000,000	74,895,635 72,346,288	42,671,225		06/20/2027 12/20/2026	CD SWAP			912810-SS-8 . 912803-FM-0 .	TREASURY BOND	1.A		41,790,625
12607@RY8	Corporate Bond Replication	2.B	50,000,000	51, 123, 371		02/05/2022	12/20/2026	CD SWAP			912803-FM-0 . 912810-SX-7 .	TREASURY BOND	1.A		
12607@XQ8	Corporate Bond Replication	2.B	50,000,000	81,360,597	43,310,621	06/14/2022	06/20/2027	CD SWAP	25,648	880,600	912810-SS-8 .	TREASURY BOND	1.A		42,430,021
12607@VC1	Corporate Bond Replication	2.B	50,000,000	75,738,485		04/27/2022	06/20/2027	CD SWAP			912810-SS-8 .	TREASURY BOND	1.A		41,790,625
06051AB@0 06051AB@0	Corporate Bond Replication	2.B	125,000,000	33,578,444	17,021,136	01/23/2024	12/20/2028	CD SWAP	2,004,888	2,808,250	912803-FM-0 .	TREASURY STRIP	1.A		14,212,886
06051AB@0	Corporate Bond Replication	2.D		27,548,007	14,206,182			CD SWAP		·····	912803-FV-0 . 912803-FV-0 .	TREASURY STRIP (PRIN)	1.A		
06051AB@0	Corporate Bond Replication	2 B						CD SWAP		l	912803-FV-0 . 912803-FV-0 .	TREASURY STRIP (PRIN)	1 4		
06051AB@0	Corporate Bond Replication	2 B		21,456,782	9,623,309			CD SWAP			912803-FV-0 . 912803-FM-0 .	TREASURY STRIP	1 A		
06739GC@6	Corporate Bond Replication	2.B	25,000,000	51, 116,857	32,057,744	10/21/2023	12/20/2028	CD SWAP		561,650	912810-SX-7 .	TREASURY BOND	1.A		31,496,094
06739GC@6	Corporate Bond Replication	2.B		49,845,718	28,623,047			CD SWAP			912810-SZ-2 .	TREASURY BOND	1.A		28,623,047
481210F#8	Corporate Bond Replication	2.B	125,000,000	32,012,768	17,058,250	02/06/2024	12/20/2028	CD SWAP	2,012,768	2,808,250	912810-SN-9 .	TREASURY BOND	1.A	30,000,000	14,250,000
48121CF#8	Corporate Bond Replication	2.B		49,358,065	23,750,000			CD SWAP		·····	912810-SN-9 .	TREASURY BOND	1.A		23,750,000
48121CF#8 12607@VD9	Corporate Bond Replication	2.B	50.000.000	48,933,090	23,750,000	05/12/2022	06/20/2027	CD SWAP			912810-SN-9 . 912810-SL-3 .	TREASURY BOND	1.A		23,750,000
LEGULWALK															

SCHEDULE DB - PART C - SECTION 1

					Replication	(Synthetic A	sset) Trans	actions Open as of Decembe	er 31 of Curre						
	-		thetic Asset) Tra		-		_			Components	of the Repli	cation (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8	Derivative Instru					Instrument(s) Held		
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		10 ook/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
12607@su5	Corporate Bond Replication	2 B	50,000,000	36,110,226	17,965,902		12/20/2026	CD SWAP	254,218	743,050	912803-FT-5 .	TREASURY STRIP (PRIN)	Description	35,856,008	17,222,852
12607@su5	Corporate Bond Replication	2.B		35, 110, 226		02/23/2022	12/20/2020	CD SWAP	204,210	140,000	912803-F1-5 . 912803-FT-5 .	TREASURY STRIP (PRIN)	1.A	35,856,008	17 ,222 ,852
06051AA#9	Structured Credit fixed Bond Replication	1.0	200,000,000	25,000,000	1,701,538	04/04/2022	03/10/2032	Interest Rate Swap		(23,368,022)		AGL_2022-17A-A	1.A FE	25,000,000	25,069,560
06051AA#9	Structured Credit fixed Bond Replication	1.C		3,400,000	3,411,874			Interest Rate Swap			00120D-AC-0 .	AGL_2022-17A-B	1.C FE	3,400,000	3,411,874
06051AA#9	Structured Credit fixed Bond Replication	1.C		25,250,000	25,325,561			Interest Rate Swap			12570L-AA-6 .	CIFC FUNDING LTD CIFC_22-1A	1.A FE	25,250,000	25,325,561
06051AA#9	Structured Credit fixed Bond Replication	1.C		4,500,000	4,519,841			Interest Rate Swap			12570L-AC-2 .	CIFC FUNDING LTD CIFC_22-1A	1.0 FE	4,500,000	4,519,841
06051AA#9	Structured Credit fixed Bond Replication	1.C		8,500,000	8,511,214			Interest Rate Swap			13877J-AA-9 .	CANYON CLO LTD CANYC_2022-1	1.A FE	8,500,000	8,511,214
06051AA#9	Replication	1.0		2,493,740	2,503,298			Interest Rate Swap			13877J-AA-9 .	CANYON CLO LTD CANYC_2022-1	1.A FE	2,493,740	2,503,298
06051AA#9	Replication	1.C		5,000,000	5,016,769			Interest Rate Swap			13877J-AC-5 .	CANYON CLO LTD CANYC_2022-1	1.C FE	5,000,000	5,016,769
06051AA#9	Replication	1.C		10,000,000	10,017,323			Interest Rate Swap			15032Q-AA-0 .	CEDAR FUNDING LTD CEDF_2022-15A	1.A FE	10,000,000	10,017,323
06051AA#9	Replication	1.C		3,500,000	3,512,860			Interest Rate Swap			15032Q-AC-6 .	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	3,500,000	3,512,860
06051AA#9	Replication	1.0		1,500,000				Interest Rate Swap			15032Q-AE-2 .	CEDAR FUNDING LTD CEDF_2022-15A	1.F FE	1,500,000	1,501,440
06051AA#9	Replication	1.C		10,000,000	10,015,958			Interest Rate Swap	······		29003W-AA-3 .	ELMWOOD CLO 14 LTD ELM14_22-1A	1.A FE	10,000,000	10,015,958
06051AA#9	Replication	1.C		4,500,000	4,518,159			Interest Rate Swap	······		29003W-AC-9 .	ELMWOOD CLO 14 LTD ELM14_22-1A	1.C FE	4,500,000	4,518,159
06051AA#9	Replication	1.C		3,000,000	3,004,812			Interest Rate Swap	······		55953W-AA-8 .	MAGNETITE CLO LTD MAGNE_2022-32A .	1.A FE	3,000,000	3,004,812
06051AA#9	Replication	1.0		1,450,000	1,453,686			Interest Rate Swap	······		55953W-AE-0 .	MAGNETITE CLO LTD MAGNE_2022-32A . OAK HILL CREDIT PARTNERS OAKC_2020-	1.F FE	1,450,000	
06051AA#9	Replication	1.0		10,000,000	10,017,025			Interest Rate Swap	······		67098W-AN-1 .	7AOAK HILL CREDIT PARTNERS OAKC_2020-	1.A FE	10,000,000	10,017,025
06051AA#9	Replication	1.0		5,000,000				Interest Rate Swap	·····		67098W-AQ-4 . 69689Q-AA-3 .	PALMER SQUARE CLO PLMRS 2022-1	1.C FE	5,000,000	5,012,536
06051AA#9	Structured Credit fixed Bond Replication	1.0		3.700.000	3.716.427			Interest Rate Swap			69689Q-AC-9 .	PALMER SQUARE CLO PLMRS_2022-1 PALMER SQUARE CLO PLMRS 2022-1	1.0 FE	3,700,000	
06051AA#9	Structured Credit fixed Bond Replication	1.C		10.000.000	10.017.811			Interest Rate Swap			70017B-AA-7 .	PARK AVENUE INSTITUTIONAL ADVISERS	1.A FE	10.000.000	10.017.811
06051AA#9	Structured Credit fixed Bond Replication	1.0		2,500,000				Interest Rate Swap			70017B-AC-3 .	PARK AVENUE INSTITUTIONAL ADVISERS	1.C FE	2,500,000	
06051AA#9	Structured Credit fixed Bond Replication	1.C		1,450,000				Interest Rate Swap			70017B-AE-9 .	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.F FE	1,450,000	1,452,930
06051AA#9	Structured Credit fixed Bond Replication	1.C		7,500,000	7,513,477			Interest Rate Swap			75888E-AA-6 .	REGATTA XIX FUNDING LTD REG19_22-1A	1.A FE	7,500,000	7,513,477
06051AA#9	Structured Credit fixed Bond Replication	1.0		3,500,000				Interest Rate Swap			75888E-AG-3 .	REGATTA XIX FUNDING LTD REG19_22-1A	1.C FE	3,500,000	
06051AA#9	Structured Credit fixed Bond Replication	1.C		27,500,000	27,554,656			Interest Rate Swap			83616K-AA-5 .	SOUND POINT CLO LTD SNDPT_2022-A .	1.A FE	27,500,000	27,554,656
06051AA#9	Structured Credit fixed Bond Replication	1.C		4,750,000	4,754,215			Interest Rate Swap			83616K-AC-1 .	SOUND POINT CLO LTD SNDPT_2022-A .	1.C FE	4,750,000	4,754,215
17305AB#9	Structured Credit fixed Bond Replication	1.A	100,000,000	37,900,000	20,903,752	08/31/2021	08/31/2031	Interest Rate Swap		(17,087,659)	00141Y-AA-3 .	AIG CLO AIGIM_21-1	1.A FE	37,900,000	37,991,411
17305AB#9	Structured Credit fixed Bond Replication	1.A		9,100,000	9,122,526			Interest Rate Swap			26246G-AA-1 .	DRYDEN 87 CLO LTD DRSLF_2021-87A .	1.A FE	9,100,000	9,122,526
17305AB#9	Structured Credit fixed Bond Replication	1.A		8,700,000	8,704,724			Interest Rate Swap			55281F-AP-5 .	MCF CLO LLC MCFCL_2017-3A	1.C FE	8,700,000	
17305AB#9	Structured Credit fixed Bond Replication	1.A		14.040.000	14,072,757			Interest Rate Swap			70017K-AL-3 .	PARK AVENUE INSTITUTIONAL ADVISERS PAIA	1.A FE	14,040,000	14,072,757

SCHEDULE DB - PART C - SECTION 1

					rtophoduon	(O) Haroao 7 t	ocot, manet	ctions open as of beec	officer of of can	one rour					
		Replication (Syn	thetic Asset) Tra	insactions						Components	of the Repli	cation (Synthetic Asset) Trans	actions		
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Oper	1		Cash	Instrument(s) Held		
								9	10	11	12	13	14	15	16
		NAIC											NAIC		
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
		Other	Notional	Carrying		Effective	Maturity		Carrying				Öther	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
	Structured Credit fixed Bond											PARK AVENUE INSTITUTIONAL ADVISERS			
	Replication	1.A		1,080,000	1,080,937			Interest Rate Swap			70017K-AQ-2 .	PAIA	1.F FE	1,080,000	1,080,937
	Structured Credit fixed Bond														
17305AB#9	Replication	1.A		20,000,000	20,036,298			Interest Rate Swap				SHACKLETON CLO LTD SHACK_19-14A		20,000,000	20,036,298
	Structured Credit fixed Bond											NEUBERGER BERMAN CLO LTD NEUB_24-58			
17305AB#9	Replication	1.A		53,373,333	53,518,290			Interest Rate Swap			640970-AA-7 .		1.A FE	53,373,333	53,518,290
9999999999 -	Totals			2,742,784,396	2,094,223,948	XXX	XXX	XXX	6,423,829	(140,503,927)	XXX	XXX	XXX	2,736,360,567	2,234,727,875

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

			- 1	<i>y</i>						
	First Q	uarter	Second	Quarter	Third O	Quarter	Fourth	Quarter	Year T	o Date
	1	2	3	1	5	6	7	8	Q	10
	'	Total Replication	3	Total Replication	5	Total Replication	,	Total Replication	9	Total Replication
	Number	(Synthetic Asset)	Number	(Synthetic Asset)	Number	(Synthetic Asset)	Number	(Synthetic Asset)	Number	(Synthetic Asset)
	of	Transactions								
	Positions	Statement Value	Positions	Statement Value	Positions	Statement Value	Positions	Statement Value	Positions	Statement Value
Beginning Inventory	20	3,069,064,082	22	3, 142,576,512	22	3,058,909,968	21		20	3,069,064,082
	_								_	
Add: Opened or Acquired Transactions	5	830,909,243							5	830,909,243
Add: Increases in Replication (Synthetic Asset)										
Transactions Statement Value	XXX	82,837,010	XXX	1,337,319	XXX	6,001,938	XXX	38,730,673	XXX	128,906,940
		700 070 000				000 500 500				000 005 404
Less: Closed or Disposed of Transactions	3	732,372,902			1	266,532,532			4	998,905,434
Less: Positions Disposed of for Failing Effectiveness										
Criteria										
Less: Decreases in Replication (Synthetic Asset)		107 000 5:-								
Transactions Statement Value	XXX	107,860,918	XXX	85,003,863	XXX	31, 123, 330	XXX	63,202,322	XXX	287, 190, 433
		0 440 570 545	00	0.050.000.000	0.1	0 707 050 044	0.4	0 740 704 005	0.4	0 740 704 000
7. Ending Inventory	22	3,142,576,515	22	3,058,909,968	21	2,767,256,044	21	2,742,784,395	21	2,742,784,398

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carr	ying Value Check
1.	Part A, Section 1, Column 14	217,565,674	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(132,484)	
3.	Total (Line 1 plus Line 2)		217,433,190
4.	Part D, Section 1, Column 6	1,488,775,923	
5.	Part D, Section 1, Column 7	(1,271,342,732)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(1)
		Fair Value	e Check
7.	Part A, Section 1, Column 16	329, 182,376	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		329,049,891
10.	Part D, Section 1, Column 9	1,751,640,256	
11.	Part D, Section 1, Column 10	(1,422,590,364)	
12	Total (Line 9 minus Line 10 minus Line 11)		(1)
		Potential Expo	osure Check
13.	Part A, Section 1, Column 21	1,276,965,990	
14.	Part B, Section 1, Column 20	1,438,942	
15.	Part D, Section 1, Column 12	1,278,404,932	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE DB - PART A - SECTION 1

					Sh	nowing all (Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	f Decemb	er 31 of Cu	irrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior											ı İ	
	Description										Year(s)	Current										ı İ	
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
0079999999. Subt	total - Purchased Op	tions - Hedg	ing Effective	Excluding Varia	ble Annuity Guaran	tees Under S	SAP No.10	8							XXX							XXX	XXX
0149999999. Subt	total - Purchased Op	tions - Hedg	ing Effective	Variable Annuity	Guarantees Under	r SSAP No.10	08								XXX							XXX	XXX
	Fixed Income Portfolio		Interest																			ı İ	
Swaption		D1	Rate	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 06/07/2023	. 06/10/2026		40,000,000	3.1% / -1.6%	1,692,000			454,098		454,098	(1,140,599)						B0311
	Fixed Income Portfolio		Interest																				
Swaption		D1	Rate		G5GSEF7VJP5170UK5573	. 03/07/2024	. 03/11/2025		200,000,000	.6.54% / -5.54%		300,000		12,327		12,327	(287,673)						B0311
	Fixed Income Portfolio		Interest	BANK OF AMERICA, N																			
Swaption	51 41 B 46 11	D1	Rate	DANK OF AMERICA AN	. B4TYDEB6GKMZ0031MB27	. 06/27/2022	. 07/01/2027		100 , 000 , 000	2.4% / -0.25%	4,202,500			815,277		815,277	(1,703,626)						B0311
	Fixed Income Portfolio		Interest	BANK OF AMERICA, N																		ı İ	
Swaption	Fired Income Deadfalia	D1	Rate	DANK OF AMEDICA AL	B4TYDEB6GKMZ0031MB27	. 07/27/2022	. 10/29/2026		50,000,000	2.25% / -SOFR	2,685,000			218,385		218,385	(815,000)					, ······· ˈ	B0311
0 4:	Fixed Income Portfolio	D4	Interest	BANK OF AMERICA, N		40 (00 (0000	40 (00 (0007		40 000 000	0.00/ / 0050	0.040.000			004 000		004 000	(4 404 000)						D0044
Swaption	Fixed Income Portfolio	υι	Rate	BANK OF AMERICA, N.	. B4TYDEB6GKMZ0031MB27	. 10/03/2022	. 12/09/2027		40,000,000	2.6% / -SOFR	3,012,000			634,692		634,692	(1,131,938)						B0311
0	Fixed income Portionio	D4	Interest	BANK OF AMERICA, N		00/00/0000	. 04/01/2026		E0 000 000	0 550 / 0050	2,555,000			197,849		197,849	(4 004 005)					ı İ	D0044
Swaption	Fixed Income Portfolio	υι	Rate		. B4TYDEB6GKMZ0031MB27	. 03/28/2023	. 04/01/2026		50,000,000	2.55% / -SOFR	2,555,000			197,849		197,849	(1,221,285)						B0311
Cuantian	Tixed Illicolle For tiotio	D4	Interest	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/05/2022	. 08/12/2027		20 000 000	2.5% / -SOFR	1,935,000			307,379		307,379	(612,891)					ı İ	B0311
Swaption	Fixed Income Portfolio	UI	Rate Interest	GOLDMAN SACHS	E3/UUZIIZ/FF3ZIIIEFA/O	. 06/03/2022	. 00/ 12/2021		30,000,000	2.3% / -3UFN	1,933,000						(012,091)						DU311
Swaption	TIXED THOUSE FOR LIGHT	D1	Rate		. W22LR0WP21HZNBB6K528	. 04/06/2023	. 04/10/2028		50 000 000	2.4% / -S0FR	3,095,000			674,292		674,292	(1, 115, 192)					ı İ	B0311
owapt1011	Fixed Income Portfolio	D1	Interest	GOLDMAN SACHS	. IIZZLNUIIFZIIIZNDDUNJZU	. 04/00/2023	. 04/ 10/ 2020		30,000,000	2.4/0 / -30I N	3,033,000			014,232		074,232	(1,115,152)						D0311
Swaption	T TXCU THOUND TOT CTOTTO	D1	Rate		. W22LR0WP21HZNBB6K528	. 03/01/2024	. 03/05/2025		100 000 000	SOFR / -6.18%		194.000		694		694	(193,306)					ı İ	B0311
O#apt1011	Fixed Income Portfolio	D1	Interest	GOLDMAN SACHS	. IIZZENOM Z MIZNODONOZO	. 00/01/2024	. 00/03/2023		100,000,000								(130,000)						D0011
Swaption		D1	Rate	INTERNATIONAL	. W22LR0WP21HZNBB6K528	. 03/04/2024	. 03/06/2025		150 000 000	.6.66% / -5.66%		238,500		5,491		5.491	(233,009)						B0311
οπαρετοιι	Fixed Income Portfolio		Interest	GOLDMAN SACHS	. WELLING IN ETHENDOROLO	. 00/ 04/ 2024	. 00, 00, 2020		100,000,000	.0.00% / 0.00%							(200,000)					1	50011
Swaption		D1	Rate		. W22LROWP21HZNBB6K528	. 03/07/2024	. 03/11/2025		200.000.000	SOFR / -5.57%		619.000		12.856		12,856	(606, 144)					ıl	B0311
				MORGAN STANLEY		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1								,,,,,,			(,,					1	
	Fixed Income Portfolio		Interest	CAPITAL SERVICES,																		ı İ	
Swaption		D1	Rate	INC	17331LVCZKQKX5T7XV54	. 10/24/2022	. 10/28/2027		60,000,000	2.75% / -SOFR	3,096,000			1, 108, 932		1, 108, 932	(1,921,600)						B0311
	Fixed Income Portfolio		l	MORGAN STANLEY																		ı İ	
0	Fixed Income Fortionio	D4	Interest	CAPITAL SERVICES,	170041 VOZVOVVETZVVEA	04/00/0000	. 04/08/2026		E0 000 000	0.40 / 0000	0 505 000			150 504		150 504	(1 004 540)					ı İ	D0044
Swaption		υι	Rate	MORGAN STANLEY	17331LVCZKQKX5T7XV54	. 04/06/2023	. 04/08/2020		50,000,000	2.4% / -SOFR	2,525,000			150,594		150,594	(1,024,540)						B0311
	Fixed Income Portfolio		Interest	CAPITAL SERVICES.																		ı İ	
Swaption		D1	Rate	INC	17331LVCZKQKX5T7XV54	. 02/13/2024	. 02/15/2029		50,000,000	2.86% / -S0FR		1,410,000 .		959,436		959,436	(450,564)					ıl	B0311
- op. 1 - 2 - 1				MORGAN STANLEY					, , ,			,,					(, 00 1)					ı İ	
	Fixed Income Portfolio	1	Interest	CAPITAL SERVICES,]					, J	l
Swaption		D1	Rate	INC	17331LVCZKQKX5T7XV54	. 03/01/2024	. 03/05/2025		150,000,000	SOFR / -5.68%		502,500		5,334		5,334	(497, 166)					,	B0311
[Fixed Income Portfolio	<u>L</u> .	Interest	MIZUHO CAPITAL																		, I	
Swaption	Final Isaa D. 45 11	טו	Rate	MARKETS LLC	RB0PEZSDGC03JS6CEU02	. 08/24/2022	. 09/27/2027		30,000,000	2.5% / -S0FR	2,370,000	-		427,930		427,930	(845,977)						B0311
0 4:	Fixed Income Portfolio	54	Interest	MIZUHO CAPITAL	DD0DE70D0000 1000E:::-	00 (00 (005 :	00 (00 (000-		050 000 000	00FD / 5 T		4 040 05-		445 0		*** ***	(4 171 000)					, I	00044
Swaption	Fired Income Deadfalia	D1	Rate	MARKETS LLC	RB0PEZSDGC03JS6CEU02	. 02/26/2024	. 08/28/2025		250,000,000	SOFR / -5.74%		1,616,250		445,041		445,041	(1, 171, 209)					, ······· ˈ	B0311
0	Fixed Income Portfolio	D4	Interest	MIZUHO CAPITAL	RB0PEZSDGC03JS6CEU02	00/00/0004	. 02/28/2025		050 000 000	0.700 / 5.700		444 050		E 050		E 0E0	(405.007)					ı İ	D0044
Swaption		νι	Rate	MARKETS LLC NOMURA GLOBAL	HBUPEZSUGUU3JS0UEUU2	. 02/26/2024	. 02/28/2025		250,000,000	.6.73% / -5.73%		411,250		5,253		5,253	(405,997)						B0311
	Fixed Income Portfolio		Interest	FINANCIAL PRODUCTS																		1	l
Swaption		D1	Rate	INC	0ZV05H2G7GRS05BHJ91	11/16/2022	. 11/18/2027		50 . 000 . 000	2.25% / -S0FR	2,040,000	l		481.197	l	481 . 197	(1,044,329)			L		ıl	B0311
				NOMURA GLOBAL		,,			, , ,		,,						. (. , , 020 /					ı	
	Fixed Income Portfolio		Interest	FINANCIAL PRODUCTS																		, I	l
Swaption		D1	Rate	INC	0ZV05H2G7GRS05BHJ91	11/28/2022	. 12/02/2027		40,000,000	2.3% / -SOFR	2,788,000			564,921		564,921	(1,034,208)					i	B0311
	Fixed Income Der*f-1:-	1	l .	NOMURA GLOBAL]					, J	l
Constinu	Fixed Income Portfolio	Di	Interest	FINANCIAL PRODUCTS		04/00/0000	04/00/0000		40 000 000	0.050 / 0050	0 000 000			040 470		040 470	(4 005 000)					₁	D0011
Swaption		ייייייי וע	Rate	NOMURA GLOBAL	0ZV05H2G7GRS05BHJ91	04/20/2023	. 04/22/2026		40,000,000	2.35% / -SOFR	2,280,000	······		242, 173		242 , 173	(1,235,299)					, ······	B0311
	Fixed Income Portfolio		Interest	FINANCIAL PRODUCTS			1															. 1	l
Swaption		D1	Rate	INC	0ZV05H2G7GRS05BHJ91	04/20/2023	. 04/24/2028		40,000,000	2.55% / -S0FR	2,336,000	l		685,269	l	685,269	(1,077,305)					اا	B0311

Chawing all Ontions	Cana Floore	Callara	Swaps and Forwards Open as of December 31 of Current Year
SHOWING all Options,	Caps, F10015,	Collais,	Swaps and Forwards Open as of December 31 of Current real

					S	howing all	Options, (Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as of	f Decemb	er 31 of Cu	irrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										-	Cumulative				-								
											Prior												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	Fixed Income Portfolio		Interest	ROYAL BANK OF	-																		
Swaption		D1	Rate	CANADA	. ES71P3U3RH1GC71XBU1	. 03/08/2024	. 03/12/2025		100,000,000	SOFR / -5.57%		295,000		7,473		7,473	(287,527)						B0311
	Fixed Income Portfolio		Interest																				
Swaption		D1	Rate	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 03/21/2023	. 03/23/2028		50,000,000	2.45% / -SOFR	3,030,000			706, 147		706 , 147	(1, 166, 665)						B0311
	Fixed Income Portfolio		Interest																				
Swaption		D1	Rate	. SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 02/28/2024	. 03/04/2025		150,000,000	SOFR / -5.75%		489,000		3,496		3,496	(485,504)						B0311
	Fixed Income Portfolio		Interest						.=														
Swaption	Fixed Income Portfolio	D1	Rate		. 02RNE81BXP4R0TD8PU41	. 03/04/2024	. 06/06/2025		150,000,000	SOFR / -5.68%		727,500		106,814		106,814	(620,686)						B0311
0 4:	Fixed income Portionio	0.4	Interest	TORONTO DOMINION	DT00D700T0UUDF07400	00/04/0000	44 (40 (0007		40,000,000	0.05% / 0.050	0 000 000			074 007		074 007	(700,000)						D0044
Swaption	Fixed Income Portfolio	ייי וע	Rate	TORONTO DOMINION	PT3QB789TSUIDF37126	. 08/24/2022	. 11/19/2027		40,000,000	2.25% / -SOFR	2,220,000			374,867		374,867	(799, 338)						B0311
0	Fixed Income For Lioito	D4	Interest	BANK	DT00D700T0UUDF07400	00/04/0000	. 07/21/2027		E0 000 000	2.5% / -SOFR	2,967,500			503, 181		503, 181	(1,075,844)						D0011
Swaption	Fixed Income Portfolio	υι	Rate Interest	TORONTO DOMINION	PT3QB789TSUIDF37126	. 09/01/2022	. 01/21/2021		50,000,000	2.3% / -SUFH	2,967,500						(1,0/5,844)						B0311
Swaption	T TX GU TITO ONE T OT LIGHTO	D1	Rate	BANK	PT3QB789TSUIDF37126	1 . 12/05/2022	. 12/09/2027		50 000 000	2.3% / -SOFR	2,910,000			531, 180		531, 180	(1,092,067)						B0311
Owaption	Fixed Income Portfolio	D1	Interest	WELLS FARGO BANK.	1 1000/03/100/01/07/120	. 12/03/2022	. 12/03/2021		30,000,000	2.007 00111	2,310,000						(1,002,007)						D0011
Swaption		D1	Rate	N A	KB1H1DSPRFMYMCUFXT09	. 07/19/2022	. 07/22/2026		50 000 000	.2.25% / -0.25%	3,935,000			328 , 136		328 , 136	(1,331,317)						B0311
υπαρτιοπ.	Fixed Income Portfolio		Interest	WELLS FARGO BANK,	TIS TITLES THE MITMOST XTO		. 017 227 2020		00,000,000								(1,001,011)						
Swaption		D1	Rate	N.A	KB1H1DSPRFMYMCUFXT09	. 07/27/2022	. 03/30/2027		40,000,000	2.4% / -S0FR	2,960,000			332,031		332,031	(942,868)						B0311
	Fixed Income Portfolio		Interest	WELLS FARGO BANK,			,							, , , , , , , , , , , , , , , , , , , ,		, , , , , , , , , , , , , , , , , , , ,							
Swaption		D1	Rate	N.A	KB1H1DSPRFMYMCUFXTOS	. 08/03/2022	. 06/07/2027		40,000,000	2.35% / -SOFR	2,928,000			347, 124		347, 124	(902,396)						B0311
, i	Fixed Income Portfolio		Interest	WELLS FARGO BANK,																			
Swaption		D1	Rate	N.A	KB1H1DSPRFMYMCUFXT09	. 08/17/2022	. 10/20/2027		35,000,000	2.4% / -SOFR	2,936,500			476,475		476,475	(933,450)						B0311
	Fixed Income Portfolio		Interest	WELLS FARGO BANK,																			
Swaption		D1	Rate	N.A	KB1H1DSPRFMYMCUFXT09	. 09/20/2022	. 09/22/2027		40,000,000	2.5% / -SOFR	2,368,000			473,505		473,505	(948,763)						B0311
	Fixed Income Portfolio		Interest	WELLS FARGO BANK,																			
Swaption		D1	Rate	N.A	KB1H1DSPRFMYMCUFXT09	. 10/27/2022	. 10/29/2027		50,000,000	2.5% / -SOFR	3, 143, 750			835,827		835,827	(1,446,186)						B0311
	Fixed Income Portfolio		Interest	WELLS FARGO BANK,																			
Swaption		D1	Rate	N.A	KB1H1DSPRFMYMCUFXT09	. 10/31/2022	. 11/04/2027		40,000,000	2.7% / -SOFR				911,458		911,458	(1,474,419)						B0311
	total - Purchased Op			Other							68,850,250			14,347,134	XXX	14,347,134	(33,275,883)					XXX	XXX
	total - Purchased Op										68,850,250	6,803,000		14,347,134		14,347,134	(33,275,883)					XXX	XXX
	total - Purchased Op														XXX							XXX	XXX
	total - Purchased Op			on											XXX							XXX	XXX
	total - Purchased Op														XXX							XXX	XXX
	I Purchased Options			rants											XXX							XXX	XXX
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* *************************************	I Purchased Options														XXX							XXX	XXX
	I Purchased Options														XXX							XXX	XXX
	I Purchased Options										00 050 050	0.000.000		44.047.404	XXX	44.047.404	(00.075.000)					XXX	XXX
	I Purchased Options										68,850,250	6,803,000		14,347,134	XXX	14,347,134	(33,275,883)					XXX	XXX
	I Purchased Options										68,850,250	6,803,000		14,347,134	XXX	14,347,134	(33, 275, 883)					XXX	XXX
	total - Written Option						P No.108								XXX							XXX	XXX
	total - Written Option			ariable Annuity Gu	uarantees Under S	SAP No.108					-			-	XXX		-					XXX	XXX
	total - Written Option										-			-	XXX		-					XXX	XXX
	total - Written Option													-	XXX		ļ			1		XXX	XXX
	total - Written Option		Jeneration											ļ	XXX							XXX	XXX
	total - Written Option													ļ	XXX							XXX	XXX
	I Written Options - C		and Warran	ts											XXX							XXX	XXX
	I Written Options - P														XXX							XXX	XXX
	al Written Options - C														XXX							XXX	XXX
	I Written Options - F													ļ	XXX							XXX	XXX
	al Written Options - C													ļ	XXX							XXX	XXX
0979999999. Tota	al Written Options - C	Other													XXX							XXX	XXX

					Showing all	Options, (Caps, Flooi	rs, Collars,	Swaps and	l Forwards	Open as o	of December	er 31 of Cu	rrent Year								
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14		16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for		Type(s)			Date of			Strike Price, Rate or	Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Credit Quality of	Hedge Effectiveness at Inception
	Income	Schedule/	of	- · · · ·		Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	5	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair	Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
09899999999999999999999999999999999999			(4-)			1			(- 5)					XXX		(= 55:55:55)					XXX	XXX
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D4	Interest Rate	RBC CAPITAL MARKETS	R64 .02/14/2008	. 06/11/2029		0 500 000	.5.124% / -S0FR			(5.786)			. 93 . 822					26,359		B031
·	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	νι	Interest	RBC CAPITAL MARKETS				, ,			•••••	,			,		•••••	•				
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Rate	LLC	R64 . 02/14/2008	. 06/11/2029		6,000,000	.5.124% / -SOFR			(13,887)			225,172 .					63,261		B031
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Rate	LLC	R64 . 02/14/2008	. 06/11/2029		21,000,000	.5.124% / -SOFR			(49,047)			788,103					221,412		B031
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Rate	LLC 549300LC02FLSSVFF	. 02/14/2008	. 06/11/2029		3,000,000	.5.124% / -SOFR			(6,944)			112,586 .					31,630		B031
Interest Rate Swap	BASIN ELECTRIC POWER	D1	Interest Rate	RBC CAPITAL MARKETS LLC	. 02/14/2008	. 06/11/2029		500,000	.5.124% / -SOFR			(1,157)			. 18,764			•		5,272		B031
Interest Rate Swap	COOPERATIVE 070101A*1BASIN ELECTRIC POWER	D1	Interest Rate	RBC CAPITAL MARKETS LLC	. 02/14/2008	. 06/11/2029		5,000,000	.5.124% / -SOFR			(11,907)			187,644					52,717		B031
Interest Rate Swap	COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFF	R64 . 02/14/2008	. 06/11/2029		500 000	.5.124% / -SOFR			(1,157)			. 18,764 .					5,272		B031
	total - Swaps - Hedg	ina Effective		/ariable Annuity Guarantees Unde			Rate					(89,885)			444.856						XXX	XXX
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AM8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK	5573 . 06/29/2012	. 04/01/2028		20,000,000	.USD 4.187% / (GBP 4.394%)			114,221	4,027,549	3	956,494	285,674				180,335		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AM8	5	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UKS					.USD 4.187% / (GBP 4.394%)			22.844	805,510		791,299	57 . 135				36,067		B023
, ,	ANGLIAN WATER SERVICES FINANCING G0369@AM8	8	,						.USD 4.187% /			,										
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AM8	S	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5				4,000,000	.USD 4.187% /			22,844	805,510		791,299 .	57 , 135				36,067		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5	5573 . 06/29/2012	. 04/01/2028		14,000,000	(GBP 4.394%) . USD 4.935% /			79,954	2,819,284	2,	769,546 .	199,972				126,234		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UKS	5573 . 03/13/2013	. 04/17/2033		15,069,200				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 G5GSEF7VJP5170UK5	5573 . 03/13/2013	. 04/17/2033		2,984,000	(GBP 4.63%)			29,860	479,200		541,562 .	17,067				42,981		B023
Currency Swap	BUUK INFRASTRUCTURE	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UKS	5573 . 03/13/2013	. 04/17/2033		36, 106, 400				361,309	5,798,322	6	552,900	206,506				520,065		B023
Currency Swap	ISSUER PLC G1745*AF8BUUK INFRASTRUCTURE	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UKS	5573 . 03/13/2013	. 04/17/2033		7,609,200				76,144	1,221,960	1,	380,983	43,520				109,600		B023
Currency Swap	ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UKS	5573 . 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	ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5	5573 . 03/13/2013	. 04/17/2033	<u> </u>	2.984.000	. USD 4.935% / (GBP 4.63%)			29,860	479.200		541,562 .	17.067				42.981		B023

						owing all	Options, (Caps, Flooi	rs, Collars,	Swaps and	d Forwards	Open as o	f December	er 31 of Cu	ırrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative Prior												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,		_ ,							Price,	of Un-	Cost of Un-		5			l	Total	Current	Adjustment		,	Effectiveness
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	CADOGAN ESTATES LIMITED G1744#AT5																						
Currency Swap	LIMITED G1/44#ATS	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 06/25/2013	. 09/12/2030		9,637,500	.USD 4.574% / (GBP 4.07%)			113,574	1,810,001		2,022,289	(28,711)				115,060		B023
our rondy onup		D1	our rondy	DANGERTO DANK TEO	GOGOLI 7 VGI OTT CONCOTO					GBP 0.75% /				1,010,001		2,022,200	(20,711)				110,000		7020
Currency Swap	Foreign Liability	Exhibit 7	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 01/07/2021	. 12/14/2028		881,075,000	(USD 1.455%)			(6,655,269)	(67,015,058))	(80,717,948)	(14,561,585)	1,766			8,762,338		B021
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/24/2021	. 12/31/2047		3,601,800	.USD 4.162% / (GBP 3.23%)			41.115	220,320		574,321	(223,370)				86,394		B023
Sarrons, Shap IIIII	ENFINIUM HOLDINGS LTD		04110110711111							.USD 4.162% /			,,,,,										
Currency Swap	. G2018*AA7	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/24/2021	. 12/31/2047		27,213,600	(GBP 3.23%)			310,644	1,664,642		4,339,310	(1,687,687)				652,754		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/24/2021	. 12/31/2047		5,336,000	.USD 4.162% / (GBP 3.23%)			60,911	326,400		850,845	(330,919)			<u> </u>	127,991		B023
	ENFINIUM HOLDINGS LTD	L.	,							.USD 4.162% /													
Currency Swap	. G2018*AA7 ENFINIUM HOLDINGS LTD	1טן	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/24/2021	. 12/31/2047	-	3,601,800	(GBP 3.23%) .USD 4.162% /			41, 115	220,320		574,321	(223,370)			-	86,394	E	B023
Currency Swap	. G2018*AA7	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/24/2021	. 12/31/2047		18, 142, 400	(GBP 3.23%)			207,096	1,109,761		2,892,874	(1,125,125)				435, 169		B023
	ENFINIUM HOLDINGS LTD			DADOLANO DANK DI O	05005571/ ID517011/5570	44 (04 (0004	10 (01 (0017		0 004 000	. USD 4.162% /			44 445	202 202		574 004	(000 070)				00.004		2000
Currency Swap	. G2018*AA7 ENFINIUM HOLDINGS LTD	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/24/2021	. 12/31/2047		3,601,800	(GBP 3.23%) .USD 4.162% /			41, 115	220,320		574,321	(223,370)				86,394		B023
Currency Swap	G2018*AA7	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/24/2021	. 12/31/2047		533,600				6,091	32,640		85,085	(33,092)				12,799	E	B023
	ENFINIUM HOLDINGS LTD	D4		DADOLAVO DANK DLO	05005571/ IDE 17011/5570	44 (04 (0004	40 /04 /00 47		000 400	.USD 4.162% /			0.407	40, 000		127 .627	(40,000)				40, 400		D000
Currency Swap	. G2018*AA7	υι	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/24/2021	. 12/31/2047		800 , 400	(GBP 3.23%) .USD 6.509% /			9, 137	48,960		127,627	(49,638)				19, 199		B023
Currency Swap	. LTD Q0006*AE6	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 10/25/2023	. 11/08/2028		31,410,720	(EUR 4.71%)			555,085	656,369		336,939	2,053,758				308,463		B023
Currency Cues	M FINANCE F6101#AB1	D4	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 04/18/2024	. 05/07/2034		7,462,000	.USD 6.675% / (EUR 4.69%)			177,885	213,500		200,223	213,500				114, 107		B023
Currency Swap	M FINANCE	D1	our rency	DANGERTS DANK FEG	GOGOLI / VOF ST/CONSS/S	. 04/ 10/ 2024	. 03/01/2034		1,402,000	.USD 6.675% /			177,005	210,000		200,220	213,300				114, 107		JU20
Currency Swap	. F6101#AB1	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 04/18/2024	. 05/07/2034		4,264,000	(EUR 4.69%)			101,648	122,000		114,413	122,000				65,204		B023
Currency Swap	SG FINANCE & TREASURY	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 04/23/2024	. 05/23/2034		15 513 550	.USD 6.173% / (EUR 4.26%)			373,325	498.799		427 ,703	498,799				237,784		B023
ourrency onap	SG FINANCE & TREASURY	D1	our rency							.USD 6.173% /													
Currency Swap	. LTD G7742#AD9 SG FINANCE & TREASURY	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 04/23/2024	. 05/23/2034		10, 164, 050	(EUR 4.26%) USD 6.43% /			244,592	326,800		280,219	326,800				155,789		B023
Currency Swap	LTD G7742#AHO	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 04/23/2024	. 05/23/2039		24 . 888 . 000	(GBP 6.01%)			590,860	(159,998))	713,682	(159,998)				472,217		B023
	CHANEL LIMITED		,							USD 5.6845% /													
Currency Swap	. G2037*AN6 CHANEL LIMITED	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 05/30/2024	. 06/18/2034	-	11,918,500	(EUR 4%) USD 5.6845% /			5,659	527,999		297 , 448	527,999			-	183,372	E	B023
Currency Swap	. G2037*AN6	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 05/30/2024	. 06/18/2034		12,460,250				5,916	551,999		310,968	551,999			<u> </u>	191,707	E	B023
	CHANEL LIMITED									USD 5.6845% /													
Currency Swap	G2037*AN6	וע	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 05/30/2024	. 06/18/2034		11,918,500	(EUR 4%) USD 5.6845% /			5,659	527,999		297 , 448	527,999			·····	183,372		B023
Currency Swap	. G2037*AN6	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 05/30/2024	. 06/18/2034		10,293,250				4,887	456,000		256,887	456,000			ļ	158,366	E	B023
	Fixed Income Portfolio	L.								.USD 6.055% /											_,		
Currency Swap	Fixed Income Portfolio	1טן	Currency	BAHCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 07/25/2024	. 10/03/2034		5,213,910	(SEK 4.45%)			369,047	95,916		112,214	95,916			-	81,451	E	B023
Currency Swap		D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 07/25/2024	. 10/03/2034		24,331,580	.USD 6.055% / (SEK 4.45%)			1,722,220	447,606		523,664	447,606				380, 103	F	B023
, , , , , , , , , , , , , , , , , , , ,	Fixed Income Portfolio									.USD 6.055% /							,						
Currency Swap	ANVECT DOE CHOTODISS	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 07/25/2024	. 10/03/2034	-	5,213,910	(SEK 4.45%)			369,047	95,916		112,214	95,916				81,451		B023
Currency Swap	AMVEST RCF CUSTODIAN BV N0516#AA6	D1	Currency	BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	. 10/26/2023	. 11/08/2030		52,357,760	USD 7.06% / (EUR 5.19%)			955.550	996,958		407.554	3,429,844			<u> </u>	633,590		B023
	MULLEN GROUP LTD		,							USD 6.57% /			,			,							
Currency Swap	. C5864@AN9 MULLEN GROUP LTD	D1	Currency	BANK OF MONTREAL .	NQQ6HPCNCCU6TUTQYE16	. 06/06/2024	. 07/10/2034	-	4,748,250	(CAD 5.93%) USD 6.57% /			43,118	228,712		24,705	228,712			-	73,286	E	B023
Currency Swap	. C5864@AN9	D1	Currency	BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	. 06/06/2024	. 07/10/2034		8,218,125	USD 6.57% / (CAD 5.93%)			74,627	395,847		42,758	395,847				126,841		B023
	MULLEN GROUP LTD		,							USD 6.57% /													
Currency Swap	. C5864@AN9	1טן	Currency	BANK OF MONTREAL .	. NQQ6HPCNCCU6TUTQYE16	. 06/06/2024	. 07/10/2034	-	1,826,250	(CAD 5.93%) .USD 6.088% /			16,584	87,966		9,502	87,966			-	28 , 187	E	B023
Currency Swap	. Foreign Liability	Exhibit 7	Currency	BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	. 10/23/2024	. 11/14/2039		64,760,000				(1,194,887)	2, 140, 004		2,307,513	2, 140,004				1,249,023		B023
July			200.107	MOITHEAL .		, LO, LOET	,, 2000		0 ., 100,000	()	1			, 170,007		, 501, 010	, 170,007				,==0,020		·v ······

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

					Showing all	Options,	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Ye	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
	Description									Prior	Commont											1
	Description of Item(s)								Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap	Foreign Liability	Exhibit 7	Currency	BNP PARIBAS ROMUWSFPU8MPROS	(5P83 . 07/21/2023	. 07/28/2025		63,984,439				(725,935)	382,608		510 , 156	335,017	(345)			242,087		B020
Currency Swap	BRUKER CORPORATION 116794D*6	D1	Currency	BNP PARIBAS ROMUWSFPU8MPROS	(5P83 . 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 BRUKER CORPORATION	D1	Currency	BNP PARIBAS ROMUWSFPU8MPROS	(5P83 . 01/10/2024	. 04/15/2039		62, 195, 500	USD 6.1525% / (CHF 2.71%) USD 6.1525% /			(2,658,338)	3,712,741		(3,589,562)	3,712,741				1,175,803		B023
Currency Swap	116794D*6SG FINANCE & TREASURY	D1	Currency	BNP PARIBAS ROMUWSFPU8MPROS	K5P83 . 01/10/2024	. 04/15/2039		2,347,000	(CHF 2.71%)			(100,315)	140 , 103		(135,455)	140, 103				44,370		B023
Currency Swap	LTD G7742#AE7	D1	Currency	BNP PARIBAS ROMUWSFPU8MPROS BANK OF AMERICA. NA	(5P83 . 04/23/2024	. 05/23/2039	ļ	32,097,000	(EUR 4.48%)			772,844	1,031,999		748 , 176	1,031,999				608,998		B023
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA BATYDEB6GKMZ003 BANK OF AMERICA, NA	1MB27 . 02/11/2011	. 04/28/2031		2,399,250	(GBP 5.57%)			30,545	520,650		570 , 755	(2,996)				30 , 172		B023
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	B4TYDEB6GKMZ00:	1MB27 . 02/11/2011	. 04/28/2031		3,518,900	USD 5.6975% / (GBP 5.57%)			44,799	763,620		837 , 108	(4,394)				44,253		B023
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA BATYDEB6GKMZ003	1MB27 . 02/11/2011	. 04/28/2031		28,471,100	USD 5.6975% / (GBP 5.57%)			362,468	6, 178, 382		6,772,965	(35,553)				358,047		B023
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ000	1MB27 . 02/11/2011	. 04/28/2031		2,399,250				30,545	520,650		570,755	(2,996)				30 , 172		B023
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ003	1MB27 . 02/11/2011	. 04/28/2031		1,119,650				14,254	242,970		266 , 353	(1,398)				14,080		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ003	1MB27 . 02/11/2011	. 04/28/2031			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 B4TYDEB6GKMZ003	1MB27 . 07/16/2014	. 09/16/2039		1,714,200	.USD 4.355% / (GBP 4.09%)			21,894	461,800		502, 191	(7, 188)				32,882		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ003	1MB27 . 07/16/2014	. 09/16/2039		13,285,050	.USD 4.355% / (GBP 4.09%)			169,677	3,578,951		3,891,977	(55,703)				254,832		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ003	1MB27 . 07/16/2014	. 09/16/2039		7,285,350	.USD 4.355% / (GBP 4.09%)			93,049	1,962,650		2, 134, 310	(30,547)				139,747		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ003	1MB27 . 07/16/2014	. 09/16/2039		428,550	.USD 4.355% / (GBP 4.09%)			5,473	115,450		125,548	(1,797)						B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ003	1MB27 . 07/16/2014	. 09/16/2039		428,550	.USD 4.355% / (GBP 4.09%)			5,473	115,450		125,548	(1,797)						B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ003	1MB27 . 07/16/2014	. 09/16/2039		5, 142,600	.USD 4.355% / (GBP 4.09%)			65,681	1,385,400		1,506,572	(21,563)				98,645		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ003		. 09/16/2034		857 , 100	USD 4.1325% /			10,459	230,900		240 , 240	4,933				13,357		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ003		. 09/16/2034			USD 4.1325% / (GBP 3.87%)			88,900	1,962,650		2,042,041	41,927				113,539		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ003					USD 4.1325% / (GBP 3.87%)			41.835	923.600		960.961	19.730				53.430		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ003					USD 4.1325% / (GBP 3.87%)			31.376	692,700		720,720	14.798				40,072		B023
	Fixed Income Portfolio	D1	-	BANK OF AMERICA, NA B4TYDEB6GKMZ003		. 09/16/2034			USD 4.6425% /			11,541	230,900		266,366	11,200				19,032		B023
Currency Swap	Fixed Income Portfolio)	Currency	BANK OF AMERICA, NA		. 09/16/2044			USD 4.6425% /			86.554			1,997,742							
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA				6,428,250	USD 4.6425% /			,	1,731,750			83,999				142,742		B023
Currency Swap	Fixed Income Portfolio		Currency	BANK OF AMERICA, NA		. 09/16/2044		2,999,850	USD 4.6425% /			40,392	808 , 150		932,279	39,200				66,613		B023
Currency Swap	Fixed Income Portfolio		Currency	BANK OF AMERICA, NA		. 09/16/2044		2, 142, 750	.USD 4.035% /			28,851	577,250		665,914	28,000				47,581		B023
Currency Swap		I U1	Currency	B4TYDEB6GKMZ003	1MB27 . 07/22/2014	. 10/22/2026	L	465 . 289	(CAD 4.07%)		1	4.244	117,633	l	108,268	35.349	l	L	1	3. 128		B023

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December 3	1 of Current Year
Onowing an Options	, Caps, i louis	Collais, Swaps and Folwards Open as of December 3	I OI Cullelle leal

Part Part						Sh	owing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	irrent Y	ear							
Description Property Proper	1	2	3	4		5	6	7	8	9	10		12	13	14	15	16	17	18	19	20	21	22	23
Part Part																								1
Part Section Part Part Section																								1
Model Mode											Chuilea												C 4:4	Lindan
Part Part																			Total	Current	Adjustment			
Procession Pro				Tyne(s)				Date of							Book/			Unrealized						
Process of March Section Secti			Schedule/						Number					Current										
Transp. Sey. Tool Room Particle C.		Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
According to Company	Description		Identifier	(a)			Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Free Pres		Fixed Income Portfolio			BANK OF AMERICA, N																			1
Transport Control Co	Currency Swap		D1	Currency			. 07/22/2014	. 10/22/2026		1,628,513				14,855	411,714		378,939	123,720				10,949		B023
First Lower First Lower		Fixed Income Portfolio	0.4		BANK OF AMERICA, N		07 (00 (0044	40 (00 (0000		7 000 000				70 454	4 000 755		4 040 500	000 005				50.400		2000
Control Fire Cont	Currency Swap	Fixed Income Portfolio	υι	currency	RANK OF AMERICA N		. 07/22/2014	. 10/22/2026		7,909,920				/2, 151	1,999,755		1,840,560	600,925				53, 182		BU23
MALE ORD 10 MALE ORD 10 Mark 1	Currency Swan	TIXON THOUSE FOLLOWING	D1	Currency	Branc or rankinger, 1		07/22/2014	10/22/2026		465 289				4 244	117 633		108 268	35 349				3 128		B023
Currency Serv. March 19		MULLEN GROUP LTD		,	BANK OF AMERICA, N			,,							, , , , , , , , , , , , , , , , , , , ,		,							1
Correspond Content Correspond Corres	Currency Swap	C5864@AM1	D1	Currency			. 07/22/2014	. 10/22/2026		232,645				2, 122	58,816		54 , 134	17,674				1,564		B023
Correct Supplies Supp					BANK OF AMERICA, N																			1
STATE MIND Correspond C	Currency Swap		D1	Currency		B4TYDEB6GKMZ0031MB27	. 07/22/2014	. 10/22/2026		4,420,249	(CAD 4.07%)			40,319	1, 117, 510		1,028,548	335,811				29,720		B023
Marries Marr					BANK OF AMERICA. N	NA.					USD 3.81% /													1
Currenty State Sta	Currency Swap		D1	Currency		B4TYDEB6GKMZ0031MB27	. 07/23/2014	. 10/16/2029		852.050				9.768	225.850		228.313	11.632				9.328		B023
Currency Supplementary Sup	, , , , ,			,										- ,				, -						1
Currency Stup. Currency Stup.			0.4		BANK OF AMERICA, N		07 (00 (0044	40 (40 (0000		0 400 000				00.070	000 400		040.050	40 507				07.044		DOOD.
STATE LITTO Correct, Sup. SCATES LITTO Correct, Sup. Correct, Su	Currency Swap		υι	currency		B41YDEB6GKMZ0031MB2/	. 07/23/2014	. 10/16/2029		3,408,200	(GBP 3.58%)			39,072	903,400		913,252	46,527				37,314		B023
- MANCE DE MILES - MINES DE MILES - MINE					BANK OF AMERICA, N	NA					USD 3.81% /													1
SEATE STATE STATE	Currency Swap		D1	Currency		B4TYDEB6GKMZ0031MB27	. 07/23/2014	. 10/16/2029		16, 188, 950				185,592	4,291,151		4,337,949	221,002				177,240		B023
Control Cont					DAME OF AMEDICA A	NIA.					1100 0 04% /													1
FAMERIC NUMBER OF MULES	Currency Swan		D1	Currency	DANK OF AMERICA, I		07/23/2014	10/16/2020		852 050				0.768	225 850		228 313	11 632				0 328		B023
Outcomes Description Outcomes Description Outcomes Description Outcomes Description Outcomes Description Outcomes Description Outcomes Description Outcomes Description Outcomes Description Outcomes Description Outcomes Description Outcomes	Cullency Swap		D1	our rency			. 07/23/2014	. 10/ 10/ 2023		652,050	(GDF 3.30%)				223,030		220,313	11,032				9,020		0023
MINESPAN SCHAFFIES LINTED SCHAFFE, MA STATES SANC FAMERICA, MA SANC FAMERICA					BANK OF AMERICA, N																			1
Currency Sup Curr	Currency Swap		D1	Currency			. 07/23/2014	. 10/16/2029		9,798,575				112,332	2,597,276		2,625,601	133,764				107,277		B023
SAME OF AMERICA, NA SAME OF AMERICA, NA	0		D4	A	BANK OF AMERICA, N		10 (00 (0015	11/10/0000		1 040 500				00.044	100 450		00 014	74 110				0 507		DOOD
Currency Stage LIUITED 62684A,8 Currency Stage LIUITED 626	Currency Swap		νι	currency	BANK OF AMERICA N		. 10/09/2015	. 11/12/2020		1,248,500				22,344	109,450		99,014	/4,110				8,521		BU23
KINGSM SCRAITIES Currency Stag SAMK OF MERICA, M SAMK OF M	Currency Swap		D1	Currency	Drawe of rangerrore, 1		. 10/09/2015	. 11/12/2026		1.929.500				34 . 532	169 . 150			114 .542				13. 178		B023
HIGH SEED BAIL FINANCE PLC GA445/433 D1 Currency Shap GA45/433 D1 Curr	, , , , , , , , , , , , , , , , , , ,			,	BANK OF AMERICA, N		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1				USD 4.0655% /							, •						1
FINANCE PIC. SANK OF ALERHICA, NA SHTUEBBONIZ0031MB27 10/14/2016 03/31/2039 1,550,466 / (GBP 2.3%) 10.374 (39,966) 22,137 29,813 22,458 50.23 1.550,468 (FIRE PICAL) 1.550,466 / (GBP 2.3%) 1	Currency Swap		D1	Currency		B4TYDEB6GKMZ0031MB27	. 10/09/2015	. 11/12/2026		113,500	(EUR 2.434%)			2,031	9,950		9,056	6,738				775		B023
Currency Stap GA445*NGS D1 Currency Stap Currency St					DAME OF AMEDICA A	NIA.					1100 0 400050													1
HIGH SPEED RAIL FINANCE PLC Ourrency Step 64445*AGS	Currency Swan		D1	Currency	DANK OF AMERICA, I		10/14/2016	03/31/2039		1 560 486				10 374	(39, 606)		29 137	29 813				29 458		B023
Currency Shap	our roney onap			our rondy			. 107 147 20 10	. 00/01/2000		1,000,400	(ubi 2.0%)				(00,000)									1
HICH SPEED RAIL FINANCE PLC Currency Swap G4447-9G3 Currency Swap G447-9G3 Currency					BANK OF AMERICA, N																			1
FINANCE PLC GAMAS-MG3	Currency Swap		D1	Currency		B4TYDEB6GKMZ0031MB27	. 10/14/2016	. 03/31/2039		6,762,104	/ (GBP 2.3%)			44,955	(171,627)		126,261	129, 188				127,653		B023
Currency Sinap C4445*AG3					BANK OF AMERICA, N	NA					USD 3 10325%													1
FINANCE PLC G4445*AG3	Currency Swap		D1	Currency		B4TYDEB6GKMZ0031MB27	. 10/14/2016	. 03/31/2039		28,088,740				186,735	(712,910)		524,470	536,626				530,253		B023
Currency Sivap G445*AG3					DANK OF AMERICA A																			1
HIGH SPEED RAIL FINANCE PLC G4445*AG3 HIGH SPEED RAIL FINANCE PLC G4445*AG3 Currency Swap G4445*AG3 Currency Swap G4445*AG3 Currency Swap G4445*AG3 Currency Swap G4445*AG3 Currency Swap G4445*AG3 SSINSIENT TECHNOLOGIES CORPORATION Currency Swap BANK OF AMERICA, NA BATYDEBGGKMZ0031MB27 BANK OF AMERICA, NA BATYDEBGKMZ0031MB27 BANK OF AMERICA, NA BATYDEBGGKMZ0031MB27 BANK OF AMERICA, NA BATYDEBGGKMZ0031MB27 BANK OF AMERICA, NA BATYDEBGGKMZ0031MB27 BANK OF AMERICA, NA BAYDEBGGKMZ0031MB27	Currency Cues		D4	Currency	BANK OF AMERICA, I		10/14/2016	02/21/2020		2 600 900				17 200	(66.010)		40 560	40 600				40, 007		Poop
FINANCE PLC G4445*AG3 D1 Currency Swap G4445*AG3	ourrency swap		υι	cui i ency		D411DEDOURM20031MD21	. 10/ 14/2010	. 03/31/2039		2,000,009	/ (UDF 2.3%)			17,290	(00,010)		40,302	49,000				49,097		BU23
HIGH SPEED RAIL FINANCE PLC G4445*AG3 SENSIENT TECHNOLOGIES CORPORATION Currency Swap BANK OF AMERICA, NA BATYDEB66KMZ0031MB27 BANK OF AMERICA, NA					BANK OF AMERICA, N	NA					. USD 3.10325%													1
FINANCE PLC G4445*AGS Currency Swap G4445*AGS Currency Swap BANK OF AMERICA, NA B4TYDEB66KMZ0031MB27 .10/14/2016 .03/31/2039	Currency Swap		D1	Currency		B4TYDEB6GKMZ0031MB27	. 10/14/2016	. 03/31/2039		7,282,266	/ (GBP 2.3%)			48,413	(184,829)		135,974	139, 125				137,473		B023
Currency Swap G4445*AG3 D1 Currency Swap G4445*AG3 D1 Currency Swap G4445*AG3 D1 Currency Swap G4445*AG3 D1 Currency Swap G4445*AG3 D1 Currency Swap G4445*AG3 D1 Currency Swap G4445*AG3 D1 Currency Swap G4445*AG3 D1 D1 D1 Currency Swap G4445*AG3 D1 D1 D1 Currency Swap G4445*AG3 D1 D1 D1 D1 D1 D1 D1 D1 D1 D1 D1 D1 D1					BANK OF AMERICA M	NA					HGD 0 4000Em													1
SENSIENT TECHNOLOGIES CORPORATION BANK OF AMERICA, NA CUrrency Swap D1 Currency Swap BANK OF AMERICA, NA B4TYDEB66KMZ0031MB27 .03/17/2017 .05/03/2027	Currency Swap		D1	Currency	Diagram of American, P		. 10/14/2016	. 03/31/2039	L	6 241 942				41 497	(158 424)		116 549	119 250	<u> </u>			117 834		B023
Currency Swap		SENSIENT TECHNOLOGIES					,, 2510	30, 0., 2000		,,				, 101	(100,424)	1						, 504		1
SENSIENT TECHNOLOGIES CORPORATION BANK OF AMERICA, NA USD 3.946% /			L.		BANK OF AMERICA, N																			1
CORPORATION BANK OF AMERICA, NA . USD 3.946% /	Currency Swap		וטן	Currency		B41YDEB6GKMZ0031MB27	. 03/17/2017	. 05/03/2027		6,453,600	(EUR 1.71%)		·····	144,653	240,600		261 , 198	273,368				49,329		B023
					BANK OF AMERICA, N	NA					.USD 3.946% /													i .
	Currency Swap		D1	Currency		B4TYDEB6GKMZ0031MB27	. 03/17/2017	. 05/03/2027	<u></u>	2,509,733			<u></u>	56,254	93,567	<u> </u>	101,577	106,310		<u></u>		19, 183		B023

SCHEDULE DB - PART A - SECTION 1

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

				311	owing an v	Options, c	7aps, F1001	is, Collais,	Swaps and	i Fuiwaius	Open as c	n Decemb		illent real							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative										1	1
										Prior										1	1
	Description									Year(s)	Current									1	1
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment			Effectiveness
	Used for		Tupo(a)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	Type(s) of			Maturity	Number		Index	Premium	Premium	Current			Valuation	Exchange		Value of		Refer-	
				Fuch and a Country of	T	,		Madanal				Current	Adjusted				(Amorti-		Detection		and at
.	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0 1 5 1 1 1	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	QPH FINANCE CO PTY			BANK OF AMERICA, NA					.USD 4.572% /											1	1
Currency Swap	LIMITED Q7794#AL7 .	D1	Currency	B4TYDEB6GKMZ0031MB27	. 07/18/2018	. 10/18/2048		3,767,880	(AUD 4.98%)			8,651	610,214	624,01	4322,318				91,935		B023
	QPH FINANCE CO PTY			BANK OF AMERICA, NA					.USD 4.572% /											1	1
Currency Swap	LIMITED Q7794#AL7 .	D1	Currency	B4TYDEB6GKMZ0031MB27	. 07/18/2018	. 10/18/2048		12,042,440	(AUD 4.98%)			27,650	1,950,292	1,994,39	3 1,030,154				293,831		B023
	QPH FINANCE CO PTY			BANK OF AMERICA, NA					.USD 4.572% /											1	1
Currency Swap	LIMITED Q7794#AL7 .	D1	Currency	B4TYDEB6GKMZ0031MB27	. 07/18/2018	. 10/18/2048		3,029,080	(AUD 4.98%)			6,955	490,564	501,65	3259, 118				73,908		B023
	QPH FINANCE CO PTY			BANK OF AMERICA, NA					.USD 4.572% /											1	1
Currency Swap	LIMITED Q7794#AL7 .	D1	Currency	B4TYDEB6GKMZ0031MB27	. 07/18/2018	. 10/18/2048		369,400	(AUD 4.98%)			848	59,825	61,178	31,600				9,013	ıI	B023
	QPH FINANCE CO PTY			BANK OF AMERICA, NA					.USD 4.572% /											1	1
Currency Swap	LIMITED Q7794#AL7 .	D1	Currency	B4TYDEB6GKMZ0031MB27	. 07/18/2018	. 10/18/2048		369 . 400	(AUD 4.98%)			848	59.825	61.178	331,600			l	9,013	ıl	B023
. ,,	QPH FINANCE CO PTY		,	BANK OF AMERICA, NA					.USD 4.572% /					· ·					-,	1	1
Currency Swap	LIMITED Q7794#AL7 .	D1	Currency		. 07/18/2018	. 10/18/2048		7.535.760	(AUD 4.98%)			17,302	1,220,428	1,248,02	3644.636				183,870	ıl	B023
,,	OPH FINANCE CO PTY		,	BANK OF AMERICA, NA				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.USD 4.572% /			,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,					1	1
Currency Swap	LIMITED Q7794#AL7 .	D1	Currency		. 07/18/2018	. 10/18/2048		3 767 880	(AUD 4.98%)			8.651	610,214	624.01	4322,318				91,935	1	B023
ourrone, onup min	QPH FINANCE CO PTY		00.1010	BANK OF AMERICA. NA		. 10, 10, 2010		0,707,000	.USD 4.572% /												1
Currency Swap	LIMITED Q7794#AL7 .	D1	Currency	B4TYDEB6GKMZ0031MB27	. 07/18/2018	. 10/18/2048		360 400	(AUD 4.98%)			848	59,825	61, 178	31,600				9,013	1	B023
out reticy of ap	QANTAS AIRWAYS LTD	D1	our rency	BANK OF AMERICA, NA	. 077 107 20 10	. 10/ 10/ 2040		000,400	.USD 3.845% /												D020
Currency Swap	74726MA*0	D4	Currency	B4TYDEB6GKMZ0031MB27	. 05/22/2019	. 06/25/2031		2 027 640	(AUD 3.64%)			13.721	303,379	327,56	1 138 , 438				38,550	1	B023
out telloy sliap	QANTAS AIRWAYS LTD	υι	out i elicy	BANK OF AMERICA. NA	. 03/22/2019	. 00/23/2031		3,027,040	.USD 3.845% /			10,721			1 130,430						D023
Currency Cues	74726MA*0	D4	Currency		. 05/22/2019	. 06/25/2031		15 062 000	. USD 3.845% / (AUD 3.64%)			72,347	1,599,636	1,727,14	1729,944				203,265	ı	B023
Currency Swap		υι	cui i ency	BANK OF AMERICA. NA	. 03/22/2019	. 00/23/2031		13,903,920				12,041	1,399,030	1,727,14	1				203,203		DU23
0	QANTAS AIRWAYS LTD 74726MA*0	D4	0	1 ' '	. 05/22/2019	. 06/25/2031		4 000 000	.USD 3.845% / (AUD 3.64%)			19.334	407 400	461,56	3195,071				54,321	1	B023
Currency Swap		νι	Currency	BANK OF AMERICA. NA	. 05/22/2019	. 06/25/2031		4,200,220				19,334	427,489	401,30	195,071				34,321		BU23
0 0	QANTAS AIRWAYS LTD	D4		1 ' '	05 (00 (0040	00 /05 /0004		040 000	.USD 3.845% /			0.007	00.055	07.00	00.047				7 005	ı	Dooo
Currency Swap	74726MA*0	וע	Currency	BANK OF AMERICA. NA	. 05/22/2019	. 06/25/2031		619,290	(AUD 3.64%)			2,807	62,055	67,00	128,317				7,885		B023
	QANTAS AIRWAYS LTD			1 1 1	05 (00 (00 40	00 (05 (000)		4 057 070	.USD 3.845% /			0.400	400 404	204.00					00.050	1	10000
Currency Swap	74726MA*0	וע	Currency	B4TYDEB6GKMZ0031MB27	. 05/22/2019	. 06/25/2031		1,857,870	(AUD 3.64%)			8,420	186, 164	201,00	384,950				23,656		B023
_	QANTAS AIRWAYS LTD		_	BANK OF AMERICA, NA					.USD 3.845% /											1	1
Currency Swap	74726MA*0	טו	Currency	B4TYDEB6GKMZ0031MB27	. 05/22/2019	. 06/25/2031		137,620	(AUD 3.64%)			624	13,790	14,88	9 6,293				1,752		B023
	VESTEDA FINANCE BV			BANK OF AMERICA, NA					.USD 2.704% /											1	1
Currency Swap	N9361#AD7	D1	Currency	B4TYDEB6GKMZ0031MB27	. 09/22/2020	. 12/21/2035		2,468,550	(EUR 1.38%)			36,270	294,000	182,28	3145,215				40,895		B023
				BANK OF AMERICA, NA					.USD 2.704% /											1	i
Currency Swap	Foreign Liability	Exhibit 7	Currency	B4TYDEB6GKMZ0031MB27	. 09/22/2020	. 12/21/2035	-	25,861,000	(EUR 1.38%)			379,976	3,079,999	1,909,63	1,521,302			-	428,429		B023
		I		BANK OF AMERICA, NA					.USD 2.704% /		1		1		1					, ,	, l
Currency Swap	Foreign Liability	Exhibit 7	Currency	B4TYDEB6GKMZ0031MB27	. 09/22/2020	. 12/21/2035		1,293,050	(EUR 1.38%)			18,999	154,000	95,48	276,065			-	21,421		B023
		1		BANK OF AMERICA, NA					.USD 2.704% /											, ,	, l
Currency Swap	Foreign Liability	Exhibit 7	Currency	B4TYDEB6GKMZ0031MB27	. 09/22/2020	. 12/21/2035		1,293,050	(EUR 1.38%)			18,999	154,000	95,48	276,065			.	21,421		B023
1		I	1	BANK OF AMERICA, NA					.USD 2.704% /						1					, ,	,
Currency Swap	Foreign Liability	Exhibit 7	Currency	B4TYDEB6GKMZ0031MB27	. 09/22/2020	. 12/21/2035		12,342,750	(EUR 1.38%)			181,352	1,469,999	911,410	726,076				204,477	l	B023
	VESTEDA FINANCE BV	I	1	BANK OF AMERICA, NA					.USD 2.704% /		1		1		1				•	, ,	, l
Currency Swap	N9361#AD7	D1	Currency	B4TYDEB6GKMZ0031MB27	. 09/22/2020	. 12/21/2035		3,056.300	(EUR 1.38%)			44,906	364,000	225,68	1 179,790				50,632	J	B023
, , , , ,	VESTEDA FINANCE BV	1		BANK OF AMERICA, NA				-, - ,	.USD 2.704% /		1	,,,,,			1			"	. ,	, "]	, '''
Currency Swap	N9361#AD7	D1	Currency	B4TYDEB6GKMZ0031MB27	. 09/22/2020	. 12/21/2035		587 . 750	(EUR 1.38%)			8 . 636	70.000	43,40	1 34,575			L	9,737	J	B023
,,	AMERICOLD REALTY	1			15, 22, 2020				,,						1						,
	OPERATING PARTNER	1		BANK OF AMERICA, NA					USD 3.0735% /											, ,	, l
Currency Swap	03063#AD6	D1	Currency		. 10/30/2020	. 01/07/2031		2, 105, 640	(EUR 1.62%)				241,740	183,67	3122,400				25,836	ıl	B023
	AMERICOLD REALTY	1	1						,						1					, ,	_i
	OPERATING PARTNER	I	1	BANK OF AMERICA, NA					USD 3.0735% /						1					, ,	, l
Currency Swap	03063#AD6	D1	Currency	B4TYDEB6GKMZ0031MB27	. 10/30/2020	. 01/07/2031		20,588,480	(EUR 1.62%)			331,450	2,363,679	1,795,96	3 1, 196, 804				252,616		B023
	AMERICOLD REALTY	I		DANK OF HERION MA							1		1		1					, ,	, 1
	OPERATING PARTNER	1		BANK OF AMERICA, NA					USD 3.0735% /											, ,	_i
Currency Swap	03063#AD6	D1	Currency	B4TYDEB6GKMZ0031MB27	. 10/30/2020	. 01/07/2031		1,403,760	(EUR 1.62%)			22,599	161, 160	122,45	281,600		l	L	17,224		B023

				S	howing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	irrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												ı
										Prior												1
	Description									Year(s)	Current											1
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	AMERICOLD REALTY			DANK OF HIEDIOL III																		i
	OPERATING PARTNER			BANK OF AMERICA, NA	40 (00 (000	04 (07 (0004		0 100 010	USD 3.0735% /			00 040	744 700		540.000	000 404				70.070		
Currency Swap	03063#AD6 AMERICOLD REALTY	ν1	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/30/2020	. 01/07/2031		6, 199, 940	(EUR 1.62%)			99,812	711,790		540,830	360,401				76,072		B023
	OPERATING PARTNER			BANK OF AMERICA. NA					USD 3.0735% /													i
Currency Swap	03063#AD6	D1	Currency	B4TYDEB6GKMZ0031MB2	7 . 10/30/2020	. 01/07/2031		701 880	(EUR 1.62%)			11.299	80.580		61,226	40.800				8,612		B023
ourrency onap	AMERICOLD REALTY	D1	our rency	D411DLDOG/MIZOOO IMDZ	. 10/00/2020	. 0 1/ 01/ 2001			(LOIT 1.02//)			11,200										1
	OPERATING PARTNER			BANK OF AMERICA, NA					USD 3.0735% /													i
Currency Swap	03063#AD6	D1	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/30/2020	. 01/07/2031		701,880	(EUR 1.62%)			11,299	80,580		61,226	40,800				8,612		B023
				BANK OF AMERICA, NA					CAD 2% / (USD													i
Currency Swap	Foreign Liability	Exhibit 7	Currency	B4TYDEB6GKMZ0031MB27	7 . 04/08/2021	. 04/17/2028		795,544,948	1.8325%)			(220,437)	(100,231,362)		(59,027,618)	(63, 228, 726)	162,212			7,221,395		B021
				BANK OF AMERICA, NA					AUD 4.9897% /													1
Currency Swap	Foreign Liability	Exhibit 7	Currency	B4TYDEB6GKMZ0031MB27	7 . 08/31/2021	. 09/08/2026		274,837,500	(USD %)			(4,086,260)	(42,656,178)		(43,411,073)	(23,731,069)	31,218			1,785,212		B020
				BANK OF AMERICA, NA					EUR 0.25% /													i
Currency Swap	Foreign Liability	Exhibit 7	Currency	B4TYDEB6GKMZ0031MB27	7 . 09/27/2021	. 10/04/2028		409, 675, 000	(USD 1.76%)			(6,322,403)	(47,249,983)		(38,331,688)	(24,215,693)	13, 162			3,972,814		B021
				BANK OF AMERICA, NA					EUR 0.25% /													i
Currency Swap	Foreign Liability	Exhibit 7	Currency	B4TYDEB6GKMZ0031MB27	7 . 09/27/2021	. 10/04/2028		292,625,000	(USD 1.76%)			(4,552,984)	(33,749,988)		(27,379,777)	(17,296,923)	9,402			2,837,724		B021
	MAGNA HOUSING LIMITED			BANK OF AMERICA, NA					.USD 3.318% /													i
Currency Swap	G5744#AC3	D1	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/05/2021	. 11/16/2056		680,500	(GBP 2.51%)			6,733	54,300		142,770	11,200				19,217		B023
	MAGNA HOUSING LIMITED			BANK OF AMERICA, NA					.USD 3.318% /													i
Currency Swap	G5744#AC3	D1	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/05/2021	. 11/16/2056		6,805,000	(GBP 2.51%)			67,327	543,000		1,427,697	111,999				192, 169		B023
	MAGNA HOUSING LIMITED			BANK OF AMERICA, NA					.USD 3.318% /													i
Currency Swap	G5744#AC3	D1	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/05/2021	. 11/16/2056		680,500	(GBP 2.51%)			6,733	54,300		142,770	11,200				19,217		B023
	MAGNA HOUSING LIMITED			BANK OF AMERICA, NA					.USD 3.318% /													1
Currency Swap	G5744#AC3	D1	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/05/2021	. 11/16/2056		680,500	(GBP 2.51%)			6,733	54,300		142,770	11,200				19,217		B023
	MAGNA HOUSING LIMITED			BANK OF AMERICA, NA					.USD 3.318% /													1
Currency Swap	G5744#AC3	D1	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/05/2021	. 11/16/2056		680,500	(GBP 2.51%)			6,733	54,300		142,770	11,200				19,217		B023
	MAGNA HOUSING LIMITED			BANK OF AMERICA, NA					.USD 3.318% /													1
Currency Swap	G5744#AC3	D1	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/05/2021	. 11/16/2056		680,500				6,733	54,300		142,770	11,200				19,217		B023
	MAGNA HOUSING LIMITED			BANK OF AMERICA, NA					.USD 3.318% /													i
Currency Swap	G5744#AC3	D1	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/05/2021	. 11/16/2056		680,500	(GBP 2.51%)			6,733	54,300		142,770	11,200				19,217		B023
	MAGNA HOUSING LIMITED	L.	1_	BANK OF AMERICA, NA					.USD 3.318% /													l
Currency Swap	G5744#AC3	1טן	Currency	BATYDEB6GKMZ0031MB27	7 . 10/05/2021	. 11/16/2056		680,500	(GBP 2.51%)			6,733	54,300		142,770	11,200				19,217		B023
.	MAGNA HOUSING LIMITED	L		BANK OF AMERICA, NA	10 (05 (055)	44 (40 (00==			.USD 3.318% /						440					40.5:-		
Currency Swap	G5744#AC3	יייייי נען	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/05/2021	. 11/16/2056		680,500	(GBP 2.51%)			6,733	54,300		142,770	11,200				19,217		B023
	RICHARDSON INTERNATIONAL LIMITED			BANK OF AMERICA, NA					.USD 2.857% /]									i
Currency Swap	763169D@5	D1	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/07/2021	. 01/07/2032		637 450	(CAD 3.19%)			101			20,111	50,453				8 .446		B023
out tolloy oliap	RICHARDSON		our renoy	D-T T DEBOOK MIZOUS TIMBZ	. 10/0//2021	. 0 1/01/2002		007 ,400	(0/10 0.10/0)			101			20,111							
	INTERNATIONAL LIMITED			BANK OF AMERICA, NA					.USD 2.857% /]									i
Currency Swap	763169D@5	D1	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/07/2021	. 01/07/2032		6,454,183	(CAD 3.19%)			1,025	822, 143		203,623	510,839				85,514		B023
	RICHARDSON																					i
	INTERNATIONAL LIMITED			BANK OF AMERICA, NA					.USD 2.857% /													i
Currency Swap	763169D@5	D1	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/07/2021	. 01/07/2032		239,044	(CAD 3.19%)			38	30,450		7,542	18,920				3, 167		B023
	RICHARDSON			BANK OF AMERICA, NA					1100 0 057% /													1
Currency C	INTERNATIONAL LIMITED 763169D05	l _{n1}	Curronov	BATYDEB6GKMZ0031MB2	7 . 10/07/2021	. 01/07/2032		220 044	.USD 2.857% / (CAD 3.19%)			00	30.450		7,542	18.920				3. 167		B023
Currency Swap	RICHARDSON	la1	Currency		. 10/0//2021	. 01/0//2032		239,044	(UAD 3.19%)			38	30,450			18,920	•					שעבט
	INTERNATIONAL LIMITED			BANK OF AMERICA. NA		1			.USD 2.857% /													i
Currency Swap	763169D05	D1	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/07/2021	. 01/07/2032	L	3 426 295	(CAD 3.19%)		<u> </u>	544	436,446	l	108,096	271, 186		l	[45,397		B023
	RICHARDSON							, .25,200							100,000	2. 1, 130						1
	INTERNATIONAL LIMITED			BANK OF AMERICA, NA					.USD 2.857% /]									i
Currency Swap	763169D@5	D1	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/07/2021	. 01/07/2032		239,044	(CAD 3.19%)			38	30,450		7,542	18,920				3, 167		B023
	VICAT SA			BANK OF AMERICA, NA		1			.USD 3.256% /													i
Currency Swap	F9731#AK3	ID1	Currency	B4TYDEB6GKMZ0031MB27	7 . 10/21/2021	. 11/30/2036	L	582 .250	(EUR 1.57%)	l	l	10 . 640	64.500	l	57.759	12.521			L	10.053		B023

SCHEDULE DB - PART A - SECTION 1

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

					3110	willy all v	options, c	Japs, i iuui	s, Collais,	Swaps an	u Forwarus	Open as c	n Decemb		illelli Teal							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
	!										Cumulative										1	i
	!										Prior										1	1
	Description										Year(s)	Current										i
	of Item(s)									Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-					Total	Current	Adjustment			Effectiveness
			T (-)				Data of							Deels/		Unrealized			to Carrying		of	
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Foreign	Year's				at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	VICAT SA			BANK OF AMERICA, NA						.USD 3.256% /												i
Currency Swap	F9731#AK3	D1	Currency		B4TYDEB6GKMZ0031MB27	. 10/21/2021	. 11/30/2036		3.493.500	(EUR 1.57%)			63,843	387,000	346,556	75, 126				60,315		B023
, ,	VICAT SA		· ·	BANK OF AMERICA, NA						.USD 3.256% /										•		i
Currency Swap	F9731#AK3	D1	Currency		B4TYDEB6GKMZ0031MB27	. 10/21/2021	. 11/30/2036		582 250	(EUR 1.57%)			10 . 640	64,500	57,759	12,521				10,053	ll	B023
carrency chap	VICAT SA		00.10.10,1111	BANK OF AMERICA. NA	D TT T DED GOTTINE GOOD TIMBET	. 10, 21, 2021	, 00, 2000			.USD 3.256% /											1	1
Currency Swap	F9731#AK3	D1	Currency		B4TYDEB6GKMZ0031MB27	. 10/21/2021	. 11/30/2036		582 250	(EUR 1.57%)			10.640	64.500	57 . 759	12.521				10,053	1	B023
out telloy swap	VICAT SA	D1	our rency	BANK OF AMERICA. NA	D411DLDOGRIIZ0031MD21	. 10/21/2021	. 11/30/2030		302,230	.USD 3.256% /			10,040			12,321				10,033		0020
0	F9731#AK3	0.4			D.4TV/DED00//U70004UD07	40 /04 /0004	44 (00 (0000		0 000 000					050 000	004 007	50.004				40.040		Doon.
Currency Swap			Currency	BANK OF AMERICA. NA	B4TYDEB6GKMZ0031MB27	. 10/21/2021	. 11/30/2036		2,329,000	(EUR 1.57%)			42,562	258,000	231,037	50,084		• • • • • • • • • • • • • • • • • • • •		40,210		B023
	VICAT SA									.USD 3.256% /												í
Currency Swap	F9731#AK3	D1	Currency		B4TYDEB6GKMZ0031MB27	. 10/21/2021	. 11/30/2036		582,250	(EUR 1.57%)			10,640	64,500	57,759	12,521				10,053		B023
	UMV GLOBAL FOODS			BANK OF AMERICA. NA																	1	ł
	COMPANY LTD									USD 3.3% /												í
Currency Swap	G9162#AA2	D1	Currency		B4TYDEB6GKMZ0031MB27	. 11/10/2021	. 01/31/2034		2,696,200	(GBP 2.64%)			21,942	191,400	284,849	(13,929)				40,646		B023
	UMV GLOBAL FOODS			BANK OF AMERICA. NA																	1	1
	COMPANY LTD	l								USD 3.3% /												1
Currency Swap	G9162#AA2	D1	Currency		B4TYDEB6GKMZ0031MB27	. 11/10/2021	. 01/31/2034		20,221,500	(GBP 2.64%)			164,566	1,435,501	2, 136, 365	(104,465)				304,842		B023
	UMV GLOBAL FOODS			BANK OF AMERICA, NA																	1	1
	COMPANY LTD	l								USD 3.3% /												1
Currency Swap	G9162#AA2	D1	Currency		B4TYDEB6GKMZ0031MB27	. 11/10/2021	. 01/31/2034		16, 1//, 200	(GBP 2.64%)			131,653	1, 148, 401	1,709,092	(83,572)				243,874		B023
	UMV GLOBAL FOODS			BANK OF AMERICA, NA						1100 0 00											1	1
	COMPANY LTD	l								USD 3.3% /												1
Currency Swap	G9162#AA2	ווען	Currency		B4TYDEB6GKMZ0031MB27	. 11/10/2021	. 01/31/2034		4,044,300	(GBP 2.64%)			32,913	287, 100	427 , 273	(20,893)				60,968		B023
	PEEL PORTS PP FINANCE			BANK OF AMERICA, NA						.USD 3.376% /											1	1
Currency Swap	LIMITED G6970*AX4 .	D1	Currency		B4TYDEB6GKMZ0031MB27	. 02/10/2022	. 06/30/2032		271,600	(GBP 2.83%)			2,041	21, 120	27, 101	1,610				3,719		B023
	PEEL PORTS PP FINANCE			BANK OF AMERICA, NA						.USD 3.376% /											1	i
Currency Swap	LIMITED G6970*AX4 .	D1	Currency		B4TYDEB6GKMZ0031MB27	. 02/10/2022	. 06/30/2032		1,222,200				9, 185	95,040	121,956	7,247				16,737		B023
	PEEL PORTS PP FINANCE			BANK OF AMERICA, NA						.USD 3.376% /											1	1
Currency Swap	LIMITED G6970*AX4 .	D1	Currency		B4TYDEB6GKMZ0031MB27	. 02/10/2022	. 06/30/2032		135,800	(GBP 2.83%)			1,021	10,560	13,551	805				1,860	ı	B023
	PEEL PORTS PP FINANCE			BANK OF AMERICA, NA						.USD 3.376% /											1	1
Currency Swap	LIMITED G6970*AX4 .	D1	Currency		B4TYDEB6GKMZ0031MB27	. 02/10/2022	. 06/30/2032		135,800	(GBP 2.83%)			1,021	10,560	13,551	805				1,860	ıl	B023
, ,	PEEL PORTS PP FINANCE		· ·	BANK OF AMERICA, NA						.USD 3.376% /			·							•	1	1
Currency Swap	LIMITED G6970*AX4 .	D1	Currency		B4TYDEB6GKMZ0031MB27	. 02/10/2022	. 06/30/2032		4,753,000				35,719	369,600	474,275	28, 183				65,089		B023
,	RHEINKALK HOLDING GMBH		,	BANK OF AMERICA, NA			, ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.USD 3.754% /						,					1	1
Currency Swap	D7002@AB3	D1	Currency		B4TYDEB6GKMZ0031MB27	. 03/09/2022	. 03/31/2034		882 800	(EUR 2.38%)			12,600	54,400	21,692	55,320				13,426		B023
ourrency onap	RHEINKALK HOLDING GMBH	D1	our rency	BANK OF AMERICA. NA	D411DLDOGKIII2000 IIID21	. 00/03/2022	. 00/01/2004			.USD 3.754% /			12,000							10,420		1
Currency Swap	D7002@AB3	D1	Currency		B4TYDEB6GKMZ0031MB27	. 03/09/2022	. 03/31/2034		4. 193.300				59.851	258.400	103.038	262.770				63.774	, ,	B023
ourrency onap		٠	out I cilcy	BANK OF AMERICA, NA	וווסטטרווובטטט ווווסצו	. 00/03/2022	. 00/01/2004		4, 130,300					230,400	103,030	202,110						DULU
Currency C	RHEINKALK HOLDING GMBH	n ₁	Curren		B4TYDEB6GKMZ0031MB27	. 03/09/2022	. 03/31/2034		444 400	.USD 3.754% / (EUR 2.38%)			6,300	27,200	10.846	27,660			1	0.740	, ,	B023
Currency Swap	D7002@AB3	νι	Currency	BANK OF AMERICA. NA	D411DEBOUNNZUU31MB2/	. 03/09/2022	. 03/31/2034		441,400				6,300	21,200	10,846	21,000		• • • • • • • • • • • • • • • • • • • •		6,713		DU23
0	RHEINKALK HOLDING GMBH	D4			DAT//DEDOO///Zooo 4/DCT	00 (00 (000-	00 (04 (000)		*** ***	.USD 3.754% /				27 22-		27.00			1	. 7/-	, ,	DOOD.
Currency Swap	D7002@AB3	וע	Currency		B4TYDEB6GKMZ0031MB27	. 03/09/2022	. 03/31/2034		441,400	(EUR 2.38%)			6,300	27,200	10,846	27,660				6,713		B023
	RHEINKALK HOLDING GMBH			BANK OF AMERICA, NA						.USD 3.754% /											1	1
Currency Swap	D7002@AB3	D1	Currency		B4TYDEB6GKMZ0031MB27	. 03/09/2022	. 03/31/2034		14,566,200	(EUR 2.38%)			207,905	897,599	357,921	912,781				221,531		B023
	RHEINKALK HOLDING GMBH			BANK OF AMERICA, NA						.USD 3.919% /											1	1
Currency Swap	D7002@AC1	D1	Currency		B4TYDEB6GKMZ0031MB27	. 03/09/2022	. 03/31/2037		3,641,550	(EUR 2.58%)			50,865	224,400	58,500	228, 195				63,740		B023
	RHEINKALK HOLDING GMBH			BANK OF AMERICA, NA						.USD 3.919% /											1	1
Currency Swap	D7002@AC1	D1	Currency		B4TYDEB6GKMZ0031MB27	. 03/09/2022	. 03/31/2037		441,400	(EUR 2.58%)			6 , 165	27,200	7,091	27,660				7,726	l	B023
	RHEINKALK HOLDING GMBH		·	BANK OF AMERICA, NA					•	.USD 3.919% /						1			1	•	, ,	ı
Currency Swap	D7002@AC1	D1	Currency	-	B4TYDEB6GKMZ0031MB27	. 03/09/2022	. 03/31/2037		18 . 428 . 450	(EUR 2.58%)	L		257,407	1, 135, 599	296,046	1, 154, 806		l	L	322,561	J	B023
July	RHEINKALK HOLDING GMBH	l		BANK OF AMERICA, NA	DED 00E000 IMDE/	30, 50, 2022	30, 0., 2007		15, 125, 100	.USD 3.919% /				, 100,000		, 104,000						i
Currency Swap	D7002@AC1	n ₁	Currency		B4TYDEB6GKMZ0031MB27	. 03/09/2022	. 03/31/2037		1 213 850	(EUR 2.58%)			16.955	74.800	19.500	76,065			<u> </u>	21,247	, ,	B023
out tolloy offap		l	out i one y	BANK OF AMERICA. NA	D-T I DEDOURNIEUUS INDZ!	. 30/ 03/ 2022	. 50/ 51/ 205/		1,210,000				10,300									5020
Currency C	RHEINKALK HOLDING GMBH D7002@AC1	n ₁	Curren		B4TYDEB6GKMZ0031MB27	. 03/09/2022	. 03/31/2037		1,213,850	.USD 3.919% / (EUR 2.58%)			16.955	74.800	19,500	76.065			1	04 047	, ,	DOOO
Currency Swap		יייייייי וע	Currency	BANK OF AMERICA. NA	D41 TUEBOUNNZUU3 IMB2/	. 03/09/2022	. 03/31/203/		1,213,850				16,955		19,500	/6,065		• • • • • • • • • • • • • • • • • • • •		21,247		B023
	RHEINKALK HOLDING GMBH	l.,			D.4TV/DED00//U700041-7-7-	00 (00 (00-	00/04/005=			.USD 3.919% /									<u> </u>		, ,	10000
Currency Swap	D7002@AC1	וע	Currency		B4TYDEB6GKMZ0031MB27	. 03/09/2022	. 03/31/2037		441,400	(EUR 2.58%)			6, 165	27,200	7,091	27,660				7,726		B023

SCHEDULE DB - PART A - SECTION 1

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

				311	owing an o	options, c	Japs, Floo	rs, Collars,	Swaps and	a Forwards	Open as c	n Decemb	ersiorcu	inent rear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											i
										Prior											i
	Description									Year(s)	Current										1
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment			Effectiveness
	Used for		Tuno(a)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
		Cobodulo/	Type(s)				Number					Current						Value of			
	Income	Schedule/	of District	Fresh and a Constant of the	Total	Maturity	Number	N1 - 4' 1	Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-		D - 4 4' - 1	Refer-	and at
5	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)		Year	Carrying	6 1 5 1 1 1	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	RHEINKALK HOLDING GMBH			BANK OF AMERICA, NA					.USD 3.919% /												i
Currency Swap	D7002@AC1	D1	Currency	B4TYDEB6GKMZ0031MB27	. 03/09/2022	. 03/31/2037		1,213,850	(EUR 2.58%)			16,955	74,800	19,500	76,065				21,247		B023
	RHEINKALK HOLDING GMBH			BANK OF AMERICA, NA					.USD 3.919% /												1
Currency Swap	D7002@AC1	D1	Currency	B4TYDEB6GKMZ0031MB27	. 03/09/2022	. 03/31/2037		441,400	(EUR 2.58%)			6 , 165	27,200	7,091	27,660				7,726		B023
	GROSVENOR LTD			BANK OF AMERICA, NA					.USD 4.095% /												1
Currency Swap	G4133@AH6	D1	Currency	B4TYDEB6GKMZ0031MB27	. 04/14/2022	. 10/26/2032		22, 122, 100	(GBP 3.23%)			213,706	956,542	2,009,690	(400,680)				309,406		B023
	GROSVENOR LTD			BANK OF AMERICA, NA					.USD 4.095% /												i
Currency Swap	G4133@AH6	D1	Currency		. 04/14/2022	. 10/26/2032		11,911,900	(GBP 3.23%)			115,073	515,061	1,082,141	(215,751)				166,603		B023
, ,	GROSVENOR LTD		,	BANK OF AMERICA, NA					.USD 4.095% /										•		1
Currency Swap	G4133@AH6	D1	Currency	B4TYDEB6GKMZ0031MB27	. 04/14/2022	. 10/26/2032		3.403.400	(GBP 3.23%)			32,878	147 , 160	309, 183	(61,643)				47,601		B023
,,			,	BANK OF AMERICA. NA		, ,		,,	.USD 4.095% /			, , , , , , , , , , , , , , , , , , , ,	,		, , , , , , , , ,				, , , , , , , , , , , , , , , , , , , ,		1
Currency Swap	Foreign Liability	Exhibit 7	Currency	B4TYDEB6GKMZ0031MB27	. 04/14/2022	. 10/26/2032		3 403 400	(GBP 3.23%)			32,878	147 . 160	309, 183	(61,643)				47,601		B023
ourrency onup	GROSVENOR LTD	Exilibit 7	our ronoy	BANK OF AMERICA. NA	. 047 147 2022	. 10/20/2002		, 400, 400	.USD 4.095% /				147, 100		(01,040)						1
Currency Swap	G4133@AH6	D4	Currency	B4TYDEB6GKMZ0031MB27	. 04/14/2022	. 10/26/2032		3 403 400	(GBP 3.23%)			32.878	147 . 160	309.183	(61,643)				47,601		B023
ourrency swap	GROSVENOR LTD	D1	our rency	BANK OF AMERICA. NA	. 04/ 14/ 2022	. 10/20/2002		, 400, 400	.USD 4.095% /				147 , 100		(01,043)				47,001		D023
0	GHUSVENUR LID G4133@AH6	D4	0		. 04/14/2022	. 10/26/2032		1 200 000	. USD 4. US5% / (GBP 3. 23%)			12,645	56,600	118,917	(00.700)				18,308		DOOD
Currency Swap		υι	Currency	BANK OF AMERICA, NA	. 04/ 14/2022	. 10/20/2032		1,309,000				12,040		118,917	(23,709)		• • • • • • • • • • • • • • • • • • • •		18,308		B023
	SHV NEDERLAND BV	5.4	_	1	05 (05 (0000	00/00/0004		0 000 500	.USD 4.725% /				00.750	/44 000	470 075				44.040		
Currency Swap	N7660#AZ0	וט	Currency	BATYDEB6GKMZ0031MB27	. 05/25/2022	. 06/08/2034		2,669,500	(EUR 3.27%)			39,323	80,750	(14,860)	172,875				41,012		B023
_	SHV NEDERLAND BV		_	BANK OF AMERICA, NA					.USD 4.725% /												1
Currency Swap	N7660#AZ0	טו	Currency	B4TYDEB6GKMZ0031MB27	. 05/25/2022	. 06/08/2034		533,900	(EUR 3.27%)			7,865	16, 150	(2,972)	34,575				8,202		B023
	SHV NEDERLAND BV			BANK OF AMERICA, NA					.USD 4.725% /												1
Currency Swap	N7660#AZ0	D1	Currency	B4TYDEB6GKMZ0031MB27	. 05/25/2022	. 06/08/2034		533,900	(EUR 3.27%)			7,865	16, 150	(2,972)	34,575				8,202		B023
				BANK OF AMERICA, NA					.USD 4.725% /												1
Currency Swap		Exhibit 7	Currency	B4TYDEB6GKMZ0031MB27	. 05/25/2022	. 06/08/2034		533,900	(EUR 3.27%)			7,865	16, 150	(2,972)	34,575				8,202		B023
	SHV NEDERLAND BV			BANK OF AMERICA, NA					.USD 4.725% /												1
Currency Swap	N7660#AZ0	D1	Currency	B4TYDEB6GKMZ0031MB27	. 05/25/2022	. 06/08/2034		533,900	(EUR 3.27%)			7,865	16, 150	(2,972)	34,575				8,202		B023
	LINEAGE TREASURY																				1
	EUROPE BV N5269@AF5			BANK OF AMERICA, NA					USD 5.27% /												1
Currency Swap		D1	Currency	B4TYDEB6GKMZ0031MB27	. 08/04/2022	. 08/20/2029		919, 170	(EUR 3.54%)			14,300	(12,780)) (26,778)	59,991				9,898		B023
	LINEAGE TREASURY																				1
	EUROPE BV N5269@AF5			BANK OF AMERICA, NA					USD 5.27% /												1
Currency Swap		D1	Currency	B4TYDEB6GKMZ0031MB27	. 08/04/2022	. 08/20/2029		15,421,630	(EUR 3.54%)			239,914	(214, 421)) (449,277)	1,006,516				166,067		B023
	LINEAGE TREASURY																				1
	EUROPE BV N5269@AF5			BANK OF AMERICA, NA					USD 5.27% /												1
Currency Swap		D1	Currency	B4TYDEB6GKMZ0031MB27	. 08/04/2022	. 08/20/2029		4,595,850	(EUR 3.54%)			71,498	(63,900)) (133,891)	299,955				49,490		B023
	LINEAGE TREASURY																				1
	EUROPE BV N5269@AF5			BANK OF AMERICA, NA					USD 5.27% /												i
Currency Swap		D1	Currency	B4TYDEB6GKMZ0031MB27	. 08/04/2022	. 08/20/2029		4,595,850	(EUR 3.54%)			71,498	(63,900)) (133,891)	299,955				49,490		B023
				BANK OF AMERICA, NA					GBP 4.35% /												i
Currency Swap	Foreign Liability	Exhibit 7	Currency		. 09/12/2022	. 09/16/2025	l	525,825,000	(USD %)			(6,784,606	37,754,960	33,721,137	(10,498,080)	418.205		l	2,214,699		B020
, , , , , ,	SCOTLAND GAS NETWORKS		,	BANK OF AMERICA, NA					USD 5.7825% /			, , ,				, ,			, , ,		1
Currency Swap	PLC G7898#AD1	D1	Currency	B4TYDEB6GKMZ0031MB27	. 10/04/2022	. 04/13/2035	l	2.166.000	(GBP 6.31%)			(27.308	(213,560)	(371.574)	42.559			l	34.737		B023
, , , , ,	SCOTLAND GAS NETWORKS		,	BANK OF AMERICA, NA				, ,	USD 5.7825% /			, , , ,	, , , , ,		, , , , ,						1
Currency Swap	PLC G7898#AD1	D1	Currency	B4TYDEB6GKMZ0031MB27	. 10/04/2022	. 04/13/2035	l	1.710.000	(GBP 6.31%)			(21.559) (168,600)) (293,348)	33,600	l			27 , 424		B023
ourrone, onup min	SCOTLAND GAS NETWORKS		00110110	BANK OF AMERICA, NA	10,01,2022			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	USD 5.7825% /			(21,000	,	, (200,0.0)							1
Currency Swap	PLC G7898#AD1	D1	Currency	B4TYDEB6GKMZ0031MB27	. 10/04/2022	. 04/13/2035		13 794 000	(GBP 6.31%)			(173,907)(1,360,039)) (2,366,338)	271,037				221,217		B023
oa. rono, onup	SCOTLAND GAS NETWORKS		007101107	BANK OF AMERICA. NA	0, 0-1, 2022	. 5 1/ 10/ 2000		10,707,000	USD 5.7825% /			(170,007	, (1,000,000)	, (2,000,000)							
Currency Swap	PLC G7898#AD1	D1	Currency	B4TYDEB6GKMZ0031MB27	. 10/04/2022	. 04/13/2035		6 384 000	(GBP 6.31%)			(80.486	(629, 440))(1,095,165)	125,438				102,381		B023
out rolley ollap	SCOTLAND GAS NETWORKS		our renoy	BANK OF AMERICA. NA	. 10/04/2022	. 5-7/ 10/ 2000		0,004,000	USD 5.7825% /			(00,400	, (020,440)	, (1,030,100)	120,400				102,001		5020
Currency Swap	PLC G7898#AD1	D1	Currency	B4TYDEB6GKMZ0031MB27	. 10/04/2022	. 04/13/2035		6 270 000	(GBP 6.31%)			(79.048	(618,200))(1,075,608)	123 . 198				100.553		B023
out telley offap	1 LO 07030TAD1	D1	our i circy	BANK OF AMERICA. NA	. 10/04/2022	. 0+/ 10/ 2000		0,210,000	.EUR 3.625% /			(13,040	, (0 10 , 200)	(1,0/3,000)	120, 190				100,333		D020
Currency Cues	Foreign Lightlity	Exhibit 7	Currency		. 01/04/2023	. 01/09/2030		600 350 000	.EUR 3.625% / (USD 4.772%)			(7,117,268) (15.274.969)	11.488.175	(46.553.887)	1.606.330			7.717.043		I DOO 1
Currency Swap	Foreign Liability	⊏XNIDIT /	Currency		. 01/04/2023	. 01/09/2030		000, 350, 000	(UOD 4.//2%)			(7,117,268	/ (15,2/4,969)	/ ····· ···· 11,488,1/5	(40,553,88/)	1,000,330			1,111,043		DUZ1

SCHEDULE DB - PART A - SECTION 1

					Showing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative											1 1	1
										Prior											1 1	1
	Description								0	Year(s)	Current											1
	of Item(s)								Strike	Initial Cost of Un-	Year Initial						Tatal	C	A ali a tana a ant		Credit	Hedge
	Hedged, Used for		Type(s)			Date of			Price, Rate or	discounted	Cost of Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		of	Effectiveness at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterpa	rtv Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghou		Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	BRUSSELS AIRPORT		(-7			' · · · · ·			, , , ,							,						
	COMPANY NV B1401#AN7			BANK OF AMERICA, NA					USD 5.4375% /												1 1	1
Currency Swap		D1	Currency	B4TYDEB6GKMZ	0031MB27 . 02/09/2023	. 02/28/2030		32,268,000	(EUR 4.32%)			361,893	1,202,999		(134 , 124)	3,004,251				366,650		B023
	ABP ACQUISITIONS UK			BANK OF AMERICA, NA	05 (00 (0000	10 105 10001		070 700	USD 5.6175% /			(4.000)	40.000		(47.000)	. 700				5 074	1 1	1,,,,,
Currency Swap	LTD G2956@AW1	וע	Currency	BANK OF AMERICA, NA	. 05/23/2023	. 12/05/2034		3/2,/20	(GBP 5.97%)			(1,883)	(3,000))	(17,602)	6,720				5,874		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	B4TYDEB6GKMZ	0031MB27 . 05/23/2023	. 12/05/2034		16 772 400	USD 5.6175% / (GBP 5.97%)			(84.718)	(134.999)	\	(792,091)	302,396				264,322	1 1	B023
ourrency onap	ABP ACQUISITIONS UK	D1	our rency	BANK OF AMERICA. NA	. 00/20/2020	. 12/03/2004		10,772,400	USD 5.6175% /			(04,710)	(104,333)	,	(732,031)					204,022		D020
Currency Swap	LTD G2956@AW1	D1	Currency	B4TYDEB6GKMZ	0031MB27 . 05/23/2023	. 12/05/2034		496,960				(2,510)	(4,000))	(23,469)						l	B023
, i	ABP ACQUISITIONS UK		,	BANK OF AMERICA, NA					USD 5.6175% /												1 1	1
Currency Swap	LTD G2956@AW1	D1	Currency	B4TYDEB6GKMZ	0031MB27 . 05/23/2023	. 12/05/2034		496,960	(GBP 5.97%)			(2,510)	(4,000)		(23,469)					7,832		B023
	ABP ACQUISITIONS UK			BANK OF AMERICA, NA					USD 5.6175% /												1 1	1
Currency Swap	LTD G2956@AW1	D1	Currency	B4TYDEB6GKMZ	. 05/23/2023	. 12/05/2034		124,240	(GBP 5.97%)			(628)	(1,000))	(5,867)	2,240				1,958		B023
0 0	ABP ACQUISITIONS UK	D4		BANK OF AMERICA, NA	000411007 05 (00 (0000	40 (05 (0004		40 500 400	USD 5.6175% /			(50.044)	(04.000)		(400.704)	190.398				400 405	1 1	D000
Currency Swap	LTD G2956@AW1	וטן	Currency	BANK OF AMERICA. NA	. 05/23/2023	. 12/05/2034		10,560,400	(GBP 5.97%)			(53,341)	(84,999))	(498,724)	190,398				166,425		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	B4TYDEB6GKMZ	0031MB27 . 05/23/2023	. 12/05/2034		372,720	USD 5.6175% / (GBP 5.97%)			(1.883)	(3.000	\	(17.602)	6.720				5,874	1 1	B023
ourrency swap	ABP ACQUISITIONS UK	D1	our rency	BANK OF AMERICA. NA	. 03/23/2023	. 12/03/2004		372,720	USD 5.6175% /			(1,003)	(3,000)	,	(17,002)	0,720						D023
Currency Swap	LTD G2956@AW1	D1	Currency	B4TYDEB6GKMZ	0031MB27 . 05/23/2023	. 12/05/2034		372,720				(1,883)	(3,000)		(17,602)					5,874	اا	B023
1, 1	ABP ACQUISITIONS UK			BANK OF AMERICA, NA		,,			USD 5.6175% /			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						1 1	1
Currency Swap	LTD G2956@AW1	D1	Currency	B4TYDEB6GKMZ	0031MB27 . 05/23/2023	. 12/05/2034		124,240	(GBP 5.97%)			(628)	(1,000))	(5,867)	2,240				1,958		B023
	BAZALGETTE TUNNEL LTD			BANK OF AMERICA, NA					USD 5.51% /												1 1	1
Currency Swap	G0892#AC4	D1	Currency	B4TYDEB6GKMZ	. 06/08/2023	. 10/11/2033		3,760,500	(GBP 6.02%)			(23,011)			(170,237)	67, 199				55,725		B023
	BAZALGETTE TUNNEL LTD	l		BANK OF AMERICA, NA					USD 5.51% /												1 1	1
Currency Swap	G0892#AC4	D1	Currency	BANK OF AMERICA. NA	. 06/08/2023	. 10/11/2033		3,760,500	(GBP 6.02%)			(23,011)	3,300		(170,237)	67, 199				55,725		B023
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AC4	D1	Currency	B4TYDEB6GKMZ	0031MB27 . 06/08/2023	. 10/11/2033		3,760,500	USD 5.51% / (GBP 6.02%)			(23,011)	3,300		(170,237)	67, 199				55,725	1 1	B023
ourrency swap	KONINKLIJKE	D1	our rency	D411DLBOOKiii2	. 00/00/2023	. 10/11/2000		3,700,300	(GDF 0.02%)			(25,011)			(170,237)							D023
	FRIESLANDCAMPINA NV			BANK OF AMERICA, NA					USD 6.77% /												1 1	1
Currency Swap	N4282*AK2	D1	Currency	B4TYDEB6GKMZ	0031MB27 . 10/25/2023	. 02/01/2034		42,352,000	(EUR 5%)			1,650,142	931,998		39 , 127	852,687				638,559		B023
	KONINKLIJKE FRIESLANDCAMPINA NV			BANK OF AMERICA, NA					USD 6.87% /												1 1	1
Currency Swap	N4282*ALO	D1	Currency	B4TYDEB6GKMZ	0031MB27 . 10/25/2023	. 02/01/2036		15 882 000	USD 6.87% / (EUR 5.11%)			617,339	349,499		(69,728)	348.535				264,486	1 1	B023
our rency onap	BUUK INFRASTRUCTURE	D1	our rency	D411DEDOGRA	. 10/25/2020	. 02/01/2000		13,002,000	(LOII 3.11%)			017,000			(03,720)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				204,400		0020
	ISSUER PLC G1737@AN9			BANK OF AMERICA, NA					.USD 7.015% /							1						í l
Currency Swap		D1	Currency	B4TYDEB6GKMZ	0031MB27 . 11/08/2023	. 04/02/2044		24,540,000				607,889	(507,998)		610,716	14,720				538,564	ıl	B023
[MOTO INVESTMENTS LTD		l.	CREDIT AGRICOLE CIB		1			USD 3.8725% /												, ,	1
Currency Swap	G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB	SJ21A208 . 02/24/2022	. 06/15/2037		5, 198, 700	(GBP 3.27%)			39,783	314,340		557 , 337	(51,593)				91,765		B023
0	MOTO INVESTMENTS LTD G6302*AB1	D4	0		SJ21A208 . 02/24/2022	. 06/15/2037		E00, 000	USD 3.8725% / (GBP 3.27%)			4.080	32.240		57 . 163	(5.292)				9.412	1 1	B023
Currency Swap	MOTO INVESTMENTS LTD	VI	Currency	CREDIT AGRICOLE CIB	5J2 IA208 . U2/24/2U22	. 06/ 15/203/		533,200	(GBP 3.27%) USD 3.8725% /			4,080	32,240			(5,292)				9,412		BU23
Currency Swap	G6302*AB1	D1	Currency		SJ21A208 . 02/24/2022	. 06/15/2037		26 926 600	(GBP 3.27%)			206.055	1,628,122		2,886,717	(267,227)				475,295	1 1	B023
Ca. Folloy Ollup	MOTO INVESTMENTS LTD		001101107	CREDIT AGRICOLE CIB	. 02/24/2022	. 30/ 10/ 200/	[20,020,000	USD 3.8725% /				1,020,122		2,000,717	(201,221)						
Currency Swap	G6302*AB1	D1	Currency	1VUV7VQFKU00	SJ21A208 . 02/24/2022	. 06/15/2037		1,732,900	(GBP 3.27%)			13,261	104,780		185,779	(17, 198)				30,588	ll	B023
	MOTO INVESTMENTS LTD			CREDIT AGRICOLE CIB					USD 3.8725% /												1 1	1
Currency Swap	G6302*AB1	D1	Currency	1VUV7VQFKU00	SJ21A208 . 02/24/2022	. 06/15/2037		1,732,900	(GBP 3.27%)			13,261	104,780		185,779	(17, 198)				30,588		B023
	MOTO INVESTMENTS LTD			CREDIT AGRICOLE CIB					USD 3.8725% /												, ,	1,,,,,
Currency Swap	G6302*AB1	1ען	Currency	CREDIT AGRICOLE CIB	SJ21A208 . 02/24/2022	. 06/15/2037		533,200	(GBP 3.27%)			4,080	32,240		57 , 163	(5,292)				9,412		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	1VUV7VQFKU00	SJ21A208 . 02/24/2022	. 06/15/2037		1 700 000	USD 3.8725% / (GBP 3.27%)			13,261	104.780		185,779	(17, 198)				30,588	, ,	B023
ourrency swap	TOTETYTI LIADITILY	LAHIDIT /	out rency	CREDIT AGRICOLE CIB	. UZ/24/2UZZ	. 00/ 13/203/		1,132,900	USD 3.8725% /			10,201	104,780		100,779	(17, 198)						טעבט
Currency Swap	Foreign Liability	Exhibit 7	Currency	1VUV7VQFKU00	SJ21A208 . 02/24/2022	. 06/15/2037	[533,200	(GBP 3.27%)			4,080	32,240		57 , 163	(5,292)				9,412	اا	B023

SCHEDULE DB - PART A - SECTION 1

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

					Sho	owing all (Options, (Japs, Floc	ors, Collars,	Swaps and	d Forwards	Open as c	of Decemb	er 31 of Cu	irrent Year							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative											1
											Prior										ļ	i
	Description									Obeller	Year(s)	Current									0	
	of Item(s)									Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-					Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Hedged, Used for		Typo(c)				Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Current Year's	to Carrying		of	at Inception
	Income	Schedule/	Type(s)				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	. Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	MOTO INVESTMENTS LTD		\ - /	CREDIT AGRICOLE CIE			,			USD 3.8725% /												
Currency Swap	G6302*AB1	D1	Currency		. 1VUV7VQFKU0QSJ21A208	. 02/24/2022	. 06/15/2037		533,200	(GBP 3.27%)			4,080	32,240	57, 16	3(5,292))			9,412		B023
	SPIRAX SARCO OVERSEAS			CREDIT AGRICOLE CIE						.USD 5.616% /											ļ	i
Currency Swap	LIMITED G8357*AF2 .	D1	Currency		1VUV7VQFKU0QSJ21A208	. 08/10/2023	. 09/05/2030		550,900	(EUR 4.38%)			7,391	33, 150	13,27	34,575				6,566		B023
	SPIRAX SARCO OVERSEAS			CREDIT AGRICOLE CIE		00 /40 /0000	00/05/0000		47 000 000	.USD 5.616% /			040.000							574 040	ļ	
Currency Swap	LIMITED G8357*AF2 .	ייי וען	Currency	CREDIT AGRICOLE CIE	. 1VUV7VQFKU0QSJ21A208	. 08/10/2023	. 09/05/2030		47,928,300	(EUR 4.38%)			642,992	2,884,048	1, 154, 47	3,008,029				571,242		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AD3	n ₁	Currency	Chedii Adhicole Cie	. 1VUV7VQFKU0QSJ21A208	. 12/20/2023	. 03/18/2044		1 267 000	USD 5.94% / (GBP 5.5%)			9.373	14.600	80.83	3 16.885				27,776	ļ	B023
ourrency orap	WALES & WEST UTILITIES	b'	our rency	CREDIT AGRICOLE CIE		. 12/20/2020	. 00/ 10/2044		1,207,000	USD 5.94% /				14,000								5020
Currency Swap	LTD G9421#AD3	D1	Currency		. 1VUV7VQFKU0QSJ21A208	. 12/20/2023	. 03/18/2044		2.407.300	(GBP 5.5%)			17,808	27,740	153,58	332,082				52,775		B023
, , , , ,	WALES & WEST UTILITIES	3	,	CREDIT AGRICOLE CIE					, , ,	USD 5.94% /			,	,							ļ	i -
Currency Swap	LTD G9421#AD3	D1	Currency		1VUV7VQFKU0QSJ21A208	. 12/20/2023	. 03/18/2044		1,773,800	(GBP 5.5%)			13, 122	20,440	113,16	7 23,639				38,887		B023
	Fixed Income Portfolio			CREDIT AGRICOLE CIE						.USD 5.827% /											ļ	i
Currency Swap		D1	Currency		. 1VUV7VQFKU0QSJ21A208	. 04/03/2024	. 04/11/2039		7,551,600	(EUR 4.08%)			38,053	303, 100	148,99	9303,100				142,708		B023
	Fixed Income Portfolio)		CREDIT AGRICOLE CIE		04 (00 (0004	04/44/0000		00 007 000	.USD 5.827% /			404 000	0.055.740	4 040 00	0.055.740				4 570 000	ļ	DOOD
Currency Swap	Fixed Income Portfolio	, In	Currency	CREDIT AGRICOLE CIE	. 1VUV7VQFKU0QSJ21A208	. 04/03/2024	. 04/11/2039		83,607,000	(EUR 4.08%) .USD 5.827% /			421,302	3,355,746	1,649,63	3,355,746				1,579,980		B023
Currency Swap	T TXCU THOUSE TOT CTOTTO	n ₁	Currency	GILDTT NOTTOOLL OIL	. 1VUV7VQFKU0QSJ21A208	. 04/03/2024	. 04/11/2039		4 315 200	(EUR 4.08%)			21,745	173,200	85,14	2173,200				81,547	ļ	B023
our roney onup	Fixed Income Portfolio	, , , , , , , , , , , , , , , , , , , ,	our rondy	CREDIT AGRICOLE CIE		. 047 007 2024	. 0-17 1 17 2000			.USD 5.827% /												
Currency Swap		D1	Currency		. 1VUV7VQFKU0QSJ21A208	. 04/03/2024	. 04/11/2039		4,315,200	(EUR 4.08%)			21,745	173,200	85,14	2173,200				81,547		B023
	Fixed Income Portfolio			CREDIT AGRICOLE CIE	3					.GBP 4.875% /												1
Currency Swap		D1	Currency		. 1VUV7VQFKU0QSJ21A208	. 04/23/2024	. 04/30/2031		497,720,000	(USD 5.338%)			(3,948,865) 3,239,965	(6,430,51	4) 3, 180, 427	59,537			6,261,936		B021
				CREDIT AGRICOLE CIE		07/47/0004	07 (04 (0000		454 500 000	AUD 5.4937% /			0 455 054	/40 054 007						4 040 000		
Currency Swap	Foreign Liability GOLDCUP 101311 AB PUBL	Exhibit 7	Currency	CREDIT AGRICOLE CIE	. 1VUV7VQFKU0QSJ21A208	. 07/17/2024	. 07/24/2029		151,560,000	(USD %) .USD 5.995% /			2,455,954	(12,251,207)	(12,623,61	4) (12,313,624))62,417			1,618,996		B020
Currency Swap	W3569*AC6	- _{D1}	Currency	GILDIT AGITOLL OIL	. 1VUV7VQFKU0QSJ21A208	. 07/25/2024	. 10/03/2034		5 953 500	(NOK 5.52%)			366,050	129,078	235,68	1129,078				93,004	ļ	B023
ourroney onap iiiiiiii	GOLDCUP 101311 AB PUBL		04.10.10,1111	CREDIT AGRICOLE CIE		. 0172072021	. 10, 00, 2001			. USD 5.995% /												
Currency Swap	W3569*AC6	D1	Currency		. 1VUV7VQFKU0QSJ21A208	. 07/25/2024	. 10/03/2034		27,783,000	(NOK 5.52%)			1,708,232	602,364	1,099,84	5602,364				434,021		B023
	Fixed Income Portfolio			CREDIT AGRICOLE CIE	3					.USD 5.995% /												1
Currency Swap		D1	Currency		1VUV7VQFKU0QSJ21A208	. 07/25/2024	. 10/03/2034		5,953,500	(NOK 5.52%)			366,050	129,078	235,68	1129,078				93,004		B023
	Fixed Income Portfolio	1		CREDIT AGRICOLE CIE						.USD 5.898% /											ļ	
Currency Swap	Fixed Income Portfolio	וע	Currency	CREDIT AGRICOLE CIE	. 1VUV7VQFKU0QSJ21A208	. 09/26/2024	. 05/14/2034		11,694,900	(EUR 4.53%)			(549,632)822, 149	348,97	5822, 149				179,018		B023
Currency Swap	Fixed Income Fortionio	'l _{n1}	Currency	Chedii Adhicole Cie	. 1VUV7VQFKU0QSJ21A208	. 09/26/2024	. 05/14/2034		0 133 160	.USD 5.898% / (EUR 4.53%)			(429,236)642,060	272,53	3642,060				139,805		B023
ourrency onap	Fixed Income Portfolio	, , , , , , , , , , , , , , , , , , , ,	our rency	CREDIT AGRICOLE CIE		. 03/20/2024	. 03/ 14/2004			.USD 5.898% /			(423,200)	272,00							5020
Currency Swap		D1	Currency		. 1VUV7VQFKU0QSJ21A208	. 09/26/2024	. 05/14/2034		2,004,840	(EUR 4.53%)			(94,223)140,940	59,82	4140,940				30,689		B023
, ,	Fixed Income Portfolio		,	CREDIT AGRICOLE CIE	3					.USD 5.898% /						-					ļ	i
Currency Swap		D1	Currency		. 1VUV7VQFKU0QSJ21A208	. 09/26/2024	. 05/14/2034		2,004,840	(EUR 4.53%)			(94,223)140,940	59,82	4140,940				30,689		B023
	Fixed Income Portfolio	1		CREDIT AGRICOLE CIE						NOK 4.41% /												1
Currency Swap	Fixed Income Portfolio	D1	Currency		. 1VUV7VQFKU0QSJ21A208	. 09/30/2024	. 09/29/2034		95,000,000	(USD 4.553%)			899,697	(6,951,291)	(6,561,75	9)(6,978,915)	27,624			1,483,239		B021
Currency Cues	Fixed Income Fortionio	'ln1	Currency	CANADIAN IMPERIAL	21G119DL770X0HC3ZE78	. 02/28/2024	. 03/20/2031		7 020 500	USD 5.8096% / (EUR 4.18%)			106,740	308,750	173,41	7 200 750				87,777	ļ	B023
Currency Swap	Fixed Income Portfolio	,	Currency	CANADIAN IMPERIAL	. ZIUIIBULIIUNUNUSZEIB	. 02/20/2024	. 03/20/2031		,039,500	USD 5.8096% /			100,740		1/3,41	7308,750				01,111		
Currency Swap		D1	Currency		21G119DL770X0HC3ZE78	. 02/28/2024	. 03/20/2031		1,083.000	(EUR 4.18%)			16,421	47,500	26,67	947,500			<u> </u>	13,504		B023
,	DIPLOMA PLC		,	CANADIAN IMPERIAL				1		USD 5.8096% /		1]		1	
Currency Swap	25455XA*5	D1	Currency		21G119DL770X0HC3ZE78	. 02/28/2024	. 03/20/2031		541,500	(EUR 4.18%)			8,211	23,750	13,34	23,750			ļ	6,752		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*BG0 .	D1	Currency	CANADIAN IMPERIAL	21G119DL770X0HC3ZE78	. 09/24/2024	. 12/12/2036		802 080	USD 5.4832% / (GBP 5.66%)		1	(41,501)51,540	39,31	251,540			1	13,883		B023
our reney orap	PEEL PORTS PP FINANCE	٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠	our rency	CANADIAN IMPERIAL	. LIGITOULITUNUIUULETO	. 03/24/2024	. 12/ 12/2000		002,900	USD 5.4832% /			(41,501	,						10,000		0020
Currency Swap	LIMITED G6970*BGO .	D1	Currency		21G119DL770X0HC3ZE78	. 09/24/2024	. 12/12/2036		1,070,640	(GBP 5.66%)			(55,335)68,720	52,41	768,720			ļ	18,510		B023
	Fixed Income Portfolio			1						USD 5.1225% /		1							1			.
Currency Swap		D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 09/20/2013	. 04/08/2029		7,583,860	(CAD 5.34%)				2, 160, 414	1,882,05	3578, 135				78,368		B023

						owing all	Options, (Caps, Floo	ors, Collars	, Swaps and	d Forwards			er 31 of Cu								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative Prior											1
	Description										Year(s)	Current										1
	of Item(s) Hedged,									Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-					Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	5	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		, Counterparty Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Всосприон	Fixed Income Portfolio	identino	(α)	Or Ochiaar	Oleanigheace	Date	Expiration	Contracto	7 tillouit	USD 5.1225% /	i did	1 did	moome	Value	Code Tail Value	(Beorease)	D.17 (. O. V.	71001011011	itom	Ехроосто	Linuty	(5)
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 09/20/2013	. 04/08/2029		1,458,435	(CAD 5.34%)			17,088	415, 464	361,934	111, 180				15,071		B023
Currency Swap	Tixed flicolle Fol tiorio	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 09/20/2013	. 04/08/2029		14,876,033	USD 5.1225% / (CAD 5.34%)			174,295	4,237,735	3,691,729	1, 134, 034				153,721		B023
	Fixed Income Portfolio		,	0.7.0.00		00 (00 (00 40	0.4./00./0000		0.000.405	USD 5.1225% /												
Currency Swap	Fixed Income Portfolio	וטן	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 09/20/2013	. 04/08/2029		2,333,495	(CAD 5.34%) USD 5.1225% /			27,340	664,743	579,095	177,888		•••••		24, 113		B023
Currency Swap		D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 09/20/2013	. 04/08/2029		7,583,860	(CAD 5.34%)			88,856	2, 160, 414	1,882,058	578, 135				78,368		B023
	BUUK INFRASTRUCTURE ISSUER PLC G1745*AM3									.USD 4.876% /												1
Currency Swap		D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 04/10/2014	. 06/15/2029		7,881,900	(GBP 4.51%)			115,308	1,995,620	2,140,103	(28,661)				83,205		B023
	BUUK INFRASTRUCTURE ISSUER PLC G1745*AM3	:								.USD 4.876% /												1
Currency Swap		D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 04/10/2014	. 06/15/2029		838 , 500	(GBP 4.51%)			12,267	212,300	227,671	(3,049)				8,852		B023
	BUUK INFRASTRUCTURE ISSUER PLC G1745*AM3	:								.USD 4.876% /												1
Currency Swap		D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 04/10/2014	. 06/15/2029		3,018,600	(GBP 4.51%)			44, 160	764,280	819,614	(10,977)				31,866		B023
0	Fixed Income Portfolio	D4	0	OLT LDAMY N. A.	FEZODZWZZEFOOTWEFAZO	0F (00 (0014	07/47/0000		05 454 050	USD 4.56% / (GBP 4.378%)			040.000	0 500 044	0.700.444	100 100				071 000		B023
Currency Swap	Fixed Income Portfolio	UI	Currency	CITIBANA, N.A	E570DZWZ7FF32TWEFA76	. 05/09/2014	. 07/17/2029		23,431,030	USD 4.56% /			318,820	6,539,811	6,786,114	168, 103				271,302		BU23
Currency Swap	Final Income Death Line	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 05/09/2014	. 07/17/2029		2,865,350	(GBP 4.378%)			35,894	736,270	764,000	18,925				30,544		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 05/09/2014	. 07/17/2029		9,438,800	USD 4.56% / (GBP 4.378%)			118,238	2,425,361	2,516,705	62,343				100,615		B023
	Fixed Income Portfolio									. USD 4.045% /												1
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 07/23/2014	. 10/16/2034		1, /04, 100	(GBP 3.79%) .USD 4.045% /			20,878	451,700	466,671	22,400				26,670		B023
Currency Swap		D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 07/23/2014	. 10/16/2034		15,762,925	(GBP 3.79%)			193, 122	4, 178, 226	4,316,706	207, 197				246,694		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIRANK N A	E570DZWZ7FF32TWEFA76	. 07/23/2014	. 10/16/2034		8.520.500	.USD 4.045% / (GBP 3.79%)			104.390	2.258.500		111.999				133,348		B023
our roney emap	Fixed Income Portfolio		our rondy	,						.USD 4.045% /			1	, . , .	,,,,,,	,						
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 07/23/2014	. 10/16/2034		426,025	(GBP 3.79%) .USD 4.045% /			5,220	112,925	116,668	5,600				6,667		B023
Currency Swap		D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 07/23/2014	. 10/16/2034		5,964,350	(GBP 3.79%)			73,073	1,580,950	1,633,348	78,399				93,344		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AG4	D1	Currency	CITIBANK. N.A.	E570DZWZ7FF32TWEFA76	. 02/16/2018	. 06/05/2028			.USD 4.101% / (GBP 2.7%)			11.759	75,350	103,507	(19,078)				6,497		B023
, ,	GREAT PORTLAND ESTATES	5	, ,							.USD 4.101% /			,									
Currency Swap	PLC G2685@AG4 GREAT PORTLAND ESTATES	וען	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 02/16/2018	. 06/05/2028		4,209,300	(GBP 2.7%) .USD 4.101% /			70,555	452,100	621,042	(114,465)				38,979		B023
Currency Swap	PLC G2685@AG4 NSW PORTS FINANCE CO	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 02/16/2018	. 06/05/2028		2,806,200				47,037	301,400	414,028	(76,310)			-	25,986		B023
Currency Swap	PTY LTD Q6518#AH3 .	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 03/14/2018	. 04/11/2033		1,972,500	/ (AUD 4.65%)			7,458	424,625	392,487	120, 180				28,383		B023
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
	NSW PORTS FINANCE CO		,							. USD 4.20375%									[
Currency Swap	PTY LTD Q6518#AH3 . NSW PORTS FINANCE CO	1טן	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 03/14/2018	. 04/11/2033		7,179,900	/ (AUD 4.65%) .USD 4.20375%			27 , 145	1,545,633	1,428,652	437,454			-	103,314		B023
Currency Swap	PTY LTD Q6518#AH3 .	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 03/14/2018	. 04/11/2033		2,288,100	/ (AUD 4.65%)			8,651	492,564	455,285	139,409				32,924		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3 .	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 03/14/2018	. 04/11/2033		552,300				2,088	118,895	109,896	33,650			 	7,947		B023
	NSW PORTS FINANCE CO PTY LTD Q6518#AH3 .	D1	Currency	CITIBANK N A	E570DZWZ7FF32TWEFA76	. 03/14/2018	. 04/11/2033		5 444 100	. USD 4.20375% / (AUD 4.65%)			20,583	1, 171, 964	1,083,264	331,696				78,337		B023
Currency Swap	NSW PORTS FINANCE CO	انا	,							. USD 4.20375%												
Currency Swap	PTY LTD Q6518#AH3 . NSW PORTS FINANCE CO	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 03/14/2018	. 04/11/2033		1,104,600	/ (AUD 4.65%) .USD 4.20375%			4, 176	237,790	219,793	67,301			-	15,895		B023
Currency Swap	PTY LTD Q6518#AH3 .	D1	Currency	CITIBANK. N.A	E570DZWZ7FF32TWEFA76	. 03/14/2018	. 04/11/2033	İ	552 300	/ (AUD 4.65%)			2.088	118.895	109.896	33.650				7,947		B023

					Sh	owing all	Options, (Caps, Flooi	s, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	irrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative											1	1
	Decemention										Prior	Cumant										1	ı
	Description of Item(s)									Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectivenes
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying			at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9 .	D1	Currency	CITIBANK N A	E570DZWZ7FF32TWEFA76	. 03/14/2018	. 04/11/2048		3, 156,000	USD 4.4425% / (AUD 5%)			10.379	679,399		640,084	252,798				76, 159	1	B023
ourrone, onup	NSW PORTS FINANCE CO		04110110711111		20105211211102111211110	. 55, 1,, 25 15				USD 4.4425% /													l
Currency Swap	PTY LTD Q6518#AJ9 .	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 03/14/2018	. 04/11/2048		1,814,700				5,968	390,655		368,049	145,359				43,791		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9 .	n4	Currency	CITIDANK NIA	E570DZWZ7FF32TWEFA76	. 03/14/2018	. 04/11/2048		22.959.900	USD 4.4425% /			75.509	4,942,629		4.656.614	1 . 839 . 108				554.057	1	B023
ourrency onap	NSW PORTS FINANCE CO	D1	our rency	OTTIDANE, N.A	LS/ODZIIZ/// OZ/IIL/ A/O	. 00/ 14/ 2010	. 04/ 11/2040		22,300,300	USD 4.4425% /				4,342,023		4,000,014	1,000,100						l
Currency Swap	PTY LTD Q6518#AJ9 .	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 03/14/2018	. 04/11/2048	-	3,550,500				11,677	764,324		720,095	284,398				85,679		B023
Currency Cues	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9 .	D4	Currency	CITIDANIZ NI A	E570DZWZ7FF32TWEFA76	. 03/14/2018	. 04/11/2048		046 900	USD 4.4425% / (AUD 5%)			3, 114	203,820		192,025	75,840				22,848	1	B023
Currency Swap	NSW PORTS FINANCE CO	DI	cui i ency	CITIDANK, N.A	E3/UDZIIZ/FF3ZIIIEFA/O	. 03/ 14/ 20 10	. 04/11/2040		940,000	USD 4.4425% /			3, 114	203,620		192,023	75,040				22,040		BU23
Currency Swap	PTY LTD Q6518#AJ9 .	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 03/14/2018	. 04/11/2048		8,442,300	(AUD 5%)			27,764	1,817,393		1,712,226	676,236				203,725		B023
0	NSW PORTS FINANCE CO	D4	A	CITIDANK N.A	FEZODZWZZEFOOTWEE4ZC	00/14/0010	. 04/11/2048		1,814,700	USD 4.4425% /			5.968	200 055		200 040	145,359				43,791	1	B023
Currency Swap	PTY LTD Q6518#AJ9 . NSW PORTS FINANCE CO	וט	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 03/14/2018	. 04/11/2048		1,814,700	USD 4.4425% /			3,908	390,655		368,049	140,309				43,791		BU23
Currency Swap	PTY LTD Q6518#AJ9 .	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 03/14/2018	. 04/11/2048		946,800	(AUD 5%)			3, 114	203,820		192,025	75,840				22,848		B023
0 0	SEVERN TRENT WATER LTD	54		OLT IDANK N. A	FF70D7W77FF00TWFF170	00 (07 (0040	44 (07 (0000		12.298.700	USD 4.53% / (GBP 2.97%)			197.618	400 004		0 007 070	(4 400 500)				000 007	1	B023
Currency Swap	G8056*AK5	וע	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/07/2018	. 11/07/2038	·····	12,298,700	(GBP 2.97%) USD 4.53% /			197,618	400,901		2,287,376	(1,493,586)				228,937		BU23
Currency Swap	G8056*AK5	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/07/2018	. 11/07/2038		38,838,000	(GBP 2.97%)			624,058	1,266,003		7,223,293	(4,716,587)				722,957		B023
	SEVERN TRENT WATER LTD			OLTIBURY N. A		00 (07 (00 40	44 (07 (0000		0 700 500	USD 4.53% /			450.045	040 504		4 005 000	(4.470.447)				100 700	1	l
Currency Swap	G8056*AK5	וע	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/07/2018	. 11/07/2038	······	9,709,500	(GBP 2.97%) USD 4.53% /			156,015	316,501		1,805,823	(1, 179, 147)				180,739		B023
Currency Swap	G8056*AK5	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/07/2018	. 11/07/2038		1,294,600	(GBP 2.97%)			20,802	42,200		240,776	(157,220)				24,099	ıl	B023
	SEVERN TRENT WATER LTD			OLTIBURY N. A		00 (07 (00 40	44 (07 (0000		04 507 400	USD 4.53% /			205 207	004 000		4 574 750	(0.007.470)				457.070	1	l
Currency Swap	G8056*AK5SEVERN TRENT WATER LTD	וע	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/07/2018	. 11/07/2038	······	24,597,400	(GBP 2.97%) USD 4.53% /			395,237	801,802		4,574,752	(2,987,172)				457,873		B023
Currency Swap	G8056*AK5	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/07/2018	. 11/07/2038		12,298,700	(GBP 2.97%)			197,618	400,901		2,287,376	(1,493,586)				228,937	ıl	B023
	SEVERN TRENT WATER LTD									USD 4.53% /												1	1
Currency Swap	G8056*AK5GROSVENOR LTD	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/07/2018	. 11/07/2038		1,294,600	(GBP 2.97%) .USD 4.245% /			20,802	42,200		240,776	(157,220)				24,099		B023
Currency Swap	G4133@AE3	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/08/2018	. 11/07/2028		900,900	(GBP 2.75%)			13,715	24,220		70,178	(31,207)				8,844	l	B023
	GROSVENOR LTD									.USD 4.245% /												1	1
Currency Swap	G4133@AE3GROSVENOR LTD	1ט	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/08/2018	. 11/07/2028	-	4,761,900	(GBP 2.75%) .USD 4.245% /			72,494	128,020		370,939	(164,953)				46,747		B023
Currency Swap	G4133@AE3	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/08/2018	. 11/07/2028	 .	128,700	(GBP 2.75%)		[1,959			10,025	(4,458)				1,263	ıl	B023
, ,	GROSVENOR LTD	L.	1						-	.USD 4.245% /												, ,	
Currency Swap	G4133@AE3	1ט	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/08/2018	. 11/07/2028	-	2,316,600	(GBP 2.75%) .USD 4.245% /			35,267	62,280		180,457	(80,247)				22,742		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/08/2018	. 11/07/2028	 .	1,029,600			[15,674	27,680		80,203	(35,665)				10,107	ıl	B023
, ,	GROSVENOR LTD	L	,	-						.USD 4.245% /		T]			"			*	, 1	
Currency Swap	G4133@AE3GROSVENOR LTD	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/08/2018	. 11/07/2028	-	128,700	(GBP 2.75%) .USD 4.468% /			1,959			10,025	(4,458)				1,263		B023
Currency Swap	GHUSVENUR LTD	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/08/2018	. 11/07/2033		3,989,700	.USD 4.468% / (GBP 2.95%)			61,735	107,260		513,473	(302,938)				59,370	l	B023
	GROSVENOR LTD		1							.USD 4.468% /												''''	
Currency Swap	G4133@AF0GROSVENOR LTD	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/08/2018	. 11/07/2033	-	12,612,600	(GBP 2.95%) .USD 4.468% /			195, 163	339,081		1,623,237	(957,675)				187,686		B023
Currency Swap	GHUSVENUR LID G4133@AFO	D1	Currency	CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	. 08/08/2018	. 11/07/2033		3,088.800	.USD 4.468% / (GBP 2.95%)			47.795	83,040		397,527	(234,533)				45,964	l	B023
, ,	GROSVENOR LTD		1							.USD 4.468% /			, ,										
Currency Swap	G4133@AF0	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/08/2018	. 11/07/2033		386, 100	(GBP 2.95%)			5,974	10,380		49,691	(29,317)				5,745		B023
Currency Swap	GROSVENOR LTD G4133@AF0	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/08/2018	. 11/07/2033		386 . 100	.USD 4.468% / (GBP 2.95%)		<u> </u>	5.974	10,380	l	49.691	(29,317)				5,745	J	B023
	GROSVENOR LTD		1							.USD 4.468% /													
Currency Swap	G4133@AF0	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 08/08/2018	. 11/07/2033		7,850,700	(GBP 2.95%)			121,479	211,061		1,010,382	(596, 104)				116,825		B023
Currency Swap	GROSVENOR LTD G4133@AF0	D1	Currency	CITIBANK. N.A	E570DZWZ7FF32TWEFA76	. 08/08/2018	. 11/07/2033		3.989.700	.USD 4.468% / (GBP 2.95%)		[]	61.735	107 . 260		513.473	(302.938)				59.370	ı J	B023

				Sh	owing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as c	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative Prior											1
	Description									Year(s)	Current										1
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					_Total	Current	Adjustment			
	Used for Income	Schedule/	Type(s)			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted		Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap	GROSVENOR LTD G41330AF0	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 08/08/2018	. 11/07/2033		386 100	.USD 4.468% / (GBP 2.95%)			5,974	10,380	49,691	(29,317)				5,745		B023
ourrency onap	BIRMINGHAM AIRPORT	D1	our renoy	OTTIDANK, N.A ESTODENETIT SETTLE ATO	. 00/00/2010	. 11/0//2000									(23,017)						D020
0 0	(FINANCE) PLC G1128*ADO	D4		OLT IDAM ALL ESTADTINGS AND	40 (04 (0040	04 /04 /0040		3.876.900	.USD 5.028% /			70.050	440 700	4 474 045	(007.047)				05 407		D000
Currency Swap	BIRMINGHAM AIRPORT	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 10/24/2018	. 01/24/2049		3,876,900	(GBP 3.21%)			72,256	119,700	1, 174, 245	(907,017)				95, 127		B023
	(FINANCE) PLC								.USD 5.028% /												1
Currency Swap	G1128*ADOBIRMINGHAM AIRPORT	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 10/24/2018	. 01/24/2049		646 , 150	(GBP 3.21%)			12,043	19,950	195,707	(151,170)				15,854		B023
	(FINANCE) PLC								.USD 5.028% /												1
Currency Swap	G1128*AD0	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 10/24/2018	. 01/24/2049		7, 107, 650	(GBP 3.21%)			132,469	219,450	2,152,782	(1,662,865)				174,399		B023
	BIRMINGHAM AIRPORT (FINANCE) PLC								.USD 5.028% /												1
Currency Swap	G1128*AD0	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 10/24/2018	. 01/24/2049		1,938,450	(GBP 3.21%)			36, 128	59,850	587 , 122	(453,509)				47,563		B023
	BIRMINGHAM AIRPORT (FINANCE) PLC								.USD 5.028% /												1
Currency Swap	G1128*AD0	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 10/24/2018	. 01/24/2049		1,292,300	(GBP 3.21%)			24,085	39,900	391,415	(302,339)				31,709		B023
	FLINDERS PORT HOLDINGS	3	. '	l					.USD 4.615% /												l
Currency Swap	PTY LTD Q3917#AD6 . FLINDERS PORT HOLDINGS	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 02/06/2019	. 05/07/2039		142,640	(AUD 4.72%) .USD 4.615% /			462	18,810	23,002	2,095				2,702		B023
Currency Swap	PTY LTD Q3917#AD6 .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 02/06/2019	. 05/07/2039		4,421,840	(AUD 4.72%)			14,337	583, 109	713,064	64,950				83,771		B023
Currency Cues	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6 .	S n4	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 02/06/2019	. 05/07/2039		1 640 360	.USD 4.615% / (AUD 4.72%)			5,319	216,315	264,524	24,094				31,076		B023
Currency Swap	FLINDERS PORT HOLDINGS	3 11	Currency	CITIBANA, N.A ES/UDZWZ/FF321WEFA/6	. 02/06/2019	. 05/0//2039		1,040,300	.USD 4.72%)			3,319	210,313	204,324	24,094				31,0/6		BU23
Currency Swap	PTY LTD Q3917#AD6 .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 02/06/2019	. 05/07/2039		213,960	(AUD 4.72%)			694	28,215	34,503	3, 143				4,053		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
	FLINDERS PORT HOLDINGS	3	,					*	.USD 4.615% /				,		,				*		
Currency Swap	PTY LTD Q3917#AD6 . FLINDERS PORT HOLDINGS	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 02/06/2019	. 05/07/2039		1,212,440	(AUD 4.72%) .USD 4.615% /			3,931	159,885	195,518	17,809				22,969		B023
Currency Swap	PTY LTD Q3917#AD6 .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 02/06/2019	. 05/07/2039		142,640	(AUD 4.72%)			462	18,810	23,002	2,095				2,702		B023
			,		0.4 (0.0 (0.0 40	10 (10 (0007		050 000 404	CHF 0.25% /			/40 007 057	00 004 075	00, 400, 400	(55, 070, 117)	00.075			- 407 004		
Currency Swap	Foreign Liability BRISBANE AIRPORT	Exhibit 7	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 04/09/2019	. 10/18/2027		650,260,104	(USD 3.224%)			(19,087,357)66,981,275	88,428,130	(55,078,117)	26,975			5,437,804		B021
	CORPORATION PTY L								.USD 3.666% /												1
Currency Swap	Q1629#AV9 BRISBANE AIRPORT	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 05/01/2019	. 08/01/2029		1,055,700	(AUD 3.48%)			5,953	126,975	125,208	68, 194				11,304		B023
	CORPORATION PTY L								.USD 3.666% /												
Currency Swap	Q1629#AV9	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 05/01/2019	. 08/01/2029		4,082,040	(AUD 3.48%)			23,020	490,969	484 , 136	263,685			[43,710		B023
	BRISBANE AIRPORT CORPORATION PTY L								.USD 3.666% /												
Currency Swap	Q1629#AV9	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 05/01/2019	. 08/01/2029		1,477,980	(AUD 3.48%)			8 , 335	177,765	175,291	95,472				15,826		B023
	BRISBANE AIRPORT								HOD 0 CCC" /												1
Currency Swap	CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 05/01/2019	. 08/01/2029		211 , 140	.USD 3.666% / (AUD 3.48%)			1, 191	25,395	25,041	13,639			[2,261		B023
, , , , , , , , , , , , , , , , , , , ,	BRISBANE AIRPORT		, , , , , , , , , , , , , , , , , , , ,	1				,					.,		.,			1	,==-		1
Currency Swap	CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 05/01/2019	. 08/01/2029		211 1/0	.USD 3.666% / (AUD 3.48%)			1, 191	25,395	25,041	13,639				2,261		B023
ourroney onap	BRISBANE AIRPORT		out tolloy	CONTRACTOR N.A EURODZIIZIII UZIIILI ARU	. 55/ 0 1/ 20 15	. 50/01/2023		211, 140					20,090	20,041	10,009				2,201		DOEU
	CORPORATION PTY L	D.4		OLT IDAM. N. A. FEZODZWZZEFOOZWZECZO	05 (04 (00 10	00 (04 (0001		005 000	.USD 3.771% /			F 040	440 510	404 007	40, 400				40.011		2000
Currency Swap	Q1629#AW7 BRISBANE AIRPORT	ווען	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 05/01/2019	. 08/01/2031		985,320	(AUD 3.66%)			5,010	118,510	121,307	48,483				12,644		B023
	CORPORATION PTY L								.USD 3.771% /												[
Currency Swap	Q1629#AW7 BRISBANE AIRPORT	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 05/01/2019	. 08/01/2031		3,800,520	(AUD 3.66%)			19,325	457 , 109	467 ,897	187,007				48,768		B023
1	CORPORATION PTY L								.USD 3.771% /												1
Currency Swap	Q1629#AW7	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 05/01/2019	. 08/01/2031	l	1.407.600	(AUD 3.66%)		l	7 . 157	169.300	173,295	69.262	L		l	18.062	l	B023

Showing all Ontions	Cane Floore	Collare Swane and	HEARWards Onon as	of December 31 of Current Year
Showing all Oblions	. Cabs. Floors	s. Collais. Swabs and	i Forwards Open as i	of December 31 of Current Year

					Showing all	Options, 0	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	of December	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative Prior											
	Description of Item(s)								Strike	Year(s) Initial Cost	Current Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	
	Used for	0-11-1-1	Type(s)			Date of	Niconstruct		Rate or	discounted	discounted	0	Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a) '	or Central Clearinghouse		Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	BRISBANE AIRPORT CORPORATION PTY L								.USD 3.771% /												
Currency Swap	Q1629#AW7	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	EFA76 . 05/01/2019	. 08/01/2031		211 , 140	(AUD 3.66%)			1,074	25,395	25,994	10,389				2,709		B023
	BRISBANE AIRPORT CORPORATION PTY L								.USD 3.771% /												
Currency Swap	Q1629#AW7CRODA INTERNATIONAL	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	EFA76 . 05/01/2019	. 08/01/2031		211, 140	(AUD 3.66%) .USD 3.647% /			1,074	25,395	25,994	10,389			-	2,709		B023
Currency Swap	PLC 227047B#3	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	EFA76 . 05/16/2019	. 06/06/2027		1,678,200	(EUR 1.18%)			42,313	124,950	138,032	53,890				13,081		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 05/16/2019	. 06/06/2027		7,831,600	.USD 3.647% / (EUR 1.18%)			197,460	583, 100	644, 147	251,488				61,043		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TI	/EFA76 . 05/16/2019	. 06/06/2027		2.237.600	.USD 3.647% / (EUR 1.18%)			56.417	166,600	184,042	71,854				17,441		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D4	Currency	CITIBANK, N.A E570DZWZ7FF32TI					.USD 3.647% / (EUR 1.18%)			14,104	41,650	46,011	17,963				4,360		B023
	CRODA INTERNATIONAL	DI							.USD 3.647% /					·							
Currency Swap	PLC 227047B#3 GATX RAIL GERMANY GMBF	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 05/16/2019	. 06/06/2027		1, 118,800	(EUR 1.18%) .USD 3.197% /			28,209	83,300	92,021	35,927				8,720		B023
Currency Swap	D3000#AA4GATX RAIL GERMANY GMBI	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 10/17/2019	. 11/04/2026		41, 158, 800	(EUR 1.07%) .USD 3.197% /			891,085	2,845,298	2,829,640	1,930,553				279,443		B023
Currency Swap	D3000#AA4	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 10/17/2019	. 11/04/2026		1,668,600	(EUR 1.07%) .USD 3.197% /			36 , 125	115,350	114,715	78,266				11,329		B023
Currency Swap	D3000#AA4	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 10/17/2019	. 11/04/2026		1,112,400	(EUR 1.07%)			24,083	76,900	76,477	52, 177				7,553		B023
Currency Swap	GATX RAIL GERMANY GMBI D3000#AA4	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 10/17/2019	. 11/04/2026		5,562,000	.USD 3.197% / (EUR 1.07%)			120,417	384,500	382,384	260,886				37,763		B023
Currency Swap	GATX RAIL GERMANY GMBF D3000#AA4	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 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 GMBI D3000#AA4	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 10/17/2019	. 11/04/2026		1,112,400	.USD 3.197% / (EUR 1.07%)			24,083	76,900	76,477	52, 177				7,553		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 03/16/2021	. 06/16/2061		8,334,000	.USD 3.362% / (GBP 2.07%)			121,438	819,601	2,686,122	134,398				251,689		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 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	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 03/17/2021	. 06/16/2028		16,680,000				132,221	1,651,201	1,903,962	76,665				155, 139		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 03/17/2021	. 06/16/2028		695,000	.USD 2.723% / (GBP 2.06%)			5,509	68,800	79,332	3, 194				6,464		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 03/17/2021	. 06/16/2028		695,000	.USD 2.723% / (GBP 2.06%)			5,509	68,800	79,332	3, 194				6,464		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	EFA76 . 03/17/2021	. 06/16/2028		12,857,500	.USD 2.723% / (GBP 2.06%)			101,920	1,272,801	1,467,638	59,096				119,586		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 03/17/2021	. 06/16/2028		695,000	. USD 2.723% / (GBP 2.06%)			5,509	68,800	79,332	3, 194				6,464		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 03/17/2021	. 06/16/2028		2,432,500	.USD 2.723% / (GBP 2.06%)			19,282	240,800	277,661	11,180				22,624		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 06/10/2021	. 07/01/2041		1,827,900	. USD 3.552% / (EUR 1.84%)			35,830	274,650	259,506	(12,388))			37, 136		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 06/10/2021	. 07/01/2041		609,300	. USD 3.552% / (EUR 1.84%)			11,943	91,550	86,502	(4, 129))			12,379		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 06/10/2021	. 07/01/2041		17,060,400	. USD 3.552% / (EUR 1.84%)			334,417	2,563,399	2,422,060	(115,618))			346,599		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 06/10/2021	. 07/01/2041		1,218,600				23,887	183, 100	173,004	(8,258))			24,757		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 06/10/2021	. 07/01/2041		2,437,200				47,774	366,200	346,009	(16,517))			49,514		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A E570DZWZ7FF32T	/EFA76 . 06/10/2021	. 07/01/2041		1,827,900	. USD 3.552% / (EUR 1.84%)			35,830	274,650	259,506	(12,388))			37, 136		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK. N.A E570DZWZ7FF32TI	/EFA76 . 06/10/2021	. 07/01/2041		600 300	. USD 3.552% / (EUR 1.84%)			11.943	91.550		(4, 129)				12.379		B023

					Sho	owing all (Options, 0	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative Prior											1
	Description										Year(s)	Current										1
	of Item(s) Hedged,									Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-					Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/ Exhibit	of	Fuchana	Carratamanti	Tuesda	Maturity	Number	Matienel	Index	Premium (Descived)	Premium (Dassius)	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	Detential	Refer-	and at
Description	Generation or Replicated	Identifier	Risk(s) (a)		, Counterparty Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
	PURATOS GROUP NV	0.4	,	OLT I DANK N. A.	FF70D7W27FF00TWFF170	00 (40 (0004	07/04/0040		4 007 000	. USD 3.299% /			05.004	074 050	050 040	40.000						D000
Currency Swap	B7000#AB5 PURATOS GROUP NV	וע	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/10/2021	. 07/01/2042		1,827,900	(EUR 1.56%) . USD 3.299% /			35,634	274,650	256,340	19,099				38,244		B023
Currency Swap	B7000#AB5 PURATOS GROUP NV	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/10/2021	. 07/01/2042		609,300	(EUR 1.56%) . USD 3.299% /			11,878	91,550	85,447	6,366				12,748		B023
Currency Swap	B7000#AB5	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/10/2021	. 07/01/2042		19,497,600	(EUR 1.56%) . USD 3.299% /			380,091	2,929,599	2,734,297	203,719				407,933		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/10/2021	. 07/01/2042		609,300	(EUR 1.56%) . USD 3.299% /			11,878	91,550	85,447	6,366				12,748		B023
Currency Swap	B7000#AB5 PURATOS GROUP NV	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/10/2021	. 07/01/2042		609,300	(EUR 1.56%) . USD 3.299% /			11,878	91,550	85,447	6,366				12,748		B023
Currency Swap	B7000#AB5	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/10/2021	. 07/01/2042		12, 186,000	(EUR 1.56%) . USD 3.299% /			237,557	1,831,000	1,708,936	127,324			-	254,958		B023
Currency Swap	B7000#AB5 PURATOS GROUP NV	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/10/2021	. 07/01/2042		1,218,600	(EUR 1.56%) . USD 3.299% /			23,756	183, 100	170,894	12,732				25,496		B023
Currency Swap	B7000#AB5 NORTHERN GAS NETWORKS	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/10/2021	. 07/01/2042		609,300	(EUR 1.56%) .USD 2.773% /			11,878	91,550	85,447	6,366				12,748		B023
Currency Swap	LTD G6655@AD8 NORTHERN GAS NETWORKS	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/30/2021	. 09/23/2036		4, 150, 500	(GBP 2.02%) .USD 2.773% /			36,698	393,300	581,037)			71,097		B023
Currency Swap	LTD G6655@AD8 NORTHERN GAS NETWORKS	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/30/2021	. 09/23/2036			(GBP 2.02%) .USD 2.773% /			12,233	·	193,679	(24,502))			23,699		B023
Currency Swap	LTD G6655@AD8 NORTHERN GAS NETWORKS	D1	Currency		E570DZWZ7FF32TWEFA76	. 06/30/2021	. 09/23/2036			(GBP 2.02%) .USD 2.773% /			195,723	2,097,601	3,098,866	(392,030)				379, 182		B023
Currency Swap	LTD G6655@AD8 NORTHERN GAS NETWORKS	D1	Currency		E570DZWZ7FF32TWEFA76	. 06/30/2021	. 09/23/2036			(GBP 2.02%) .USD 2.773% /			12,233	131, 100	193,679	(24,502))			23,699		B023
Currency Swap	LTD G6655@AD8 NORTHERN GAS NETWORKS	D1	Currency		E570DZWZ7FF32TWEFA76	. 06/30/2021	. 09/23/2036		·	(GBP 2.02%) .USD 2.773% /			6,116	65,550	96,840	(12,251))			11,849		B023
Currency Swap	LTD G6655@AD8 NORTHERN GAS NETWORKS	D1	Currency		E570DZWZ7FF32TWEFA76	. 06/30/2021	. 09/23/2036			(GBP 2.02%) .USD 2.773% /			6,116	65,550	96,840	(12,251))			11,849		B023
Currency Swap	LTD G6655@AD8 NORTHERN GAS NETWORKS	D1	Currency	,		. 06/30/2021	. 09/23/2036			(GBP 2.02%) .USD 2.773% /			36,698	393,300	581,037	(73,506)				71,097		B023
Currency Swap	LTD G6655@AD8	D1	Currency			. 06/30/2021	. 09/23/2036			(GBP 2.02%) .USD 2.773% /			30,582		484 , 198)			59,247		B023
Currency Swap	Foreign Liability NORTHERN GAS NETWORKS	Exhibit 7	Currency	,	E570DZWZ7FF32TWEFA76	. 06/30/2021	. 09/23/2036		, , .	(GBP 2.02%) .USD 2.773% /			12,233	·	193,679	(24,502))			23,699		B023
Currency Swap	LTD G6655@AD8 NORTHERN GAS NETWORKS	D1	Currency		E570DZWZ7FF32TWEFA76	. 06/30/2021	. 09/23/2036			(GBP 2.02%) .USD 2.911% /			6,116	65,550	96,840)			11,849		B023
Currency Swap	LTD G6655@AE6 NORTHERN GAS NETWORKS	1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/30/2021	. 06/30/2037		4, 150, 500	(GBP 2.1%) .USD 2.911% /			41,587	393,300	619,473	(109,449))			73,383		B023
Currency Swap	LTD G66550AE6 NORTHERN GAS NETWORKS	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/30/2021	. 06/30/2037		1,383,500	(GBP 2.1%) .USD 2.911% /			13,862	131, 100	206 , 491	(36,483))			24,461		B023
Currency Swap	LTD G6655@AE6 NORTHERN GAS NETWORKS	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/30/2021	. 06/30/2037		24,903,000	(GBP 2.1%) .USD 2.911% /			249,521	2,359,802	3,716,835	(656,692))			440,299		B023
Currency Swap	LTD G66550AE6 NORTHERN GAS NETWORKS	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/30/2021	. 06/30/2037			(GBP 2.1%) .USD 2.911% /			20,793	196,650	309,736)			36,692		B023
Currency Swap	LTD G66550AE6 NORTHERN GAS NETWORKS	D1	Currency		E570DZWZ7FF32TWEFA76	. 06/30/2021	. 06/30/2037			(GBP 2.1%) .USD 2.911% /			6,931	65,550	103,245)			12,231		B023
Currency Swap	LTD G6655@AE6	D1	Currency		E570DZWZ7FF32TWEFA76	. 06/30/2021	. 06/30/2037			(GBP 2.1%) .USD 2.911% /			6,931	65,550	103,245					12,231		B023
Currency Swap	Foreign Liability		Currency		E570DZWZ7FF32TWEFA76	. 06/30/2021	. 06/30/2037			(GBP 2.1%) .USD 2.911% /			48,518		722,718					85,614		B023
Currency Swap	Foreign Liability NORTHERN GAS NETWORKS	Exhibit 7	Currency	,	E570DZWZ7FF32TWEFA76	. 06/30/2021	. 06/30/2037		, , , ,	(GBP 2.1%) .USD 2.911% /			41,587	393,300	619,473					73,383		B023
Currency Swap	LTD G66550AE6 NORTHERN GAS NETWORKS	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/30/2021	. 06/30/2037		1,383,500	(GBP 2.1%) .USD 2.911% /			13,862	131, 100	206,491	(36,483))			24,461		B023
Currency Swap	LTD G66550AE6 MAGNA HOUSING LIMITED	D1	Currency		E570DZWZ7FF32TWEFA76	. 06/30/2021	. 06/30/2037			(GBP 2.1%) .USD 3.295% /			6,931	65,550	103,245	(18,241))			12,231		B023
Currency Swap	G5744#AA7	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 10/05/2021	. 11/16/2051		680,500	(GBP 2.51%)			6.576	54,300	129,254	11,200		.		17 . 645		B023

	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
											Cumulative Prior												1
	Description										Year(s)	Current											1
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,		_ ,							Price,	of Un-	Cost of Un-		5				Total	Current	Adjustment		Quality	Effectiveness
	Used for Income	Schedule/	Type(s)				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange	, Counterparty	Trade	or	of	Notional	Received	(Received)			Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fai	r Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
0	MAGNA HOUSING LIMITED G5744#AA7	D1	0	CITIDANIZ NI A	E570DZWZ7FF32TWEFA76	10 /05 /0001	. 11/16/2051		4 000 000	.USD 3.295% / (GBP 2.51%)				325.800		775,525	67 100				105 000		DOOD
Currency Swap	MAGNA HOUSING LIMITED	νι	Currency	CITIDANK, N.A	E3/UUZWZ/FF3ZIWEFA/6	. 10/05/2021	. 11/10/2001		4,083,000	(GBP 2.51%) .USD 3.295% /			39,437	323,800		//5,525	67, 199				105,869		B023
Currency Swap	G5744#AA7	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 10/05/2021	. 11/16/2051		680,500	(GBP 2.51%)			6,576	54,300		129 , 254	11,200				17,645		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIDANK NIA	E570DZWZ7FF32TWEFA76	. 10/05/2021	. 11/16/2051		690 500	.USD 3.295% / (GBP 2.51%)			6,576	54,300		129 , 254	11,200				17,645		B023
ourrency onap	MAGNA HOUSING LIMITED	D1	our renoy	OTTIBANK, N.A	LSTODENZTIT GETNET ATG	. 10/03/2021				. USD 3.295% /													
Currency Swap	G5744#AA7	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 10/05/2021	. 11/16/2051		680,500	(GBP 2.51%)			6,576	54,300		129 , 254	11,200				17,645		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK N A	E570DZWZ7FF32TWEFA76	. 10/05/2021	. 11/16/2051		680 500	.USD 3.295% / (GBP 2.51%)			6.576	54.300		129 , 254	11.200				17.645		B023
our oney onep illining	REALTY INCOME		00.1010,1111	01115/11110	EUT UDE II ET TIT U	. 10, 00, 202 .	, .,, 2001						,,,,,,				,200						5020
0	CORPORATION 756109B*4	D4	0	CITIDANIZ NI A	E570DZWZ7FF32TWEFA76	. 03/30/2022	. 06/30/2032		1 710 750	.USD 3.905% / (GBP 3.18%)			14.890	84.630		147,253	(12,909)				23,455		B023
Currency Swap	7301095"4	υι	Currency	CITIDANK, N.A	E3/UDZIIZ/FF3ZIIIEFA/O	. 03/30/2022	. 00/30/2032		1,712,730	.USD 3.905% /			14,090	04,030		147 ,233	(12,909)				23,433		BU23
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 03/30/2022	. 06/30/2032		263,500	(GBP 3.18%)			2,291	13,020		22,654	(1,986)				3,608		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK N A	E570DZWZ7FF32TWEFA76	. 03/30/2022	. 06/30/2032		8 300 250	.USD 3.905% / (GBP 3.18%)			72, 160	410, 131		713,613	(62,559)				113,666		B023
our reney onap	Fixed Income Portfolio	LXIII DI C 7	our ronoy	OTTIBATE, N.A	LOTODZIIZITI OZTIIZI NI O	. 00/00/2022	. 00/00/2002		,000,200	.USD 3.905% /						10,010	(02,000)				110,000		
Currency Swap		D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 03/30/2022	. 06/30/2032		527,000	(GBP 3.18%)			4,582	26,040		45,309	(3,972)				7,217		B023
Currency Curr	Fixed Income Portfolio	D4	Currency	CITIDANK NIA	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	Fixed Income Portfolio	νι	currency	CITIDANK, N.A	E3/UUZWZ/FF3ZIWEFA/6	. 03/30/2022	. 00/30/2032		527,000	.USD 3.905% /			4,582	20,040		45,309	(3,972)						BU23
Currency Swap		D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 03/30/2022	. 06/30/2032		1,712,750	(GBP 3.18%)			14,890	84,630		147,253	(12,909)				23,455		B023
	Fixed Income Portfolio									.USD 3.905% /													l
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 03/30/2022	. 06/30/2032		263,500	(GBP 3.18%) .USD 3.905% /			2,291	13,020		22,654	(1,986)				3,608		B023
Currency Swap	T TXGG THOOME TOT COTTO	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 03/30/2022	. 06/30/2032		263,500	(GBP 3.18%)			2,291			22,654	(1.986)				3,608		B023
, , , , ,	Fixed Income Portfolio		,						·	.CAD 3.352% /						, .	, , , ,						
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 04/06/2022	. 04/13/2025		119,955,000	(USD 3.335%)			(377,963	(15,657,962)	(1	5,204,455)	(9,503,771)	43,794			318,610		B021
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK N A	E570DZWZ7FF32TWEFA76	. 06/15/2022	. 06/28/2029		5 728 250	.USD 4.812% / (EUR 3.3%)			84.284	33.000		(93,365)	411,956				60,711		B023
our reney onap	Fixed Income Portfolio	D1	our ronoy	OTTIBATE, N.A	LOTODZIIZITI OZTIIZI NI O	. 00/ 10/ 2022	. 00/20/2020		,720,200	.USD 4.812% /						(00,000)							B020
Currency Swap		D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/15/2022	. 06/28/2029		1,562,250	(EUR 3.3%)			22,986	9,000		(25,463)	112,352				16,558		B023
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK N A	E570DZWZ7FF32TWEFA76	. 06/15/2022	. 06/28/2029		1 562 250	.USD 4.812% / (EUR 3.3%)			22,986	9,000		(25,463)	112,352				16,558		B023
	IMI GROUP LIMITED		*							.USD 4.812% /									• • • • • • • • • • • • • • • • • • • •	[
Currency Swap	G4691#AM7SOUTH WEST WATER LTD	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 06/15/2022	. 06/28/2029		520,750	(EUR 3.3%) .USD 5.423% /			7,662	3,000		(8,488)	37,451			-	5,519		B023
Currency Swap	G8279#AE6	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 04/05/2023	. 09/20/2038		1,746,640	. USD 5.423% / (GBP 5.49%)			(4,680)(6,720)		(34,868)	31,360				32,359		B023
, ,	SOUTH WEST WATER LTD		, ,							. USD 5.423% /						(40 :-							
Currency Swap	G8279#AE6 SOUTH WEST WATER LTD	1טן	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 04/05/2023	. 09/20/2038		623,800	(GBP 5.49%) .USD 5.423% /			(1,671	(2,400)		(12,453)	11,200			-	11,557		B023
Currency Swap	G8279#AE6	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 04/05/2023	. 09/20/2038		998,080	(GBP 5.49%)			(2,674	(3,840)		(19,925)	17,920				18,491		B023
Currency Swan	SOUTH WEST WATER LTD	D4	Currency	CITIDANK N.A	EE70D7W77EE99TWEE+70	. 04/05/2023	. 09/20/2038		998,080	. USD 5.423% /			(2,674	(2.040)		(19,925)	17 000				18,491		pnoo
Currency Swap	G8279#AE6 SOUTH WEST WATER LTD	וען	Currency	CITIDANA, N.A	E570DZWZ7FF32TWEFA76	. 04/05/2023	. 09/20/2038		998,080	(GBP 5.49%) .USD 5.423% /			(2,6/4	(3,840)		(19,925)	17,920	•••••	•••••		18,491		B023
Currency Swap	G8279#AE6	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 04/05/2023	. 09/20/2038		249,520	(GBP 5.49%)			(669	(960)		(4,981)	4,480			-	4,623		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK N A	E570DZWZ7FF32TWEFA76	. 04/05/2023	. 09/20/2038			.USD 5.423% / (GBP 5.49%)			(2,006	(2,880)		(14,943)	13,440				13,868		B023
ourroney onap	SOUTH WEST WATER LTD		our rolloy						,-	. USD 5.423% /								•••••					
Currency Swap	G8279#AE6	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 04/05/2023	. 09/20/2038		748,560	(GBP 5.49%)			(2,006	(2,880)		(14,943)	13,440				13,868		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 04/05/2023	. 09/20/2038		249,520	.USD 5.423% / (GBP 5.49%)			(669)(960)		(4,981)	4,480			<u> </u>	4,623		B023
			-							HKD 4.15% /					"		·						
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 04/19/2023	. 04/25/2025		63.702.382	I(USD %)	1	1	(1.126.485	664 . 664	1	581,444	337.243	(2.571)		1	178.784	1	B020

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 1																					
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15 16	17	18	19	20	21	22	23
										Prior											1
	Description								Chriles	Year(s)	Current									C== di4	Hadaa
	of Item(s) Hedged,								Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-					Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
	THERMO FISHER SCIENTIFIC INC								.USD 5.647% /												
Currency Swap	883556B*2	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 08/24/2023	. 09/06/2035		10,970,175	(JPY 1.5%)			460,432	789,467	1,288,992	1, 168, 420				179,319		B023
	THERMO FISHER SCIENTIFIC INC								.USD 5.647% /												1
Currency Swap	883556B*2	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 08/24/2023	. 09/06/2035		19, 197,806	(JPY 1.5%)			805,756	1,381,568	2,255,735	2,044,735				313,807		B023
	THERMO FISHER SCIENTIFIC INC								.USD 5.647% /												1
Currency Swap	883556B*2	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 08/24/2023	. 09/06/2035		685,636	(JPY 1.5%)			28,777	49,342	80,562	73,026				11,207		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK. N.A E570DZWZ7FF32TWEFA76	. 10/19/2023	. 11/07/2038		5.406.127	USD 6.31% / (JPY 1.84%)			245.790	252, 144	769,355	591,513				100,633		B023
, ,	COSTCO WHOLESALE JAPAN		,						USD 6.31% /				-		-						-
Currency Swap	LTD J0835#AR8 COSTCO WHOLESALE JAPAN	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 10/19/2023	. 11/07/2038		4,404,992	(JPY 1.84%) USD 6.44% /			200,274	205,450	626,882	481,973				81,998		B023
Currency Swap	LTD J0835#AS6 COSTCO WHOLESALE JAPAN	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 10/19/2023	. 11/07/2043		1,334,846	(JPY 2.12%) USD 6.44% /			58,842	62,258	232,217	146,052				28,987		B023
Currency Swap		D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 10/19/2023	. 11/07/2043		1,087,900	USD 6.44% / (JPY 2.12%)			47,956	50,740	189,257	119,033				23,625		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 11/30/2023	. 12/07/2029		621 500 000	GBP 4.95% / (USD 5.082%)			(491,394)(5,300,044)	(7,368,785)	(11,229,905)	30.044			7,015,753		B021
, ,	,		our rency	,					.EUR 3.625% /												
Currency Swap	Foreign Liability KINGSPAN SECURITIES	Exhibit 7	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76 GOLDMAN SACHS	. 04/24/2024	. 05/03/2034		106,960,000	(USD 5.432%) . USD 2.935% /			(1,963,048)(3,409,995)	(2,562,694)	(3,521,442)	111,447			1,634,640		B021
Currency Swap	LIMITED G5264#AN9 .	D1	Currency	INTERNATIONAL W22LROWP21HZNBB6K528	. 09/10/2020	. 12/11/2032		595,000	(EUR 1.66%)				77,250	51,474	41, 139				8,389		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9.	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNBB6K528	. 09/10/2020	. 12/11/2032		12.495.000	. USD 2.935% / (EUR 1.66%)			182,531	1,622,249	1,080,962	863,925				176, 160		B023
	KINGSPAN SECURITIES LIMITED G5264#AN9.	D4		GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNBB6K528	. 09/10/2020	40 /44 /0000			.USD 2.935% / (EUR 1.66%)				77.250	51.474	44.400						DOOD.
Currency Swap	KINGSPAN SECURITIES	νι	Currency	INTERNATIONAL W22LROWP21HZNBB6K528 GOLDMAN SACHS	. 09/ 10/2020	. 12/11/2032			.USD 2.935% /			8,092		51,4/4	41, 139				8,389		B023
Currency Swap	LIMITED G5264#AN9 . KINGSPAN SECURITIES	D1	Currency	INTERNATIONAL W22LROWP21HZNBB6K528 GOLDMAN SACHS	. 09/10/2020	. 12/11/2032		3,570,000	(EUR 1.66%) .USD 2.935% /			52, 152	463,500	308,846	246,836				50,332		B023
Currency Swap	LIMITED G5264#AN9 .	D1	Currency	INTERNATIONAL W22LR0WP21HZNBB6K528	. 09/10/2020	. 12/11/2032		595,000	(EUR 1.66%)				77,250	51,474	41, 139				8,389		B023
	BREEDON HOLDINGS LIMITED G1320*ABO			GOLDMAN SACHS					USD 2.94% /												1
Currency Swap		D1	Currency	INTERNATIONAL W22LR0WP21HZNBB6K528	. 06/23/2021	. 09/23/2031		699,950	(GBP 2.34%)			5,443	73,750	86,871	3,295				9,080		B023
	BREEDON HOLDINGS LIMITED G1320*ABO			GOLDMAN SACHS					USD 2.94% /												1
Currency Swap		D1	Currency	INTERNATIONAL W22LR0WP21HZNBB6K528	. 06/23/2021	. 09/23/2031		5,599,600	(GBP 2.34%)			43,542	590,000	694,969	26,356				72,641		B023
	BREEDON HOLDINGS LIMITED G1320*ABO			COLDMAN, CACIO					LICD O DAW /												1
Currency Swap	LIMITED G1020"ABU	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNBB6K528	. 06/23/2021	. 09/23/2031		3,499,750	USD 2.94% / (GBP 2.34%)			27,214	368,750	434,356	16,473				45,401		B023
	BREEDON HOLDINGS LIMITED G1320*AB0			001 201111 01 010					1100 0.04% /												1
Currency Swap	LIMITED G1320"ABO	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNBB6K528	. 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
0	Facility Linkilia.	FL.: L.: 4 7	0	GOLDMAN SACHS	04/00/0000	05 (04 (0000		100 071 577	. NOK 4.345% / (USD 4.6275%)			(440,004	(7.047.000)	(7 701 671)	(11 750 405)	000 407			1,500,325		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	INTERNATIONAL W22LROWP21HZNBB6K528 GOLDMAN SACHS	. 04/26/2023	. 05/04/2033			NOK 4.66% /			(440,621		(7,781,671)	(11,759,405)						DUZ1
Currency Swap	Foreign Liability Fixed Income Portfolio	Exhibit 7	Currency	INTERNATIONAL W22LROWP21HZNBB6K528	. 06/07/2023	. 06/16/2031		136 , 116 , 152	(USD 4.989%)			(334,579)(4,043,090)	(5,399,916)	(15,957,374)	330 , 130			1,729,837		B021
Currency Swap	INCOME FOILIBITO	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	. 10/08/2013	. 01/08/2029		805,400	USD 4.92% / (GBP 4.41%)			11,659	179,200	196, 199	(4,894)				8,079		B023
	Fixed Income Portfolio	n.		ID HADOMI OLIVOE	40 (00 (00 :-			0.507.5:-	USD 4.92% /			100 5			(51.00)						
Currency Swap	Fixed Income Portfolio	וע	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	. 10/08/2013	. 01/08/2029		8,537,240	(GBP 4.41%) USD 4.92% /			123,584	1,899,520	2,079,710	(51,881)				85,635		B023
Currency Swap		D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	. 10/08/2013	. 01/08/2029		1,288,640	(GBP 4.41%)			18,654	286,720	313,919	(7,831)				12,926		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	. 10/08/2013	. 01/08/2029		4 188 080	USD 4.92% / (GBP 4.41%)			60.626	931.840	1.020.235	(25,451)				42.010		B023

	Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year 1																						
1	2	3	4	5		6	7	8	9	10	1	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
	Description										Prior Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectivenes:
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation	Exhibit	Risk(s)	Exchange, Co		Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0 - 1 -	E-1-1/-1	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated Fixed Income Portfolio	Identifier	(a)	or Central Clea	earingnouse	Date	Expiration	Contracts	Amount	(Paid) .USD 5.265% /	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap	Tracu modile rortrorio	D1	Currency	JP MORGAN CHASE 7H6	16GLXDRUGOFU57RNE97 .	10/08/2013	. 01/08/2034		24, 162,000				381,758	5,376,001		6,531,338	(712,827)				362,981		B023
	Fixed Income Portfolio		,							.USD 5.265% /	,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			, , , , , , , , , , , , , , , , , , , ,						
Currency Swap		D1	Currency	JP MORGAN CHASE 7H6	16GLXDRUGQFU57RNE97 .	10/08/2013	. 01/08/2034		21,745,800				343,582	4,838,401		5,878,204	(641,544)				326,683		B023
	Fixed Income Portfolio	5.4		ID MODOLIN OUT THE	ION VERNICOS ISSENSOS	10 (00 (00 10	0.4.100.1000.4		0 404 040	. USD 5.265% /	'		00.740	4 004 000		4 054 000	(400 500)				04.055		D000
Currency Swap	Fixed Income Portfolio	υι	Currency	JP MORGAN CHASE 7H6	16GLXDHUGUFU5/HNE9/ .	10/08/2013	. 01/08/2034		6, 121,040	(GBP 4.68%) .USD 5.265% /	,		96,712	1,361,920		1,654,606	(180,583)				91,955		B023
Currency Swap	Tracu modile rortrorio	D1	Currency	JP MORGAN CHASE 7H6	16GLXDRUGOFU57RNE97 .	10/08/2013	. 01/08/2034		2.416.200	.05D 5.265% / (GBP 4.68%)			38.176	537 . 600		653 . 134	(71,283)				36.298		B023
, , , , ,	EVERSHOLT FUNDING PLC		,							.USD 4.083% /	,		- ,	,									
Currency Swap	G3225*AC0EVERSHOLT FUNDING PLC	D1	Currency	JP MORGAN CHASE 7H6	16GLXDRUGQFU57RNE97 .	10/09/2015	. 11/03/2030		15,648,840	(GBP 3.54%)	,		179,381	2,874,361		3, 176, 019	(1,901)				189, 148		B023
Currency Swap	G3225*ACO	D1	Currency	JP MORGAN CHASE 7H6	16GL XDRUGOFU57RNF97	10/09/2015	. 11/03/2030		23 473 260	.USD 4.083% / (GBP 3.54%)			269.071	4.311.541		4.764.028	(2,851)				283,722		B023
ourrency onap min	EVERSHOLT FUNDING PLC		our rondy min	or mortarity or more in a fine						.USD 4.083% /	,		- ,	, , , , ,			(2,001)						
Currency Swap	G3225*AC0	D1	Currency	JP MORGAN CHASE 7H6	16GLXDRUGQFU57RNE97 .	10/09/2015	. 11/03/2030		306,840	(GBP 3.54%)			3,517	56,360		62,275	(37)				3,709		B023
	THE GREAT ROLLING STOCK COMPANY									. USD 3.433% /	,												
Currency Swap	G2686@AB4	D1	Currency	JP MORGAN CHASE 7H6	6GLXDRUGQFU57RNE97 .	08/19/2016	. 09/30/2034		4,962,800	(GBP 2.36%)			53,779	203,680		458,513	(137,445)				77,495		B023
	THE GREAT ROLLING																						
Currency Cues	STOCK COMPANY G2686@AB4	n4	Currency	JP MORGAN CHASE 7H6	ICCL VDDLICOELIEZDNICOZ	08/19/2016	. 09/30/2034		12 100 600	. USD 3.433% / (GBP 2.36%)			142.940	541,361		1,218,680	(365,315)				205,974		B023
Currency Swap	THE GREAT ROLLING	DI	cui i ency	UP MUNUAM CHASE / HO		00/ 19/20 10	. 09/30/2034		13, 190,000	(UDF 2.30%)			142,940	341,301		1,210,000	(303,313)				203,974		DU23
	STOCK COMPANY									. USD 3.433% /	,												
Currency Swap	G2686@AB4	D1	Currency	JP MORGAN CHASE 7H6	16GLXDRUGQFU57RNE97 .	08/19/2016	. 09/30/2034		6,530,000	(GBP 2.36%)			70,762	268,000		603,307	(180,849)				101,967		B023
	THE GREAT ROLLING STOCK COMPANY									. USD 3.433% /	,												
Currency Swap	G2686@AB4	D1	Currency	JP MORGAN CHASE 7H6	16GLXDRUGQFU57RNE97 .	08/19/2016	. 09/30/2034		26,250,600	(GBP 2.36%)			284,465	1,077,362		2,425,294	(727,013)				409,909		B023
	THE GREAT ROLLING																						
Currency Swap	STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE 7H6	IRCI YNDI ICAEI IE7DNEG7	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
ourrency swap	THE GREAT ROLLING	D1	our rency	or mondain ornal /iid		00/ 13/2010	. 03/30/2034		1,097,000	(UDF 2.30%)			10,050			130,000	(47,021)				20,312		0020
	STOCK COMPANY									. USD 3.433% /	,												
Currency Swap	G2686@AB4	D1	Currency	JP MORGAN CHASE 7H6	16GLXDRUGQFU57RNE97 .	08/19/2016	. 09/30/2034		2,350,800	(GBP 2.36%) .USD 3.195% /	,		25,474	96,480		217 , 191	(65, 106)				36,708		B023
Currency Swap	BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6	16GLXDRUGQFU57RNE97 .	09/14/2016	. 09/23/2028		337 , 410	. USD 3. 195% / (EUR 1.31%)			6,537	26,760		24,712	15,076				3,259		B023
	WOODWARD INTERNATIONAL	L	,							.USD 3.195% /	']			
Currency Swap	BV N9651*AA6 WOODWARD INTERNATIONAL	D1	Currency	JP MORGAN CHASE 7H6	16GLXDRUGQFU57RNE97 .	09/14/2016	. 09/23/2028		3, 149, 160	(EUR 1.31%) .USD 3.195% /			61,014	249,760		230,647	140,707				30,416		B023
Currency Swap	BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6	16GLXDRUGQFU57RNE97	09/14/2016	. 09/23/2028		15,295,920	. USD 3. 195% / (EUR 1.31%)			296,354	1,213,119		1, 120, 285	683,436				147,736		B023
	WOODWARD INTERNATIONAL		,							.USD 3.195% /	'		·										
Currency Swap	BV N9651*AA6 WOODWARD INTERNATIONAL	D1	Currency	JP MORGAN CHASE 7H6	H6GLXDRUGQFU57RNE97 .	09/14/2016	. 09/23/2028		1,911,990	(EUR 1.31%) .USD 3.195% /			37,044	151,640		140,036	85,430				18,467		B023
Currency Swap	BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6	16GLXDRUGQFU57RNE97	09/14/2016	. 09/23/2028			.USD 3.195%/ (EUR 1.31%)			6.537	26.760		24,712	15,076			L	3,259		B023
	WOODWARD INTERNATIONAL		-						,	.USD 3.195% /	'		***	,									
Currency Swap	BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6	6GLXDRUGQFU57RNE97 .	09/14/2016	. 09/23/2028		337,410	(EUR 1.31%)	,		6,537	26,760		24,712	15,076				3,259		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6	16GLXDRUGOFU57RNF97	09/14/2016	. 09/23/2028		1.124 700	. USD 3.195% / (EUR 1.31%)			21.791	89.200		82.374	50,253				10,863		B023
-a, onup	BRISBANE AIRPORT						. 55, 25, 2520		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(=30. 1.010)													
	CORPORATION PTY L			D HODOW OURSE	IOOL VDDI IOOFI IFTDI FCT	04 (00 (00 : -	07/10/0055		F 440	. USD 4.15375%				4 000			404 :				40 :		B000
Currency Swap	Q1629#AS6 BRISBANE AIRPORT	וע	Currency	JP MORGAN CHASE 7H6	16GLXDRUGQFU5/HNE97 .	04/20/2018	. 07/18/2028		5, 148,950	/ (AUD 4.44%)			24,719	1,000,644		932,271	421, 127				48,493		B023
	CORPORATION PTY L									. USD 4.15375%	5												
Currency Swap	Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6	16GLXDRUGQFU57RNE97 .	04/20/2018	. 07/18/2028		2,536,050	/ (AUD 4.44%)			12, 175	492,854		459, 179	207,421				23,885		B023
	BRISBANE AIRPORT CORPORATION PTY L									. USD 4. 15375%	.I												
Currency Swap	Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6	16GLXDRUGQFU57RNE97 .	04/20/2018	. 07/18/2028	L	46 . 110 . 000	. (AUD 4.15375%		L	221.364	8.960.989		8.348.699	3.771.284			L	434.264		B023

Showing all Options	Caps Floors Collar	s Swaps and Forwards	Open as of December 31 of C	Current Year
Chowing an Options,				

1		Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year 1																						
Part Part	1	2	3	4		5	6	7	8	9	10		12	13	14	15	16	17	18	19	20	21	22	23
Part Part																								1
Professional Content		Description										-	Current											1
The circums Standard Standa											Strike												Credit	Hedge
The Control Procession Street Street Procession Street Stree												of Un-												Effectiveness
Characterion Char			0-11-1-/						Nimakaa					0										
Perform Perf					Evchange	e Counternarty	Trade	,		Notional												Potential		
Company Comp	Description							-								Code	Fair Value							
Common C				V-7		J					, , , ,													ĺ
State of the control of the contro	Currency Cues		n4	Currency	ID MODOAN CHACE	TUCCI VDDI ICCEI IETDNECT	04/20/2019	07/10/2020		04E 2E0				4 050	164 205		152 060	60 140				7 060		DO00
Contract field 1982-149 1982-	ourrency swap		D1	our rency	or mondan drast	/ HOULADHOUGH 03/ HNL9/	. 04/20/2010	. 077 107 2020		043,330	/ (AOD 4.44%)			4,030	104,203									D023
Part Part																								l
Common Series Common Serie	Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 04/20/2018	. 07/18/2028		11,988,600	/ (AUD 4.44%)			57,555	2,329,857		2, 170, 662	980,534				112,909		B023
State Stat											. USD 4.15375%													1
Control Second Second Second	Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 04/20/2018	. 07/18/2028		3,381,400	/ (AUD 4.44%)			16,233	657 , 139		612,238	276,561				31,846		B023
Correy Sup Control Con											USD 4 15375%													i
Correct bis (1) 0 General Services (1) 0 Correct Part Services (Currency Swap	Q1629#AS6	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 04/20/2018	. 07/18/2028		845,350	/ (AUD 4.44%)			4,058	164,285		153,060	69, 140				7,962		B023
Common Section Comm	0		D4	0	ID MODOVNI CHACE	ZUCOL VDDI IOOFI IEZDNEOZ	00/07/0040	10 /01 /0000		0.077.000				10 541	400 044		405 540	000 077				07.000		DOOD
Currency Day 1. Th 6564-868 15 0	Currency Swap		וע	Currency	JP MUHGAN CHASE	/HOGEXDHUGQFU5/HNE9/	. 06/2//2018	. 10/01/2028		2,8//,030				10,541	462,344		435,519	220,8//				27,869		B023
Correct Stap Corr	Currency Swap	LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 06/27/2018	. 10/01/2028		12,688,440	(AUD 4.42%)			46,490	2,039,057		1,920,749	1,000,587				122,911		B023
USBALE FINKE 77 Correcty Step Correcty Ste	Currency Cues		n4	Currency	ID MODOVNI CHYCE	THESE VIDE ISSUED	06 /07 /00 10	10 /01 /0000		442 620				1 600	71 120		67 000	24 004				4 200		DO22
Control Cont	Currency Swap		DI	cui i ency	JP MUNUAN CHASE	/ HOULADHOUGFUS/ HINE9/	. 00/2//2010	. 10/01/2020		442,020				1,022			07,003					4,200		BU23
Currency Sup Up Green Sup Up Green Sup Up Green Sup Up Up Green Sup Up Up Green Sup Up Up Up Up Up Up Up	Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/27/2018	. 10/01/2028		442,620				1,622	71, 130		67,003	34,904				4,288		B023
Continent File Fi	Currency Swan		D1	Currency	ID MORGAN CHASE	7HGGI YORI IGOEI IS7RNEQ7	06/27/2018	10/01/2028		6 630 300				24 326	1 066 948		1 005 043	523 563				6/ 31/		B023
Commercy Stage Comm	ourrency onap	LONSDALE FINANCE PTY	D1	our rency	di mondani dinal	THOULADHOUGH GOTTINEST	. 00/21/2010			,,.	.USD 4.287% /			24,020	1,000,040		, ,					**		0020
Currency Staps Curren	Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/27/2018	. 10/01/2028		7,598,310				27,840	1,221,063		1,150,216	599, 189				73,604		B023
MUNESTITY OR DRAWN Outremy Step	Currency Swan		D1	Currency	.IP MORGAN CHASE	7H6GLXDRUGQEU57RNE97	06/27/2018	10/01/2028		442 620				1 622	71 130		67 003	34 904				4 288		B023
UNITEDSTITY OF DURHNU OUTFORM STORY STATE		UNIVERSITY OF DURHAM		,						,	USD 4.1645% /			*	, ,		,					*		
Course Sape	Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/28/2018	. 08/28/2048		1,961,700				30,394	83, 100		508,607	(354, 173)				47,724		B023
Unificative Contracts Unif	Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/28/2018	. 08/28/2048		5.885.100			l	91, 181	249.300		1.525.820	(1.062.518)				143.172		B023
Uniformity Stap Soptimized		UNIVERSITY OF DURHAM									USD 4.1645% /			•										
Currency Stap G000HAM Currency Stap Cu	Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/28/2018	. 08/28/2048		1,961,700				30,394	83, 100		508,607	(354, 173)				47,724		B023
COMOGNA ESTATES LIMITED G17444AZ1 CUrrency Stap COMOGNA ESTATES LIMITED G1744AZ1 Currency Stap	Currency Swap	G9309#AA6	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/28/2018	. 08/28/2048		653,900				10, 131	27,700		169,536	(118,058)				15,908		B023
Currency Siap Currency Sia				·																		•		1
Currency Swap Foreign Liability Exhibit 7 Currency. Swap Currency Swap Currency Swap Foreign Liability Currency Swap Currency Sw	Currency Swap	LIMITED G1/44#AZ1	n ₁	Currency	ID MODGANI CHASE	THESE YED ISSENSES	07/19/2010	07/19/2020		2 01/ 100				62 000	156 000		766 697	(406 000)				7/ 650		B022
Currency Shap Foreign Liability Exhibit 7 Currency Shap Currency Sha	ourrency swap		υι	out i ency	OF MUNUAM UTAGE	/ I IOULADROUGEUS/ MNES/	. 01/10/2018	. 01/10/2039		3,314,100				03,082			100,037	(400,839)						שעבט
LIMITED G1744#AZ1 Currency Sivap Currency Sivap Currency Sivap LIMITED G1744#AZ1 Currency Sivap Currency Si	Currency Swap		Exhibit 7	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 07/18/2018	. 07/18/2039		12,394,650			-	199,760	496,851		2,427,685	(1,541,658)				236,421		B023
Currency Shap											HOD 4 330E≅ /													1
Currency Swap Childright G1744#AZ1 Currency Swap Currency Swap Currency Swap Childright G1744#AZ1 Currency Swap Currency Swap Childright G1744#AZ1 Currency JP MORGAN CHASE 7H6GLXDRUGGFU57RNE97 O7/18/2018 O7/18/2039 S326,175 (G8P 2.79%) S326,	Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 07/18/2018	. 07/18/2039		2,935,575				47,312	117,675	[574,978	(365, 130)				55,995		B023
Currency Swap	, , , , ,			,						,,,,,,				,				,,,,,,				,		1
Currency Swap — CADOGAN ESTATES LIMITED G1744#AZ1 — Currency Swap — CADOGAN ESTATES LIMITED G1744#AZ1 — Currency Swap — CADOGAN ESTATES LIMITED G1744#AZ1 — CUrrency Swap — CADOGAN ESTATES LIMITED G1744#AZ1 — Currency Swap — CADOGAN ESTATES LIMITED G1744#AZ1 — Currency Swap — CADOGAN ESTATES LIMITED G1744#AZ1 — Currency Swap — CLEVELAND CLINIC UK FINANCING PLC — D1 — Currency DP MORGAN CHASE 7H6GLXDRUGGFU57RNE97 . 07/18/2018 . 07/18/2039 — 326,175 (GBP 2.79%) — 5,257 — 13,075 — 63,886 — (40,570) — 6,222 — 8023 —	0	LIMITED G1744#AZ1	D4	0	ID MODOWN CLIVOL	ZUCOL VDDI IOOCI ICZDAICOZ	07 /40 /00 /0	07/40/0000		000 475				F 057	40.075		00.000	(40 570)				0.000		DOOD
LIMITED G1744#AZ1 Currency Swap D1 Currency Swap D2 CADGAN ESTATES LIMITED G1744#AZ1 Currency Swap D1 CLEVELAND CLINIC UK FINANCING PUC FINANC	currency Swap	CADOGAN ESTATES	וייו וייו	currency	JP MUHGAN CHASE	/MbGLXDHUGQFU5/HNE9/	. 07/18/2018	. 07/18/2039		326, 1/5	(UBP 2./9%)			5,25/	13,0/5	l	63,886	(40,5/0)				6,222		DU23
Currency Swap											USD 4.3325% /		1											Í
Currency Swap	Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 07/18/2018	. 07/18/2039		326 , 175			-	5,257	13,075		63,886	(40,570)				6,222		B023
Currency Swap											IICU V 333E# /		1											Í
CLEVELAND CLINIC UK FINANCING PLC USD 4.625% /	Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 07/18/2018	. 07/18/2039		326, 175			<u> </u>	5,257	13,075		63,886	(40,570)				6,222		B023
										. ,			1	-,	.,		.,	, ,,,,,,,				,		1
	Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GI XDRI IGOFI IS7RNEQ7	08/02/2018	11/01/2053		2 607 200				45 975	102 400		836 632	(638 004)				70 025		B023

					Sho	owing all	Options, 0	Caps, Floor	rs, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	ırrent Year							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative Prior											1
	Description										Year(s)	Current										í l
	of Item(s) Hedged,									Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-					Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	5	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		e, Counterparty I Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Valu	Increase/ e (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Boompton	CLEVELAND CLINIC UK	- radinandi	(ω)	0. 001	. Grounnightous	Date	- Zypii daloii	001111111111111111111111111111111111111	7 11110 41110	/	. u.u			7 4.40	7 4 7 4 7 4 7 4 7 4 7 4 7 4 7 4 7 4 7 4	(200:000)	2	71001011011		<u> </u>	Linery	(2)
Currency Swap	FINANCING PLC G2316@ACO	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 08/02/2018	. 11/01/2053		8 603 760	.USD 4.625% / (GBP 2.94%)			151.718	337,921	2,760,8	85(2, 105, 710)			231,083		B023
our roney onup	CLEVELAND CLINIC UK		04.10.10/11.11	GI MONGRAT CITICE II	. Thousand domination	. 00, 02, 2010	, , 2000		0,000,100					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2,700,	(2, 100,110						1
Currency Swap	FINANCING PLC G2316@ACO	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 08/02/2018	. 11/01/2053		2,085,760	.USD 4.625% / (GBP 2.94%)			36.780	81.920	669,3	05 (510,475)			56,020		B023
	F 1 11 1111	F 1 11 14 7	,	ID HODOVIN OUROE	ZUON VODUNOCUEZDNENZ	00 (00 (0040				.USD 4.625% /			4.500	40.040								
Currency Swap	Foreign Liability CLEVELAND CLINIC UK	Exhibit 7	Currency	JP MUHGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 08/02/2018	. 11/01/2053		260 , 720	(GBP 2.94%)			4,598	10,240	83,6	63(63,809)			7,003		B023
	FINANCING PLC	D4		ID HODOVIN OUROE	ZUON VODUNOCUEZDNENZ	00 (00 (0040	44 (04 (0050		000 700	. USD 4.625% /			4 500	40.040			,			7 000		Doon .
Currency Swap	G2316@ACOCLEVELAND CLINIC UK	ייי וע	Currency	JP MUHGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 08/02/2018	. 11/01/2053		260 , 720	(GBP 2.94%)			4,598	10,240	83,6	63(63,809)			7,003		B023
0	FINANCING PLC G2316@ACO	D4	0	ID MODOVNI CLIVOL	ZUCOL VDDUOOFUEZDNEOZ	. 08/02/2018	. 11/01/2053		E 044 700	.USD 4.625% / (GBP 2.94%)			04.040	200 000	1 715	05 (4 200 000	,			140 551		Booo
Currency Swap	CLEVELAND CLINIC UK	VI	Currency	JP MUHGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 08/02/2018	. 11/01/2003		3,344,760				94,249	209,920	1,715,0	95(1,308,092)			143,551		B023
Currency Swap	FINANCING PLC G23160AC0	D1	Currency	ID MODOVNI CHACE	. 7H6GLXDRUGQFU57RNE97	. 08/02/2018	. 11/01/2053		2 607 200	.USD 4.625% / (GBP 2.94%)			45,975	102,400	836,6	32 (638,094				70,025		B023
currency swap	CLEVELAND CLINIC UK	νι	Currency	JP MUNUAN CHASE	. /HOULADHOUGFUS/NINE9/	. 00/02/2010	. 11/01/2000		2,007,200				40,9/0	102,400		32 (030,094	/			10,020		B023
Currency Swap	FINANCING PLC G2316@ACO	D1	Currency	ID MODGANI CHASE	. 7H6GLXDRUGQFU57RNE97	. 08/02/2018	. 11/01/2053		260 720	.USD 4.625% / (GBP 2.94%)			4,598	10,240	83,6	63(63,809)			7,003		B023
our rency swap	CADENT FINANCE PLC	υ1	our rency	or Mondain Clinol	. //IOULADHOUGI 03/HIL3/	. 00/02/2010				.USD 4.316% /				10,240								
Currency Swap	G1746#ACO CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 02/15/2019	. 03/19/2034		1,283,400	(GBP 2.89%) .USD 4.316% /			18,058	31,000	157 ,	67(91,749)		-	19,484		B023
Currency Swap	G1746#AC0	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 02/15/2019	. 03/19/2034		46,202,400	(GBP 2.89%)			650 , 104	1,116,003	5,672,4	01(3,302,974)			701,424		B023
Currency Swap	CADENT FINANCE PLC G1746#ACO	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 02/15/2019	. 03/19/2034		7,700,400	.USD 4.316% / (GBP 2.89%)			108,351	186,001	945,4	00 (550,496)			116,904		B023
	CADENT FINANCE PLC G1746#ACO	D4	,				. 03/19/2034			.USD 4.316% /			36.117	62.000								
Currency Swap	CADENT FINANCE PLC		Currency	JP MUHGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 02/15/2019	. 03/ 19/2034		2,566,800	(GBP 2.89%) .USD 4.316% /			36,117	62,000	315,)			38,968		B023
Currency Swap	G1746#ACO CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 02/15/2019	. 03/19/2034		1,283,400	(GBP 2.89%) .USD 4.316% /			18,058	31,000	157 ,5	67(91,749)			19,484		B023
Currency Swap	G1746#AC0	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 02/15/2019	. 03/19/2034		21,817,800	(GBP 2.89%)			306,993	527,002	2,678,6	34(1,559,738)			331,228		B023
Currency Swap	CADENT FINANCE PLC G1746#ACO	D1	Currency	ID MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 02/15/2019	. 03/19/2034		1 283 /00	.USD 4.316% / (GBP 2.89%)			18.058	31,000	157 ,	67(91,749)			19.484		B023
, ,	CADENT FINANCE PLC		,						, -,	. USD 4.494% /												
Currency Swap	G1746#AD8CADENT FINANCE PLC	1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 02/15/2019	. 03/19/2039		1,283,400	(GBP 2.99%) .USD 4.494% /			19,051	31,000	225,4	06 (150,726)		·····	24,200		B023
Currency Swap	G1746#AD8	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 02/15/2019	. 03/19/2039		42,352,200	(GBP 2.99%)			628,686	1,023,003	7,438,3	87 (4,973,962)		-	798,592		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 02/15/2019	. 03/19/2039		15,400,800	.USD 4.494% / (GBP 2.99%)			228,613	372,001	2,704,8	68(1,808,713)		[290,397		B023
	CADENT FINANCE PLC	D4	,							. USD 4.494% /				,								
Currency Swap	G1746#AD8 CADENT FINANCE PLC	וועווע	Currency	JP MUHGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 02/15/2019	. 03/19/2039		2,566,800	(GBP 2.99%) .USD 4.494% /			38, 102	62,000	450,8	11 (301,452	1		·····	48,400		B023
Currency Swap	G1746#AD8CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 02/15/2019	. 03/19/2039		1,283,400	(GBP 2.99%) .USD 4.494% /			19,051	31,000	225,4	06 (150,726)		-	24,200		B023
Currency Swap	G1746#AD8	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 02/15/2019	. 03/19/2039		11,550,600	(GBP 2.99%)			171,460	279,001	2,028,6	51(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		1 283 400	.USD 4.494% / (GBP 2.99%)			19,051	31,000	225,4	06 (150,726				24,200		B023
	ISPT FINANCE PTY LTD									USD 3.65% /							1					
Currency Swap	Q4822#AB2	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 05/30/2019	. 08/28/2031		1, 174,530	(AUD 3.57%) USD 3.65% /			3,868	121,975	123,3	8361,077			·····	15, 156		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 05/30/2019	. 08/28/2031		6,010,830	(AUD 3.57%)			19,793	624,223	631,4	31312,569			-	77,562		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 05/30/2019	. 08/28/2031		1,589,070	USD 3.65% / (AUD 3.57%)			5,233	165,025	166 ,9	3082,633				20,505		B023
	ISPT FINANCE PTY LTD 04822#AB2	D4	Currency	ID MODOVN CHACE	7UCCI VDDI ICCEI IE7DNECO7	05 /20 /20 10	00/00/0004		207 070	USD 3.65% /												DOGO
Currency Swap	ISPT FINANCE PTY LTD	יוע	Currency		. 7H6GLXDRUGQFU57RNE97	. 05/30/2019	. 08/28/2031		207 , 270	(AUD 3.57%) USD 3.65% /			683	·	21,7	·			······	2,675		B023
Currency Swap	Q4822#AB2	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 05/30/2019	. 08/28/2031		690,900	(AUD 3.57%)			2,275	71,750	72,5	78 35,927	L		L	8.915		B023

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

					Sho	owing all (Options, 0	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	of December	er 31 of Cu	rrent Year							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative Prior											i
	Description										Year(s)	Current										1
	of Item(s)									Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged, Used for		Typo(c)				Date of			Price, Rate or	of Un- discounted	Cost of Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	Type(s) of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or '	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated COSTCO WHOLESALE JAPAN	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid) .USD 2.965% /	Paid	Paid	Income	Value	Code Fair Va	ue (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap	LTD J0835#AM9 COSTCO WHOLESALE JAPAN	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/01/2019	. 08/22/2029		2,771,107	(JPY 0.28%) .USD 2.965% /			76,720	862,224	740	592354,206				29,858		B023
Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/01/2019	. 08/22/2029		923,702	(JPY 0.28%) .USD 2.965% /			25,573	287, 408	246	864 118,069				9,953		B023
Currency Swap	COSTCO WHOLESALE JAPAN	D1	Currency		7H6GLXDRUGQFU57RNE97	. 08/01/2019	. 08/22/2029			(JPY 0.28%) .USD 2.965% /			127,867	1,437,040	1,234					49,763		B023
Currency Swap	LTD J0835#AM9 COSTCO WHOLESALE JAPAN	D1	Currency		7H6GLXDRUGQFU57RNE97	. 08/01/2019	. 08/22/2029			(JPY 0.28%) .USD 2.965% /			25,573	287,408	246					9,953		B023
Currency Swap	LTD J0835#AM9 COSTCO WHOLESALE JAPAN	D1	Currency		7H6GLXDRUGQFU57RNE97	. 08/01/2019	. 08/22/2029		2,771,107	(JPY 0.28%) .USD 2.965% /			76,720	862,224	740					29,858		B023
Currency Swap	LTD J0835#AM9 COSTCO WHOLESALE JAPAN	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/01/2019	. 08/22/2029			(JPY 0.28%) .USD 2.965% /			51, 147	574,816	493		·			19,905		B023
Currency Swap	LTD J0835#AM9 BUUK INFRASTRUCTURE ISSUER PLC G1737@AH2	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/01/2019	. 08/22/2029		277,111	(JPY 0.28%)			7,672	86, 222	74	05935,421				2,986		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737@AH2	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/14/2019	. 02/19/2045		2,050,200	.USD 3.785% / (GBP 2.66%) .USD 3.785% /			19,984	(78,880)	239	71738,080				46,016		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737@AH2	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/14/2019	. 02/19/2045		1,085,400	(GBP 2.66%)			10,580	(41,760)	126	90920 , 160				24,362		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737@AH2	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/14/2019	. 02/19/2045		2,532,600	(GBP 2.66%)			24,686	(97,440)	296	12147,039				56,844		B023
Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/14/2019	. 02/19/2045		482,400	(GBP 2.66%) .USD 3.785% /			4,702	(18,560)	56	404 8,960				10,827		B023
Currency Swap	Foreign Liability BUUK INFRASTRUCTURE ISSUER PLC G17370AH2	Exhibit 7	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/14/2019	. 02/19/2045		2,532,600				24,686	(97,440)	296	12147,039				56,844		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737@AH2	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/14/2019	. 02/19/2045		1,326,600	(GBP 2.66%)			12,931	(51,040)	155	11124,640				29,775		B023
Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/14/2019	. 02/19/2045		241,200	(GBP 2.66%) GBP 1.25% /			2,351	(9,280)	28	202 4,480				5,414		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 09/10/2019	. 12/17/2026		679,800,000	(USD 2.082%) USD 3.1571% /			(5,446,632)	9,019,951	(3,779	710)(12,323,824	3,977			4,760,594		B021
Currency Swap	Foreign Liability SOUTHERN GAS NETWORKS	Exhibit 7	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 10/15/2019	. 11/26/2034		6,754,850	(GBP 2.27%) USD 3.1571% /			61,075	117, 130	531	424 (201,323)			106,320		B023
Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 10/15/2019	. 11/26/2034		62,450,500	(GBP 2.27%) USD 3.1571% /			564,652	1,082,904	4,913	167(1,861,292)			982,955		B023
Currency Swap	PLC G8287#ACO SOUTHERN GAS NETWORKS	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 10/15/2019	. 11/26/2034			(GBP 2.27%) USD 3.1571% /			24, 199	46,410	210)			42 , 127		B023
Currency Swap	PLC G8287#ACO SOUTHERN GAS NETWORKS	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 10/15/2019	. 11/26/2034		1,401,950	(GBP 2.27%) USD 3.1571% /			12,676	24,310	110	296(41,784)			22,066		B023
Currency Swap	PLC G8287#ACO SOUTHERN GAS NETWORKS	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 10/15/2019	. 11/26/2034			(GBP 2.27%) USD 3.1571% /			110,626	212, 161	962)			192,579		B023
Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 10/15/2019	. 11/26/2034		2,676,450	(GBP 2.27%) USD 3.1571% /			24, 199	46,410	210	564 (79,770)			42, 127		B023
Currency Swap	PLC G8287#AC0	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 10/15/2019	. 11/26/2034		1,401,950	(GBP 2.27%) EUR 0.25% /			12,676	24,310	110	296(41,784)			22,066		B023
Currency Swap	Foreign Liability SAFRAN	Exhibit 7	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 01/16/2020	. 01/23/2027		890,800,000	(USD 2.268%) USD 3.28% /			(18,039,220)	(62,399,961)	(59,529	898)(55,449,391)129,322			6,397,366		B021
Currency Swap	F7754#AC7	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/18/2020	. 06/29/2030		1,684,050	(EUR 2%) USD 3.28% /			23,583	130,800	74	369103,725				19,740		B023
Currency Swap	F7754#AC7	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/18/2020	. 06/29/2030	l	16.840.500		L		235.834	1.307.999	743	693 1,037,251		L		197,399		B023

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December 3	1 of Current Year
Onowing an Options	, Caps, i louis	Collais, Swaps and Folwards Open as of December 3	I OI Cullelle leal

					Sh	owing all	Options, 0	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative Prior												i
	Description										Year(s)	Current											1
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,		Type(e)				Data of			Price,	of Un-	Cost of Un-		Dook!			Lincolized	Total	Current	Adjustment		Quality of	Effectiveness
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adiusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid) USD 3.28% /	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/18/2020	. 06/29/2030		1,122,700	(EUR 2%)			15,722	87,200		49,580	69, 150				13, 160		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#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			USD 3.28% / (EUR 2%)			23.583	130.800		74,369	103,725				19,740		B023
, ,	SAFRAN F7754#AD5	D4	,							.USD 3.365% /			.,	,		67,433	103,725				·		
Currency Swap	SAFRAN		Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/18/2020	. 06/29/2032			(EUR 2.05%) .USD 3.365% /			24,223	130,800							23,058		B023
Currency Swap	F7754#AD5SAFRAN	1טן	Currency	JP MORGAN CHASE		. 06/18/2020	. 06/29/2032			(EUR 2.05%) .USD 3.365% /			274,533	1,482,399		764,242	1, 175,551				261,321		B023
Currency Swap	F7754#AD5 SAFRAN	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/18/2020	. 06/29/2032			(EUR 2.05%) . USD 3.365% /		······	16, 149	87,200		44,955	69, 150				15,372		B023
Currency Swap	F7754#AD5	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/18/2020	. 06/29/2032		5,052,150	(EUR 2.05%) .USD 3.365% /			72,670	392,400		202,299	311, 175				69, 173		B023
Currency Swap	F7754#AD5	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/18/2020	. 06/29/2032		561,350	(EUR 2.05%) .USD 3.365% /			8,074	43,600		22,478	34,575				7,686		B023
Currency Swap	F7754#AD5	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/18/2020	. 06/29/2032		1,684,050	(EUR 2.05%) USD 3.2255% /			24,223	130,800		67,433	103,725				23,058		B023
Currency Swap	PLC G2685@AL3 GREAT PORTLAND ESTATES	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/05/2020	. 11/22/2035		1,314,000	(GBP 2.77%)			7,478	61,600		96,990	22,400				21,690		B023
Currency Swap	PLC G2685@AL3	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/05/2020	. 11/22/2035		13, 140,000	USD 3.2255% / (GBP 2.77%)			74,783	616,001		969,896	223,997				216,896		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/05/2020	. 11/22/2035		1,314,000	USD 3.2255% / (GBP 2.77%)			7,478	61,600		96,990	22,400				21,690		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		5,256,000	USD 3.2255% / (GBP 2.77%)			29,913	246,400		387,958					86,758		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/05/2020	. 11/22/2035		1,314,000	USD 3.2255% / (GBP 2.77%)			7,478	61,600		96,990	22,400				21,690		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 08/05/2020	. 11/22/2035		1,314,000	USD 3.2255% / (GBP 2.77%)			7,478	61,600		96,990	22,400				21,690		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 01/04/2022	. 07/15/2027		879,710,000	GBP 1.5% / SOFR			(38,783,873)	(65,650,058)		(129,332,825)	(14,845,800)	285,980			7,005,975		B020
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 11/15/2022	. 11/28/2032		1,785,750	.USD 5.878% / SONIA			(34,735)	(92,850)		(156,934)	54,669				25, 120		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE		. 11/15/2022	. 11/28/2032		1,785,750	.USD 5.878% /			(34.735)	(92,850)		(156,934)	54,669				25, 120		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE		. 11/15/2022	. 11/28/2032		1,785,750	.USD 5.878% /			(34,735)	(92,850)		(156,934)	54.669				25, 120		B023
	ABP ACQUISITIONS UK	D1	,							.USD 5.878% /											•		
Currency Swap	LTD G2956@AT8 DYSON FINANCE LIMITED	וען	Currency	JP MORGAN CHASE		. 11/15/2022	. 11/28/2032		4,285,800	.USD 5.674% /			(83,364)	(222,840)		(376,641)	131,205				60,288		B023
Currency Swap	G294A@AP4 DYSON FINANCE LIMITED	1טן	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/30/2023	. 07/11/2033			(JPY 1.37%) .USD 5.674% /			229,952	409,499		640,707	547,697				75,676		B023
Currency Swap	G294A@AP4DYSON FINANCE LIMITED	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/30/2023	. 07/11/2033		8,981,622	(JPY 1.37%) .USD 5.674% /			398,584	709,798		1,110,560	949,341				131, 171		B023
Currency Swap	G294A@AP4DYSON FINANCE LIMITED	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/30/2023	. 07/11/2033		2,072,682	(JPY 1.37%) .USD 5.674% /		······	91,981	163,799		256 , 283	219,079				30,270		B023
Currency Swap	G294A@AP4	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 06/30/2023	. 07/11/2033		5,872,599	(JPY 1.37%)			260,613	464,098		726 , 135	620,723				85,766		B023
Currency Swap	G1339#AA7BRUKER CORPORATION	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 10/16/2023	. 07/13/2027		6,386,625	SOFR / SONIA USD 5.8875% /			357	(188,475)		(197,549)	123,899				50,808		B023
Currency Swap	116794C#3BRUKER CORPORATION	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 01/10/2024	. 04/15/2036		12,908,500	(CHF 2.62%) USD 5.8875% /			(568,007)	770,569		(517, 192)	770,569				216,923		B023
Currency Swap	116794C#3	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 01/10/2024	. 04/15/2036		2,347,000	(CHF 2.62%)			(103,274)	140 , 103		(94,035)	140, 103				39,441		B023

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December 3	1 of Current Year
Onowing an Options	, Caps, i louis	Collais, Swaps and Folwards Open as of December 3	I OI Cullelle leal

					Showing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as c	of Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for	Schedule/	Type(s)			Date of	Number		Rate or	discounted	discounted	Current	Book/			Unrealized	Foreign Exchange	Year's	to Carrying		of	at Inception
	Income Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
•	WALES & WEST UTILITIES		` ′						USD 6.09% /	İ						, ,				•		` '
Currency Swap	LTD G9421#AE1 WALES & WEST UTILITIES	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57f	NE97 . 01/18/2024	. 04/18/2044		3,674,010	(GBP 5.84%) USD 6.09% /			(60,973)	42,050		143,019	42,050				80,723		B023
Currency Swap	LTD G9421#AE1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57F	NE97 . 01/18/2024	. 04/18/2044		35,219,820				(584,498)	403, 102		1,371,006	403, 102				773,827		B023
, ,	WALES & WEST UTILITIES		,						USD 6.09% /													
Currency Swap	LTD G9421#AE1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57f	NE97 . 01/18/2024	. 04/18/2044		2,027,040	(GBP 5.84%) EUR 3.45% /			(33,640)	23,200		78,907	23,200				44,537		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57F	NE97 . 01/23/2024	. 01/30/2031		706,030,000	(USD 4.9665%)			(8,282,809)	(32,954,969)		(16,787,085)	(33,904,461)	949,492			8,708,051		B021
	BRUSSELS AIRPORT																					
0	COMPANY NV B1401#AT4	D4	0	ID MODOLAL CLIVEE THEOL VERHICLET	NE97 . 02/22/2024	. 06/17/2054		1 000 000	.USD 6.053% / (EUR 4.29%)			3. 105	67.350		(27,908)	67,350				43,995		B023
Currency Swap	BRUSSELS AIRPORT	VI	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57F	NE97 . 02/22/2024	. 06/1//2004		1,620,600	(EUR 4.29%)			3, 105	67 , 350		(27,908)	67 , 350				43,993		BU23
	COMPANY NV B1401#AT4								.USD 6.053% /													
Currency Swap		D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57F	NE97 . 02/22/2024	. 06/17/2054		25,821,560	(EUR 4.29%)			49,475	1,073,109		(444,662)	1,073,109				700,991		B023
	BRUSSELS ATRPORT COMPANY NV B1401#AT4								.USD 6.053% /													
Currency Swap	COMMAND IN BIROTERIA	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57F	NE97 . 02/22/2024	. 06/17/2054		1.404.520	(EUR 4.29%)			2,691	58,370		(24, 187)	58,370				38 , 129		B023
			,					, , , ,	.EUR 3.625% /													-
Currency Swap	Foreign Liability BAZALGETTE TUNNEL	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57F	NE97 . 06/03/2024	. 06/07/2034		542,600,000	(USD 5.222%)			(2,934,982)	(24,849,976)		(12,600,857)	(25,335,803)	485,827	•		8 , 334 , 854		B021
Currency Swap	LIMITED G0892#AA8	D1	Currency	EMEA PLC 353800V2V8PUY9Th	3E06 . 06/29/2017	. 09/28/2032		3.507.300	.USD 3.997% / (GBP 2.86%)			40.070	125,820		352,477	(132,843)				48,813		B023
	BAZALGETTE TUNNEL		,	MUFG SECURITIES					.USD 3.997% /													-
Currency Swap	LIMITED G0892#AA8	D1	Currency	EMEA PLC	3E06 . 06/29/2017	. 09/28/2032		4,806,300	(GBP 2.86%)			54,911	172,420		483,024	(182,044)				66,892		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	EMEA PLC 353800V2V8PUY9Th	3E06 . 06/29/2017	. 09/28/2032		21.563.400	.USD 3.997% / (GBP 2.86%)			246,357	773,561		2,167,082	(816,738)				300, 110		B023
	BAZALGETTE TUNNEL		,	MUFG SECURITIES					.USD 3.997% /													
Currency Swap	LIMITED G0892#AA8 BAZALGETTE TUNNEL	D1	Currency	EMEA PLC	3E06 . 06/29/2017	. 09/28/2032		5,975,400	(GBP 2.86%) .USD 3.997% /			68,267	214,360		600,517	(226,325)				83, 163		B023
Currency Swap	LIMITED G0892#AA8	D1	Currency	EMEA PLC 353800V2V8PUY9T	3E06 . 06/29/2017	. 09/28/2032		23.901.600	(GBP 2.86%)			273.070	857,442		2,402,067	(905,300)				332,652		B023
, ,	BAZALGETTE TUNNEL		,	MUFG SECURITIES					.USD 3.997% /													
Currency Swap	LIMITED G0892#AA8 SYDNEY AIRPORT FINANCE	D1	Currency	EMEA PLC	3E06 . 06/29/2017	. 09/28/2032		5,975,400	(GBP 2.86%) .USD 4.645% /			68,267	214,360		600,517	(226,325)				83, 163		B023
Currency Swap	COMPANY 87124VC#4 .	D1	Currency	EMEA PLC 353800V2V8PUY9T	3E06 . 10/02/2018	. 02/05/2044		791,780	(AUD 4.85%)			3,527	110,715		133,810	69,520				17,306		B023
	SYDNEY AIRPORT FINANCE		. ,	MUFG SECURITIES					.USD 4.645% /													
Currency Swap	COMPANY 87124VC#4 . SYDNEY AIRPORT FINANCE	1ט	Currency	EMEA PLC	3E06 . 10/02/2018	. 02/05/2044		1,871,480	(AUD 4.85%) .USD 4.645% /			8 , 336	261,690		316,279	164,319			[····	40,905		B023
Currency Swap	COMPANY 87124VC#4 .	D1	Currency	EMEA PLC 353800V2V8PUY9TH	3E06 . 10/02/2018	. 02/05/2044		20,010,440	(AUD 4.85%)			89, 131	2,798,065		3,381,750	1,756,949			[437,373		B023
	SYDNEY AIRPORT FINANCE	D4	-	MUFG SECURITIES	0500 40 (00 (00 :	00 (05 (004)		440.000	.USD 4.645% /			24.	20 1		0	40.0/-						D000
Currency Swap	COMPANY 87124VC#4 . SYDNEY AIRPORT FINANCE	וען	Currency	EMEA PLC	3E06 . 10/02/2018	. 02/05/2044		143,960	(AUD 4.85%) .USD 4.645% /			641	20 , 130		24,329	12,640			[·····	3, 147		B023
Currency Swap	COMPANY 87124VC#4 .	D1	Currency	EMEA PLC 353800V2V8PUY9TH	3E06 . 10/02/2018	. 02/05/2044		2,879,200	(AUD 4.85%)			12,825	402,599		486,583	252,798			[62,931		B023
0	SYDNEY AIRPORT FINANCE	D4	0	MUFG SECURITIES	0E00 40 (00 (00 10	00 /05 /004 /		0 000 000	.USD 4.645% /			40.000	000 070		000 000	000 000				E0 045		DOGG
Currency Swap	COMPANY 87124VC#4 . SYDNEY AIRPORT FINANCE	וען	Currency	EMEA PLC	3E06 . 10/02/2018	. 02/05/2044		2,303,360	(AUD 4.85%) .USD 4.645% /			10,260	322,079		389,266	202,239			[·····	50,345		B023
Currency Swap	COMPANY 87124VC#4 .	D1	Currency	EMEA PLC 353800V2V8PUY9TH	3E06 . 10/02/2018	. 02/05/2044		143,960	(AUD 4.85%)			641	20 , 130		24,329	12,640			[3, 147		B023
0	SYDNEY AIRPORT FINANCE	D4	0	MUFG SECURITIES	0E00 40 (00 (00 40	00 (05 (00 40		000 700	.USD 4.725% /	1		4 404	100 700		150 700	75.040				04 000		DOGG
Currency Swap	COMPANY 87124VD*7 . SYDNEY AIRPORT FINANCE	וטן	Currency	EMEA PLC	3E06 . 10/02/2018	. 02/05/2049		863,760	(AUD 4.9%) .USD 4.725% /			4, 164	120,780		150,783	75,840		• • • • • • • • • • • • • • • • • • • •	[·····	21,208		B023
Currency Swap	COMPANY 87124VD*7 .	D1	Currency	EMEA PLC 353800V2V8PUY9TH	3E06 . 10/02/2018	. 02/05/2049		2,015,440	(AUD 4.9%)			9,717	281,819		351,827	176,959				49,486		B023
0	SYDNEY AIRPORT FINANCE	D4	0	MUFG SECURITIES	0F00 40 (00 (00 40	00 /05 /00 40		04 000 040	. USD 4.725% /			105 450	0.040.000		0 007 074	1 014 040				E0E 544		DOGG
Currency Swap	COMPANY 87124VD*7 . SYDNEY AIRPORT FINANCE	ווע	Currency	EMEA PLC	3E06 . 10/02/2018	. 02/05/2049		21,809,940	(AUD 4.9%) .USD 4.725% /			105, 152	3,049,689		3,807,271	1,914,948		• • • • • • • • • • • • • • • • • • • •	[535,511		B023
Currency Swap	COMPANY 87124VD*7 .	D1	Currency	EMEA PLC 353800V2V8PUY9TH	3E06 . 10/02/2018	. 02/05/2049		143,960	(AUD 4.9%)			694	20 , 130		25, 131	12,640				3,535		B023
Curronov S	SYDNEY AIRPORT FINANCE	D1	Curronov	MUFG SECURITIES	3E06 10./03./3049	02/0E/2040		2 157 100	.USD 4.725% / (AUD 4.9%)			15,270	440 050		552,871	070 070				77,764		pnoo
Currency Swap	COMPANY 87124VD*7 . SYDNEY AIRPORT FINANCE	וע	Currency	EMEA PLC	3E06 . 10/02/2018	. 02/05/2049		3, 10/ , 120	(AUD 4.9%) .USD 4.725% /			15,2/0	442,859			278,078						B023
Currency Swap	COMPANY 87124VD*7 .	D1	Currency	EMEA PLC 353800V2V8PUY9TH	3E06 . 10/02/2018	. 02/05/2049	L	2.519.300	(AUD 4.9%)			12.146	352.274	l	439.784	221, 199		l	L	61,858		B023

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

					Sh	owing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Evchange	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Description	SYDNEY AIRPORT FINANCE	identinei	(a)	MUFG SECURITIES	Cleaningriouse	Date	LAPITATION	Contracts	Amount	.USD 4.725% /	i aiu	i aiu	IIICOIIIC	value	Code	i ali value	(Decrease)	D./A.C.V.	Accietion	пеш	Lxposure	Litty	(0)
Currency Swap	COMPANY 87124VD*7 .	D1	Currency		353800V2V8PUY9TK3E06	. 10/02/2018	. 02/05/2049		1/13 060	(AUD 4.9%)			694	20, 130		25, 131	12,640				3,535		B023
ourroney emap	QUEEN MARY UNIVERSITY	D1	our ronoy	MORGAN STANLEY	00000012101010110200	. 10, 02, 2010	. 02/00/2040			(100 4.00)													5020
	OF LONDON G7315#AA2			CAPITAL SERVICES.						USD 4.75% /													
Currency Swap		D1	Currency		17331LVCZKQKX5T7XV54	. 10/31/2018	. 01/15/2049		6 380 000	(GBP 2.97%)			114.225	118.000		1,821,534	111.999				156,465		B023
ourrone, emap mini	QUEEN MARY UNIVERSITY		00.10107	MORGAN STANLEY	1700121021441101711101	. 10, 01, 2010			0,000,000	(651 2.07.07			,220			,021,001							
	OF LONDON G7315#AA2			CAPITAL SERVICES.						USD 4.75% /													
Currency Swap		D1	Currency		17331LVCZKQKX5T7XV54	. 10/31/2018	. 01/15/2049		638 .000	(GBP 2.97%)			11,423	11,800		182, 153	11,200				15,646		B023
,,	QUEEN MARY UNIVERSITY			MORGAN STANLEY		,				(,	,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,						
	OF LONDON G7315#AA2			CAPITAL SERVICES.						USD 4.75% /													
Currency Swap		D1	Currency	INC	17331LVCZKQKX5T7XV54	. 10/31/2018	. 01/15/2049		1,276,000	(GBP 2.97%)			22,845	23,600		364,307	22,400				31,293		B023
. ,,	QUEEN MARY UNIVERSITY		,	MORGAN STANLEY					, ,	,						, ,	,						
	OF LONDON G7315#AA2			CAPITAL SERVICES,						USD 4.75% /													
Currency Swap		D1	Currency	INC	17331LVCZKQKX5T7XV54	. 10/31/2018	. 01/15/2049		638,000	(GBP 2.97%)			11,423	11,800		182, 153	11,200				15,646		B023
, ,	QUEEN MARY UNIVERSITY		,	MORGAN STANLEY									•								·		
	OF LONDON G7315#AA2			CAPITAL SERVICES,						USD 4.75% /													
Currency Swap		D1	Currency	INC	17331LVCZKQKX5T7XV54	. 10/31/2018	. 01/15/2049		10,208,000	(GBP 2.97%)			182,761	188,801		2,914,454	179, 198				250,343		B023
, ,	QUEEN MARY UNIVERSITY		,	MORGAN STANLEY																	•		
	OF LONDON G7315#AA2			CAPITAL SERVICES,						USD 4.75% /													
Currency Swap		D1	Currency	INC	17331LVCZKQKX5T7XV54	. 10/31/2018	. 01/15/2049		3,828,000	(GBP 2.97%)			68,535	70,800		1,092,920	67, 199				93,879		B023
	QUEEN MARY UNIVERSITY			MORGAN STANLEY																			
	OF LONDON G7315#AA2			CAPITAL SERVICES,						USD 4.75% /													
Currency Swap		D1	Currency		17331LVCZKQKX5T7XV54	. 10/31/2018	. 01/15/2049		1,276,000	(GBP 2.97%)			22,845	23,600		364,307	22,400				31,293		B023
	WALES AND WEST			MORGAN STANLEY																			
	UTILITIES LIMITED			CAPITAL SERVICES,						.USD 5.803% /													
Currency Swap	G9421#AC5	D1	Currency		17331LVCZKQKX5T7XV54	. 07/25/2023	. 10/26/2043		55, 177, 600	(GBP 5.98%)			(63, 126)	1,324,404		(95,948	963, 188				1 , 197 , 180		B023
	WALES AND WEST			MORGAN STANLEY						1100 5 000% /													
0	UTILITIES LIMITED G9421#AC5	D4	0	CAPITAL SERVICES,	170041 VOZVOVVETZVVEA	07 /05 /0000	10 /00 /0040		2,694,720	.USD 5.803% /			(3.083)	64.680		(4.686	47.039				58,467		DOOD
Currency Swap	WALES AND WEST	DI	Currency	MORGAN STANLEY	17331LVCZKQKX5T7XV54	. 07/25/2023	. 10/26/2043		2,094,720	(GBP 5.98%)			(3,083)	04,080		(4,080	47,039				38,407		B023
	UTILITIES LIMITED			CAPITAL SERVICES.						.USD 5.803% /													
Currency Swap	G9421#AC5	D1	Currency		17331LVCZKQKX5T7XV54	. 07/25/2023	. 10/26/2043		1 796 480	(GBP 5.98%)			(2.055)			(3.124	31,360				38,978		B023
our oney onup	WALES AND WEST	D1	our ronoy	MORGAN STANLEY	1700 ILTOLINGIAOTTATOT	. 077 207 2020	. 10/20/2010		1,700,400	(ubi 0.00%)			(2,000)			(0, 124							5020
	UTILITIES LIMITED			CAPITAL SERVICES,						.USD 5.803% /							[
Currency Swap	G9421#AC5	D1	Currency		17331LVCZKQKX5T7XV54	. 07/25/2023	. 10/26/2043		384,960				(440)	9,240		(669	6,720				8,352		B023
	WALES AND WEST			MORGAN STANLEY																			
	UTILITIES LIMITED			CAPITAL SERVICES,						.USD 5.803% /							[
Currency Swap	G9421#AC5	D1	Currency		17331LVCZKQKX5T7XV54	. 07/25/2023	. 10/26/2043		1,539,840	(GBP 5.98%)			(1,762)	36,960		(2,678	26,880				33,410		B023
	ADD ADDITIONS !!!			MORGAN STANLEY CAPITAL SERVICES.						1100 E 744E** 1													
0 0	ABP ACQUISITIONS UK	04	0		170041 1/07//0///ET7/1/E4	04 (00 (0004	00 (45 (0000		4 000 400	USD 5.7115% /			(4.005)	44 500		40.740	44 500				00 470		DOOD
Currency Swap	LTD G2956@BC4	νι	Currency	INC	17331LVCZKQKX5T7XV54	. 01/30/2024	. 02/15/2039		1,392,160	(GBP 5.47%)			(4,985)	14,520		40,743	14,520				26, 170		B023
	ABP ACQUISITIONS UK			CAPITAL SERVICES,						USD 5.7115% /							[
Currency Swap	LTD G2956@BC4	D1	Currency	INC	17331LVCZKQKX5T7XV54	. 01/30/2024	. 02/15/2039		13 288 800	(GBP 5.47%)			(47.583)	138 . 601		388.911	138.601				249,800		B023
out tolloy ollap	LID 02000004	·	out rolloy	MORGAN STANLEY	17 GO ILTOZINGNAOT / ATOM	. 51/50/2024	. 52/ 15/2009		10,200,000	(35 5.778)			(+1,505)	100,001			100,001				270,000		DOE0
	ABP ACQUISITIONS UK			CAPITAL SERVICES.						USD 5.7115% /													
Currency Swap	LTD G2956@BC4	D1	Currency		17331LVCZKQKX5T7XV54	. 01/30/2024	. 02/15/2039		759,360	(GBP 5.47%)			(2,719)	7,920		22,223	7,920				14,274		B023
,			'	MORGAN STANLEY			1		,	l '	1	` [. ,,	1	1		[]					1
	ABP ACQUISITIONS UK			CAPITAL SERVICES,						USD 5.7115% /													
Currency Swap	LTD G2956@BC4	D1	Currency	INC	17331LVCZKQKX5T7XV54	. 01/30/2024	. 02/15/2039		1,265,600	(GBP 5.47%)			(4,532)	13,200		37,039	13,200				23,790		B023
	BRUSSELS AIRPORT			MORGAN STANLEY																			
	COMPANY NV B1401#AS6			CAPITAL SERVICES,						.USD 6.007% /													
Currency Swap		D1	Currency	INC	17331LVCZKQKX5T7XV54	. 02/22/2024	. 04/29/2044		648,240	(EUR 4.29%)			2,428	26,940		1,094	26,940			L	14,254		B023

					Sh	owing all (Options, 0	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	irrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior												
	Description									0	Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial						T-1-1	0	A -15		Credit	Hedge
	Hedged,		T (a)				Data of			Price,	of Un-	Cost of Un-		Deels/			l lana alima d	Total	Current	Adjustment		of	Effectiveness
	Used for Income	Schedule/	Type(s)				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Evchange	Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
2 dddinption	BRUSSELS AIRPORT	1401141101	(4)	MORGAN STANLEY	orournightouoo	Duto		0011111111111	7.11104111	(, a.a)				7 0.00	0000	T Gill T Gildo	(200:0000)	2	71001011011		Expoodio	Linuty	(2)
	COMPANY NV B1401#AS6			CAPITAL SERVICES,						.USD 6.007% /													
Currency Swap		D1	Currency	INC	17331LVCZKQKX5T7XV54	. 02/22/2024	. 04/29/2044		9,615,560	(EUR 4.29%)			36,016	399,610		16,233	399,610				211,432		B023
	BRUSSELS AIRPORT			MORGAN STANLEY																			
	COMPANY NV B1401#AS6			CAPITAL SERVICES,	170041 11071/01/1157711154	00 100 10001	04/00/0044		540.000	.USD 6.007% /				20 452		0.40	00.450				44.070		2000
Currency Swap		וע	Currency	INC	17331LVCZKQKX5T7XV54	. 02/22/2024	. 04/29/2044		540,200	(EUR 4.29%)			2,023	22,450		912	22,450		• • • • • • • • • • • • • • • • • • • •		11,878		B023
	DIPLOMA PLC			CAPITAL SERVICES.						USD 5.9965% /													
Currency Swap	25455XA#1	D1	Currency		17331LVCZKQKX5T7XV54	. 02/28/2024	. 03/20/2036		16,786,500	(EUR 4.38%)			252,999	736,249		244,387	736,249				281,201		B023
			-	MORGAN STANLEY																			
	DIPLOMA PLC	l		CAPITAL SERVICES,						USD 5.9965% /													
Currency Swap	25455XA#1	D1	Currency	INC	17331LVCZKQKX5T7XV54	. 02/28/2024	. 03/20/2036		4,332,000	(EUR 4.38%)			65,290	190,000		63,068	190,000		• • • • • • • • • • • • • • • • • • • •		72,568		B023
	DIPLOMA PLC			CAPITAL SERVICES,						USD 5.9965% /													
Currency Swap	25455XA#1	D1	Currency		17331LVCZKQKX5T7XV54	. 02/28/2024	. 03/20/2036		1,624,500	(EUR 4.38%)			24,484	71,250		23,650	71,250				27,213		B023
, ,			,	MORGAN STANLEY																			
	M FINANCE	l		CAPITAL SERVICES,						.USD 6.641% /													
Currency Swap	F6101#AA3	D1	Currency	INC MORGAN STANLEY	17331LVCZKQKX5T7XV54	. 04/18/2024	. 05/07/2032		4,264,000	(EUR 4.65%)			101,820	122,000		113,561	122,000				57,814		B023
	M FINANCE			CAPITAL SERVICES.						.USD 6.641% /													
Currency Swap	F6101#AA3	D1	Currency		17331LVCZKQKX5T7XV54	. 04/18/2024	. 05/07/2032		3, 198,000				76,365	91,500		85, 171	91.500						B023
, , , , ,			,	MORGAN STANLEY									***								-,-		
	CHANEL LTD	l		CAPITAL SERVICES,						USD 5.7945% /													
Currency Swap	G2037*AP1	D1	Currency	INC MORGAN STANLEY	17331LVCZKQKX5T7XV54	. 05/30/2024	. 06/18/2036		6,501,000	(EUR 4.1%)		·····	3,485	288,000		151,314	288,000				110,092		B023
	CHANEL LTD			CAPITAL SERVICES.						USD 5.7945% /													
Currency Swap	G2037*AP1	D1	Currency		17331LVCZKQKX5T7XV54	. 05/30/2024	. 06/18/2036		5,959,250	(EUR 4.1%)			3, 194	264,000		138,704	264,000				100,918		B023
, ,	ANGLIAN WATER SERVICES		,																		·		
	FINANCING P	l		MIZUHO CAPITAL						.USD 4.307% /													
Currency Swap	G0369@BB1ANGLIAN WATER SERVICES	D1	Currency	MARKETS LLC	RB0PEZSDGC03JS6CEU02	. 10/11/2018	. 02/06/2029		1,852,200	(GBP 2.88%)		·····	29,026	98,840		191 , 142	(61,575)				18,761		B023
	FINANCING P			MIZUHO CAPITAL						.USD 4.307% /													
Currency Swap	G0369@BB1	D1	Currency		RB0PEZSDGC03JS6CEU02	. 10/11/2018	. 02/06/2029		1.455.300	(GBP 2.88%)			22.806	77.660		150 . 183	(48.380)				14,741		B023
, , , , ,	ANGLIAN WATER SERVICES		,						,,				,	,							*		
	FINANCING P	l		MIZUHO CAPITAL						.USD 4.307% /													
Currency Swap	G0369@BB1ANGLIAN WATER SERVICES	D1	Currency	MARKETS LLC	RB0PEZSDGC03JS6CEU02	. 10/11/2018	. 02/06/2029		12,568,500	(GBP 2.88%)			196,960	670,701		1,297,034	(417,831)		• • • • • • • • • • • • • • • • • • • •		127,310		B023
	FINANCING P			MIZUHO CAPITAL						.USD 4.307% /													
Currency Swap	G0369@BB1	D1	Currency		RB0PEZSDGC03JS6CEU02	. 10/11/2018	. 02/06/2029		661,500	(GBP 2.88%)			10,366	35,300		68,265	(21,991)				6,701		B023
, , , , ,	ANGLIAN WATER SERVICES		,													,					*		
	FINANCING P	l		MIZUHO CAPITAL						.USD 4.307% /													
Currency Swap	G0369@BB1ANGLIAN WATER SERVICES	D1	Currency	MARKETS LLC	RB0PEZSDGC03JS6CEU02	. 10/11/2018	. 02/06/2029		4,630,500	(GBP 2.88%)			72,564	247 , 100		477 ,854	(153,938)		• • • • • • • • • • • • • • • • • • • •		46,904		B023
	FINANCING P			MIZUHO CAPITAL						.USD 4.307% /													
Currency Swap	G0369@BB1	D1	Currency		RB0PEZSDGC03JS6CEU02	. 10/11/2018	. 02/06/2029		2.116.800	(GBP 2.88%)			33 . 172	112,960		218,448	(70,372)				21,442		B023
, , , , ,	ANGLIAN WATER SERVICES		,											, ,		,					,		
	FINANCING P	l		MIZUHO CAPITAL						.USD 4.307% /													
Currency Swap	G0369@BB1ANGLIAN WATER SERVICES	1ען	Currency	MARKETS LLC	RB0PEZSDGC03JS6CEU02	. 10/11/2018	. 02/06/2029		661,500	(GBP 2.88%)			10,366	35,300		68,265	(21,991)				6,701		B023
	FINANCING P			MIZUHO CAPITAL						.USD 4.307% /				1									
Currency Swap	G0369@BB1	D1	Currency		RB0PEZSDGC03JS6CEU02	. 10/11/2018	. 02/06/2029	L	396,900			<u> </u>	6,220	21, 180	 	40 , 959	(13, 195)				4,020		B023
, , , , ,	EVIDES NV		. ,	MIZUHO CAPITAL				[, ,	USD 3.54% /		1		· ·		,,,,,					*		
Currency Swap	N3136#AB8	D1	Currency		RB0PEZSDGC03JS6CEU02	. 03/08/2019	. 03/27/2026		1,234,750	(EUR 0.9%)			32,820	95,700		102,884	49,111				6,863		B023
Currency C	EVIDES NV N3136#AB8	n4	Current	MIZUHO CAPITAL MARKETS LLC	DDODE70DOOO IOCOFI IOO	00/00/0040	. 03/27/2026		0 440 750	USD 3.54% / (EUR 0.9%)			223,776	050 500		701,482	004.050				40 704		DO00
Currency Swap	EVIDES NV	יייייייייייייייייייייייייייייייייייייי	Currency	MIZUHO CAPITAL	RB0PEZSDGC03JS6CEU02	. 03/08/2019	. 03/2//2026		8,418,750	USD 3.54% /			223,776	652,500		/01,482	334,850		•••••		46,791		B023
Currency Swap	N3136#AB8	D1	Currency		RB0PEZSDGC03JS6CEU02	. 03/08/2019	. 03/27/2026	L	2.469.500	(EUR 0.9%)		l	65.641	191.400	l	205.768	98.223		l		13,725		B023

SCHEDULE DB - PART A - SECTION 1

					S	howing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative] .	
											Prior] .	
	Description										Year(s)	Current] .	
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectivenes
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying			at Inception
	Income	Schedule/	of			- .	Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	5	Refer-	and at
Description	Generation	Exhibit	Risk(s)		Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0.4.	E-1-M-1	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC	RB0PEZSDGC03JS6CEU02	2 . 03/08/2019	. 03/27/2026		561 250	USD 3.54% / (EUR 0.9%)			14,918			46,765	22,323				3, 119		B023
ourrency onap	EVIDES NV	D1	our renoy	MIZUHO CAPITAL	TIDOT EZODOGGGGGGGGGG	2 . 00/00/2013	. 00/21/2020		501,250	USD 3.54% /			14,310										D020
Currency Swap	N3136#AB8	D1	Currency		RB0PEZSDGC03JS6CEU02	2 . 03/08/2019	. 03/27/2026		336,750	(EUR 0.9%)			8,951	26, 100		28,059	13,394				1,872		B023
	EVIDES NV			MIZUHO CAPITAL						.USD 3.515% /													
Currency Swap	N3136#AC6	D1	Currency	MARKETS LLC	RB0PEZSDGC03JS6CEU02	2 . 03/08/2019	. 07/23/2026		2, 132, 750	(EUR 0.9%)			56,654	165,300		179,504	78,616				13,314		B023
0	EVIDES NV N3136#AC6	D4	Currency	MIZUHO CAPITAL MARKETS LLC	RB0PEZSDGC03JS6CEU02	2 . 03/08/2019	. 07/23/2026		14.704.750	.USD 3.515% / (EUR 0.9%)			390.612	1.139.699		1,237,631	542,038				91.799		B023
Currency Swap	EVIDES NV	DI	our rendy	MIZUHO CAPITAL	NDUFEZ SUUCUS J SOCEOUZ	2 . 03/06/2019	. 01/23/2020		14,704,730	.USD 3.515% /			390,012	1, 139,099		1,237,031	342,030				91,799		DU23
Currency Swap	N3136#AC6	D1	Currency	MARKETS LLC	RB0PEZSDGC03JS6CEU02	2 . 03/08/2019	. 07/23/2026		4.265.500	(EUR 0.9%)			113.307	330.600		359.007	157,232				26,629	l	B023
, , , , ,	EVIDES NV		,	MIZUHO CAPITAL					, .,.	.USD 3.515% /													
Currency Swap	N3136#AC6	D1	Currency		RB0PEZSDGC03JS6CEU02	2 . 03/08/2019	. 07/23/2026		1,010,250	(EUR 0.9%)			26,836	78,300		85,028	37,239				6,307		B023
	EVIDES NV	5.4		MIZUHO CAPITAL	DD0DE7000000 1000E1101	00 (00 (00 40	07/00/0000		504 050	.USD 3.515% /			44.000	40 500		47.000					0.504		2000
Currency Swap	N3136#AC6 LONSDALE FINANCE PTY	וט	Currency	MARKETS LLC MIZUHO CAPITAL	RB0PEZSDGC03JS6CEU02	2 . 03/08/2019	. 07/23/2026		561,250	(EUR 0.9%) USD 4.2075% /			14,909	43,500		47,238	20,688		•••••		3,504		B023
Currency Swap	LTD Q5664#AL8	D1	Currency	MARKETS LLC	RBOPEZSDGC03JS6CEU02	2 . 04/09/2019	. 07/11/2039		3 853 980	(AUD 4.2075% /			8 .449	510.569		588.072	85.831				73.464] .	B023
ourroney onap	LONSDALE FINANCE PTY		our ronoy	MIZUHO CAPITAL	TIDOT EZODOGGGGGGGGGG	2 047 007 2010	. 077 117 2000		,000,000	USD 4.2075% /													5020
Currency Swap	LTD Q5664#AL8	D1	Currency	MARKETS LLC	RB0PEZSDGC03JS6CEU02	2 . 04/09/2019	. 07/11/2039		11,490,570	(AUD 4.35%)			25, 192	1,522,252		1,753,327	255,904				219,032		B023
	LONSDALE FINANCE PTY			MIZUHO CAPITAL						USD 4.2075% /													
Currency Swap	LTD Q5664#AL8	D1	Currency		RB0PEZSDGC03JS6CEU02	2 . 04/09/2019	. 07/11/2039		9,206,730	(AUD 4.35%)			20 , 185	1,219,693		1,404,839	205,041				175,498		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D4	Currency	MIZUHO CAPITAL MARKETS LLC	RB0PEZSDGC03JS6CEU02	2 . 04/09/2019	. 07/11/2039		7 707 000	USD 4.2075% / (AUD 4.35%)			16,899	1,021,138		1, 176, 145	171,662				146,928		B023
ourrency swap	LONSDALE FINANCE PTY	D1	our rency	MIZUHO CAPITAL	NDOF EZODOGGGGGGGCCGGZ	2 . 04/03/2013	. 07/11/2039		1,101,900	USD 4.2075% /			10,033	1,021, 130		1, 170, 145	171,002				140,920		D023
Currency Swap	LTD Q5664#AL8	D1	Currency		RB0PEZSDGC03JS6CEU02	2 . 04/09/2019	. 07/11/2039		785,070	(AUD 4.35%)			1,721	104,005		119,793	17,484				14,965		B023
	ISPT FINANCE PTY LTD			MIZUHO CAPITAL						USD 3.54% /													
Currency Swap	Q4822#AA4	D1	Currency		RB0PEZSDGC03JS6CEU02	2 . 05/30/2019	. 08/28/2029		1,865,430	(AUD 3.38%)			7,387	193,724		188 , 585	124,387				20 , 135		B023
0 0	ISPT FINANCE PTY LTD	0.4		MIZUHO CAPITAL	DD0DE70D0000 1000E1100	05 (00 (0040	00 (00 (0000		0 504 400	USD 3.54% / (AUD 3.38%)			07.750	000 447		963.881	005 754				102,913		B023
Currency Swap	Q4822#AA4	υι	Currency	MARKETS LLC MIZUHO CAPITAL	RB0PEZSDGC03JS6CEU02	2 . 05/30/2019	. 08/28/2029		9,534,420	USD 3.38%)			37,758	990 , 147		963,881	635,754				102,913		B023
Currency Swap	04822#AA4	D1	Currency		RB0PEZSDGC03JS6CEU02	2 . 05/30/2019	. 08/28/2029		2 625 420	(AUD 3.38%)			10.397	272.649		265.416	175.063				28 . 338	l	B023
ourrency onap	ISPT FINANCE PTY LTD		04.10.10,1111	MIZUHO CAPITAL	150. 22050000000000	2 1 00, 00, 20 10	. 00, 20, 2020		, 020 , 120	USD 3.54% /											20,000		
Currency Swap	Q4822#AA4	D1	Currency		RB0PEZSDGC03JS6CEU02	2 . 05/30/2019	. 08/28/2029		345,450	(AUD 3.38%)			1,368	35,875		34,923	23,035				3,729		B023
	ISPT FINANCE PTY LTD	5.4		MIZUHO CAPITAL	DD0DE70D0000 1000E1100	05 (00 (00 40	00 (00 (0000		4 405 440	USD 3.54% /			4 070	444 000		444 754	70 744				44 000] .	2000
Currency Swap	Q4822#AA4		Currency	MARKETS LLC MIZUHO CAPITAL	RB0PEZSDGC03JS6CEU02	2 . 05/30/2019	. 08/28/2029		1, 105, 440	(AUD 3.38%) USD 3.54% /			4,378	114,800		111,754	73,711		•••••		11,932		B023
Currency Swap	Q4822#AA4	D1	Currency		RB0PEZSDGC03JS6CEU02	2 . 05/30/2019	. 08/28/2029		69.090	(AUD 3.38%)			274		l	6,985	4,607				746		B023
, onup	DIPLOMA PLC			MIZUHO CAPITAL		22, 30, 2010				.USD 5.886% /													
Currency Swap	25455XA@3	D1	Currency	MARKETS LLC	RB0PEZSDGC03JS6CEU02	2 . 02/28/2024	. 03/20/2034		9,747,000	(EUR 4.27%)			146,806	427,500		180,668	427,500				147,997		B023
	DIPLOMA PLC	L.		MIZUHO CAPITAL	DD0DE70D0000 1000=::::	00 (00 (005 :	00 (00 (000 :		0.010.000	.USD 5.886% /			40.00-	440 500		20 2	110 555				40.00-		B000
Currency Swap	25455XA@3	וען	Currency	MARKETS LLC MIZUHO CAPITAL	RB0PEZSDGC03JS6CEU02	2 . 02/28/2024	. 03/20/2034		3,249,000	(EUR 4.27%) .USD 5.886% /		-	48,935	142,500		60,223	142,500				49,332		B023
Currency Swap	25455XA@3	D1	Currency		RB0PEZSDGC03JS6CEU02	2 . 02/28/2024	. 03/20/2034		541 500	.USD 5.886% / (EUR 4.27%)			8 , 156	23,750		10,037	23,750				8,222	l	B023
Juli Globy Gliap	XPF I BRE GROUPE		- Sui 1 01/0 y	MIZUHO CAPITAL		. 52, 20, 2024	. 00/20/2004			.USD 6.088% /			0, 150	20,730		10,007	20,730						
Currency Swap	F9863#AE7	D1	Currency	MARKETS LLC	RB0PEZSDGC03JS6CEU02	2 . 09/26/2024	. 05/14/2037		7,796,600	(EUR 4.7%)			(366,089)	548, 100		165,865	548, 100				137 , 137		B023
	XPFIBRE GROUPE			MIZUHO CAPITAL	DD0DF70D0000 105	00 (00 (055)	05/44/0055		0 405 ***	.USD 6.088% /			(007.5	400		400	400				407		
Currency Swap	F9863#AE7XPFIBRE GROUPE	וע	Currency	MARKETS LLC MIZUHO CAPITAL	RB0PEZSDGC03JS6CEU02	2 . 09/26/2024	. 05/14/2037		6, 125, 900	(EUR 4.7%) .USD 6.088% /		-	(287,641)	430,650		130,323	430,650				107,750		B023
Currency Swap	F9863#AE7	n ₁	Currency	MARKETS LLC	RB0PEZSDGC03JS6CEU02	2 . 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
our oney onap	XPF IBRE GROUPE		- Sui 1 01/0 y	MIZUHO CAPITAL		. 55, 20, 2024	. 50, 14, 2001		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.USD 6.088% /						20, 704					20,505		
Currency Swap	F9863#AE7	D1	Currency		RB0PEZSDGC03JS6CEU02	2 . 09/26/2024	. 05/14/2037		1,336,560				(62,758)	93,960		28,434	93,960				23,509		B023
				NOMURA GLOBAL													1						
	EQUINIX JAPAN KK		L	FINANCIAL PRODUCTS	071/051/0070D0055:::*	04 /40 /0555	00/00/00		200	USD 5.4275% /				, ,							0.5:-		
Currency Swap	J2167#AC5	וע	Currency	NOMURA GLOBAL	0ZV05H2G7GRS05BHJ91	01/19/2023	. 03/08/2035		389,560	(JPY 2.13%)		-	14,036	71,413		65,019	36,513				6,217		B023
	EQUINIX JAPAN KK			FINANCIAL PRODUCTS						USD 5.4275% /							I						
Currency Swap	J2167#AC5	D1	Currency	INC	07V05H2G7GRS05BH.I91	01/19/2023	. 03/08/2035	l	38 . 176 . 860	(JPY 2.13%)			1 375 512	6 998 443		6 371 815	3 578 286				609 308		B023

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December 3	1 of Current Year
Onowing an Options	, Caps, i louis	Collais, Swaps and Folwards Open as of December 3	I OI Cullelle leal

					Showing all	Options, (Caps, Flooi	rs, Collars,	Swaps and	d Forwards	Open as of	f Decembe	er 31 of Cu	irrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
	December									Prior	0											1
	Description of Item(s)								Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hodgo
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterpart		or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghous	e Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	FOULKLY INDIAN I//			NOMURA GLOBAL					HOD E 4075% /													i
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	FINANCIAL PRODUCTS INC	BHJ91 01/19/2023	. 03/08/2035		1 558 239	USD 5.4275% / (JPY 2.13%)			56 . 143	285.651		260.074	146.052				24.870		B023
ourroney onup			04110110711111	NOMURA GLOBAL	3.100	. 00, 00, 2000		, , , , , , , , , , , , , , , , ,	,											21,070		1
	HEATHROW AIRPORT LTD			FINANCIAL PRODUCTS					.USD 5.736% /													1
Currency Swap	G4378*AR0	D1	Currency	INC	BHJ91 04/27/2023	. 07/27/2038		4,361,000	(GBP 5.94%)			(13, 193)	(22,400)		(157,269)	78,399				80,348		B023
	HEATHROW AIRPORT LTD			FINANCIAL PRODUCTS					.USD 5.736% /													1
Currency Swap	G4378*AR0	D1	Currency	INC 0ZV05H2G7GRS05	BHJ91 04/27/2023	. 07/27/2038		1,246,000				(3,770)	(6,400)		(44,934)	22,400				22,957		B023
	LIEATUROW ALREADY LTD			NOMURA GLOBAL					U00 5 700% /													i
Currency Swap	HEATHROW AIRPORT LTD G4378*ARO	D1	Currency	FINANCIAL PRODUCTS INC	BHJ91 04/27/2023	. 07/27/2038		2.492.000	.USD 5.736% / (GBP 5.94%)			(7.539)	(12.800)		(89.868)	44.799				45,913		B023
ourrency onap	0+070 AII0	D1	our rency	NOMURA GLOBAL	511051 04/21/2020	. 01/21/2000		2,432,000	(dbi 3.54%)			(1,500)	(12,000)		(03,000)							1
	HEATHROW AIRPORT LTD			FINANCIAL PRODUCTS					.USD 5.736% /													1
Currency Swap	G4378*AR0	D1	Currency	INC	BHJ91 04/27/2023	. 07/27/2038		2,492,000	(GBP 5.94%)			(7,539)	(12,800)		(89,868)	44,799				45,913		B023
	HEATHROW AIRPORT LTD			FINANCIAL PRODUCTS					.USD 5.736% /													i
Currency Swap	G4378*AR0	D1	Currency	INC 0ZV05H2G7GRS05	BHJ91 04/27/2023	. 07/27/2038		623,000				(1,885)	(3,200)		(22,467)	11,200				11,478		B023
				NOMURA GLOBAL																		1
Currency Swap	HEATHROW AIRPORT LTD G4378*ARO	D1	Currency	FINANCIAL PRODUCTS INC	BHJ91 04/27/2023	. 07/27/2038		1.869.000	.USD 5.736% / (GBP 5.94%)			(5.654)	(9.600)		(67.401)	33.600				34 . 435		B023
ourrency onap	0+070 AII0	D1	our rency	NOMURA GLOBAL	511051 04/21/2020	. 01/21/2000		1,000,000	(dbi 3.54%)			(0,004)	(3,000)		(07,401)							1
	HEATHROW AIRPORT LTD			FINANCIAL PRODUCTS					.USD 5.736% /													1
Currency Swap	G4378*AR0	D1	Currency	INC	BHJ91 04/27/2023	. 07/27/2038		1,869,000	(GBP 5.94%)			(5,654)	(9,600)		(67,401)	33,600				34,435		B023
	HEATHROW AIRPORT LTD			FINANCIAL PRODUCTS					.USD 5.736% /													1
Currency Swap	G4378*AR0	D1	Currency	INC 0ZV05H2G7GRS05	BHJ91 04/27/2023	. 07/27/2038		623,000	(GBP 5.94%)			(1,885)	(3,200)		(22,467)	11,200				11,478		B023
	OANTAO ALDWAYO LTD			NOMURA GLOBAL					1100 0 00711 /													1
Currency Swap	QANTAS AIRWAYS LTD 74726MA#6	D1	Currency	FINANCIAL PRODUCTS INC	BHJ91 11/14/2023	. 02/12/2039		39.467.000	.USD 6.667% / (AUD 7.63%)			51.709	1.698.838		(252,427)	3,093,384				741.676		B023
ourrency onap	YORKSHIRE WATER	D1	our rency	NOMURA GLOBAL	511051 . 1171472020	. 02/ 12/2000		05,407,000	(AOD 7.00%)				1,000,000		(202,421)	0,030,004				141,070		1
	SERVICES LIMITED			FINANCIAL PRODUCTS					.USD 6.074% /													i
Currency Swap	G9851#AC4 YORKSHIRE WATER	וע	Currency	INC	BHJ91 03/26/2024	. 07/03/2034		22,095,500	(GBP 5.68%)			285, 181	178,502		683,812	178,502				340,686		B023
	SERVICES LIMITED			FINANCIAL PRODUCTS					.USD 6.074% /		1											i
Currency Swap	G9851#AC4	D1	Currency	INC 0ZV05H2G7GRS05	BHJ91 03/26/2024	. 07/03/2034		14, 141, 120	(GBP 5.68%)			182,516	114,241		437,640	114,241				218,039		B023
Currency Swan	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC7	1XBU11 . 11/05/2015	. 03/03/2028		4 0E7 FF0	.USD 3.788% / (GBP 3.37%)		1	47 . 353	887 . 250		934 . 433	42.298				44 . 151		B023
Currency Swap	SEVERN TRENT WATER LTD		out rency	ROYAL BANK OF	11/03/2013	. 03/03/2028		4,501,000	.USD 3.788% /			41,303	001,200			42,298				44, 101		ມບຂປ
Currency Swap	G8056*AC3	D1	Currency	CANADA ES71P3U3RH1GC7	1XBU11 . 11/05/2015	. 03/03/2028		40,423,100	(GBP 3.37%)			386, 107	7,234,502		7,619,220	344,889				360,004		B023
Currency C	SEVERN TRENT WATER LTD G8056*AC3	D1	Currer	ROYAL BANK OF CANADA ES71P3U3RH1GC7	1VDII11 11 /05 /0015	02/02/0000		9 050 000	.USD 3.788% /		1	00 440	E40 000		E7E 00E	00.000				27 , 170		B023
Currency Swap	SEVERN TRENT WATER LTD	וען	Currency	ROYAL BANK OF	1XBU11 . 11/05/2015	. 03/03/2028		3,U5U,8UU	(GBP 3.37%) .USD 3.788% /			29, 140	546,000		575,035	26,029				27 , 170		DU23
Currency Swap	G8056*AC3	D1	Currency	CANADA ES71P3U3RH1GC7	1XBU11 . 11/05/2015	. 03/03/2028		3,050,800	(GBP 3.37%)			29, 140	546,000		575,035	26,029				27 , 170		B023
0 0	SEVERN TRENT WATER LTD	0.4		ROYAL BANK OF	44 (05 (0045	00 (00 (0000		40, 400, 400	.USD 3.788% /			000 407	7 004 500		7 040 000	044 000				000 004		B000
Currency Swap	G8056*AC3	וען	Currency	CANADA ES7 I P3U3RHIGCT	1XBU11 . 11/05/2015	. 03/03/2028		40 , 423 , 100	(GBP 3.37%) .USD 3.788% /			386, 107	7,234,502		7,619,220	344,889				360,004		B023
Currency Swap	G8056*AC3	D1	Currency	CANADA ES71P3U3RH1GC7	1XBU11 . 11/05/2015	. 03/03/2028		9,533,750	(GBP 3.37%)			91,063	1,706,251		1,796,986	81,342				84,907		B023
	SEVERN TRENT WATER LTD			ROYAL BANK OF	44 (05 :== :=	00/00/05		004	.USD 3.788% /						7,							l
Currency Swap	G8056*AC3 PORTERBROOK RAIL	וּע	Currency	CANADA ES7 I P3U3RHIGC7	1XBU11 . 11/05/2015	. 03/03/2028		381,350	(GBP 3.37%)		-	3,643	68,250		71,879	3,254				3,396		B023
	FINANCE LTD			ROYAL BANK OF					USD 3.7175% /		1											i
Currency Swap	G7178*AC8	D1	Currency	CANADA ES7 I P3U3RHI GC7	1XBU11 . 05/25/2016	. 10/20/2028		2,943,400	(GBP 3.28%)			26,620	438,600		470,854	26,936				28,709		B023
	PORTERBROOK RAIL FINANCE LTD			DOVAL DAMY OF					USD 3.7175% /		1											, l
Currency Swap	G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC7	1XBU11 . 05/25/2016	. 10/20/2028	L	5.886.800	(GBP 3.28%)		<u> </u>	53.240	877.200	 	941.708	53.871				57 .419		B023

				SI	nowing all (Options, (Caps, Floo	rs, Collars,	Swaps an	d Forwards	Open as of	f Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
	Description									Prior Year(s)	Current											1
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectivene
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0 - 4 -	F-1-1/-1	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated PORTERBROOK RAIL	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	FINANCE LTD			ROYAL BANK OF					USD 3.7175% /													1
Currency Swap	G7178*AC8	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 05/25/2016	. 10/20/2028		26,490,600	(GBP 3.28%)			239,581	3,947,402		4,237,687	242,421				258,385		B023
	PORTERBROOK RAIL FINANCE LTD			ROYAL BANK OF					USD 3.7175% /													1
Currency Swap	G7178*AC8	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 X BU 1 1	. 05/25/2016	. 10/20/2028		4.415.100				39.930	657.900		706.281	40.404				43,064		B023
, , , , ,	PORTERBROOK RAIL		,						,						,	,				,		1
0	FINANCE LTD G7178*AC8	D4	A	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	. 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	UI	Currency	CANADA ES/TP303RFTGC/TXB0TT	. 05/25/2016	. 10/20/2028		1,4/1,700	(GBP 3.28%)			13,310	219,300		235,427	13,408				14,300		BU23
	FINANCE LTD			ROYAL BANK OF					USD 3.7175% /	1	1											i
Currency Swap	G7178*AC8	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 X BU11	. 05/25/2016	. 10/20/2028		1,471,700	(GBP 3.28%)			13,310	219,300		235,427	13,468				14,355		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	. 10/05/2016	. 10/27/2029			.USD 3.351% / (EUR 1.5%)			15.092	59.010		53.853	32,350				8.609		B023
ourroney onap	SIRONA DENTAL SERVICES		our ronoy	ROYAL BANK OF	107 007 20 10	. 10/21/2020			.USD 3.351% /											,		
Currency Swap	GMBH D8286#AD2	D1	Currency	CANADA ES7 I P3U3RHI GC7 1XBU11	. 10/05/2016	. 10/27/2029		2,911,480				56,057	219, 180		200,027	120 , 156				31,975		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	. 10/05/2016	. 10/27/2029		11.981.860	.USD 3.351% / (EUR 1.5%)			230 .695	902.009		823 . 187	494.490				131,591		B023
ourrency onap	SIRONA DENTAL SERVICES	D1	our renoy	ROYAL BANK OF	. 10/03/2010	. 10/21/2023		11,301,000	.USD 3.351% /			200,033										D020
Currency Swap	GMBH D8286#AD2	D1	Currency	CANADA ES7 I P3U3RHI GC7 1XBU11	. 10/05/2016	. 10/27/2029		1,791,680	(EUR 1.5%)			34,496	134,880		123,093	73,942				19,677		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D4	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	. 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
ourrency swap	SIRONA DENTAL SERVICES	DI	out rency	ROYAL BANK OF	. 10/03/2010	. 10/21/2023		3,247,420	.USD 3.351% /			02,323	244,470		225, 107	104,021						DU23
Currency Swap	GMBH D8286#AD2	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 10/05/2016	. 10/27/2029		335,940				6,468	25,290		23,080	13,864				3,689		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D4	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	. 10/05/2016	. 10/27/2029		1,455,740	.USD 3.351% / (EUR 1.5%)			28.028	109.590		100.013	60.078				15,988		B023
ourrency onap	DENTSPLY SIRONA INC	D1	our renoy	ROYAL BANK OF	. 10/03/2010	. 10/21/2023			.USD 3.351% /			20,020			100,010					13,300		D020
Currency Swap	24906PC#4	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 10/05/2016	. 10/27/2029		223,960	(EUR 1.5%)			4,312	16,860		15,387	9,243				2,460		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D4	Currency	ROYAL BANK OF CANADA ES7 I P3U3RH I GC7 1 X BU11	. 10/05/2016	. 10/27/2029		905 940	.USD 3.351% / (EUR 1.5%)			17,248	67,440		61,547	36,971				9,839		B023
ourrency swap	DENTSPLY SIRONA INC	DI	our rency	ROYAL BANK OF	. 10/03/2010	. 10/2//2029		090,040	.USD 3.351% /			17,240			01,347					9,009		DU23
Currency Swap	24906PC#4	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 10/05/2016	. 10/27/2029		4,031,280	(EUR 1.5%)			77,617	303,480		276,960	166,370				44,274		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	. 10/05/2016	. 10/27/2029		550 000	.USD 3.351% / (EUR 1.5%)		1	10.780	42.150		38 . 467	23.107				6,149		B023
Currency Swap	DENTSPLY SIRONA INC	UI	out rency	ROYAL BANK OF	. 10/03/2010	. 10/2//2029		339,900	.USD 3.351% /			10,780	42, 100		30,407	20, 107				0, 149		שטבט
Currency Swap	24906PC#4	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 10/05/2016	. 10/27/2029		1,119,800	(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 ES71P3U3RH1GC71XBU11	. 10/05/2016	. 10/27/2029		111 000	.USD 3.351% / (EUR 1.5%)		1	2, 156				4,621				1,230		B023
our ency swap	DENTSPLY SIRONA INC	UI	out rency	ROYAL BANK OF	. 10/03/2010	. 10/2//2029		111,980	.USD 3.351% /			2, 130	0,430		1,093	4,021				1,230		שטבט
Currency Swap	24906PC#4	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 10/05/2016	. 10/27/2029		559,900	(EUR 1.5%)			10,780	42, 150		38,467	23, 107				6, 149		B023
Currency C	SEGRO PLC G7996#AA8	D4	Currer	ROYAL BANK OF	0E /04 /0047	00/17/0007		0 000 000	. USD 3.74625%	1	1	46.032	107 000		161.312	105.001				18 . 143		pnoo
Currency Swap	SEGRO PLC	יייייי וען	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11 ROYAL BANK OF	. 05/24/2017	. 08/17/2027		2,238,600	/ (EUR 1.77%) .USD 3.74625%			46,032	167,600		161,312	105,261				18, 143		B023
Currency Swap	G7996#AA8	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 05/24/2017	. 08/17/2027		23,225,475	/ (EUR 1.77%)			477,583	1,738,849		1,673,614	1,092,083				188,234		B023
0	SEGRO PLC G7996#AA8	D4	A	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	. 05/24/2017	. 08/17/2027		1,399,125	. USD 3.74625% / (EUR 1.77%)			28.770	104.750		100.820	65.788				44 000		B023
Currency Swap	SEGRO PLC	וען	Currency	ROYAL BANK OF	. 00/24/201/	. 08/ 1// 202/		1,399,125	. USD 3.74625%			20,770	104, /50		100,820	00,/88				11,339		DU23
Currency Swap	G7996#AA8	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 05/24/2017	. 08/17/2027		559,650	/ (EUR 1.77%)			11,508	41,900		40,328	26,315				4,536		B023
0	SEGRO PLC	D4	0	ROYAL BANK OF	05 (04 (0047	00/47/0007		7 005 400	. USD 3.74625%		1	404 440	E00.000		F04 F00	000 444				00 501		DOOD
Currency Swap	G7996#AA8 SEGRO PLC	וע	Currency	CANADA ES7 I P3U3RH I GC7 1 X BU11 ROYAL BANK OF	. 05/24/2017	. 08/17/2027		7,835,100	/ (EUR 1.77%) .USD 3.74625%			161,112	586,600		564,593	368,414				63,501		B023
Currency Swap	G7996#AA8	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 05/24/2017	. 08/17/2027		4,477,200	/ (EUR 1.77%)			92,064	335,200		322,624	210,522				36,286		B023
	MCCAIN FINANCE			DOV. DANK 05																		i
Currency Swap	(CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	. 01/23/2018	. 10/23/2030		1 105 001	USD 3.7325% / (CAD 3.68%)			5. 162	151.782		81.938	117.804				13.565		B023

				Sh	owing all (Options, (Caps, Floor	rs, Collars,	Swaps and	d Forwards	Open as c	of Decemb	er 31 of Cu	ırrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											i l
	Description									Prior Year(s)	Current										i l
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment			
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated MCCAIN FINANCE	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Val	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	(CANADA) LTD.			ROYAL BANK OF					USD 3.7325% /												i l
Currency Swap	C5793#AK9	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 01/23/2018	. 10/23/2030		241, 119	(CAD 3.68%)			1,106	32,525	17,	5825,244				2,907		B023
	MCCAIN FINANCE			2004 2004 25					7005** /												1
Currency Swap	(CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	. 01/23/2018	. 10/23/2030		5,626,105	USD 3.7325% / (CAD 3.68%)			25.812	758,910	409,	90589.022				67,827		B023
Surronsy Shap IIIIIII	MCCAIN FINANCE		04110110711111		1 0 1,7 20,7 20 10	. 10, 20, 2000		,020, 100						, , , , , , , , , , , , , , , , , , , ,							1
	(CANADA) LTD.	l		ROYAL BANK OF					USD 3.7325% /												1
Currency Swap	C5793#AK9	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 01/23/2018	. 10/23/2030		241, 119	(CAD 3.68%)			1, 106	32,525	17,	55825,244				2,907		B023
	(CANADA) LTD.			ROYAL BANK OF					USD 3.7325% /												1
Currency Swap	C5793#AK9	D1	Currency	CANADA ES7 I P3U3RHI GC71XBU11	. 01/23/2018	. 10/23/2030		482,238	(CAD 3.68%)			2,212	65,049	35,	1650,488				5,814		B023
	MCCAIN FINANCE (CANADA) LTD.			ROYAL BANK OF					USD 3.7325% /												i l
Currency Swap	C5793#AK9	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 01/23/2018	. 10/23/2030	l l.	241.119	(CAD 3.68%)			1.106		17,	5825,244				2,907		B023
	MCCAIN FINANCE		*																		1
0 0	(CANADA) LTD. C5793#AK9	D4		ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	. 01/23/2018	. 10/23/2030		2.813.053	USD 3.7325% /			12.906	070 455	004	004 544				00.044		D000
Currency Swap	MCCAIN FINANCE	יייייייייייייייייייייייייייייייייייייי	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 01/23/2018	. 10/23/2030		2,813,053	(CAD 3.68%)			12,906	379,455	204,	345294,511				33,914		B023
	(CANADA) LTD.			ROYAL BANK OF					USD 3.7325% /												1
Currency Swap	C5793#AK9	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 01/23/2018	. 10/23/2030		241, 119	(CAD 3.68%)			1,106	32,525	17,	55825,244				2,907		B023
	MCCAIN FINANCE (CANADA) LTD.			ROYAL BANK OF					USD 3.7325% /												1
Currency Swap	C5793#AK9	D1	Currency	CANADA ES7 I P3U3RHI GC7 1 XBU11	. 01/23/2018	. 10/23/2030		482,238	(CAD 3.68%)			2,212	65,049	35,	1650,488				5,814		B023
, ,	MCCAIN FINANCE		,																		i l
0	(CANADA) LTD. C5793#AL7	D4	0	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	. 01/23/2018	. 10/23/2032		1 000 040	USD 3.8375% / (CAD 3.79%)			6,366	184,307	83,	75107,213				19,100		B023
Currency Swap	MCCAIN FINANCE	νι	Currency	CANADA ES/1P3U3HF1GC/1XBU11	. 01/23/2018	. 10/23/2032		1,300,340	(CAD 3.79%)			0,300	184,307		1/5107,213				19, 100		BU23
	(CANADA) LTD.			ROYAL BANK OF					USD 3.8375% /												1
Currency Swap	C5793#AL7	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 01/23/2018	. 10/23/2032		241, 119	(CAD 3.79%)			1,123	32,525	14,	119 18,920				3,371		B023
	MCCAIN FINANCE (CANADA) LTD.			ROYAL BANK OF					USD 3.8375% /												i l
Currency Swap	C5793#AL7	D1	Currency	CANADA ES71P3U3RHIGC71XBU11	. 01/23/2018	. 10/23/2032		6,912,072	(CAD 3.79%)			32,206	932,375	424,	16542,372				96,623		B023
	MCCAIN FINANCE																				i l
Currency Swap	(CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	. 01/23/2018	. 10/23/2032		2/1 110	USD 3.8375% / (CAD 3.79%)			1.123		14,	19 18.920				3,371		B023
ourrency onap	MCCAIN FINANCE	D1	our renoy	CANADA LOTTI GOGIIITI GOTTABOTT	. 01/20/2010	. 10/20/2002		241,113	(OND 0.75%)			1, 120			71310,320						D020
	(CANADA) LTD.			ROYAL BANK OF					USD 3.8375% /												1
Currency Swap	C5793#AL7 MCCAIN FINANCE	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 01/23/2018	. 10/23/2032		562,611	(CAD 3.79%)			2,621	75,891	34,	7844, 147				7,865		B023
	(CANADA) LTD.			ROYAL BANK OF					USD 3.8375% /												i
Currency Swap	C5793#AL7	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 01/23/2018	. 10/23/2032		241, 119	(CAD 3.79%)			1, 123	32,525	14,	119 18,920				3,371		B023
	MCCAIN FINANCE (CANADA) LTD.			ROYAL BANK OF					USD 3.8375% /												i
Currency Swap	C5793#AL7	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 01/23/2018	. 10/23/2032	.	3 . 456 . 036	(CAD 3.8375% /			16.103	466 . 188	212,	08 271, 186				48,312		B023
,,	MCCAIN FINANCE		,			, ,		,,				,	,	,							1
	(CANADA) LTD.	D4		ROYAL BANK OF	04 (00 (0040	40 (00 (0000		044 440	USD 3.8375% /			4 400	00 505		40.000				0.074		B000
Currency Swap	C5793#AL7 MCCAIN FINANCE	νι	Currency	CANADA ES71P3U3RH1GC71XBU11	. 01/23/2018	. 10/23/2032	-	241, 119	(CAD 3.79%)			1, 123	32,525	14,	11918,920				3,371		B023
	(CANADA) LTD.			ROYAL BANK OF					USD 3.8375% /									1			i l
Currency Swap	C5793#AL7	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 01/23/2018	. 10/23/2032		562,611	(CAD 3.79%)			2,621	75,891	34,	7844, 147			-	7,865		B023
Currency Swap	THAMES WATER UTILITIES	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	. 01/24/2018	. 04/22/2028		4 264 500	. USD 3.825% / (GBP 2.45%)				507,300	664,	151 (103,356	,		1	38,790		B023
ourrency onap	THAMES WATER UTILITIES		out i ciicy	ROYAL BANK OF	. 01/24/2010	. 0+/ 44/ 4040		4,204,300	.USD 3.825% /					004,	(100,000	1					5020
Currency Swap	LIMITED G8781@AD1 .	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 01/24/2018	. 04/22/2028		710,750	(GBP 2.45%)			11,365	84,550	110,	'25(17,226)			6,465		B023
Currency C	THAMES WATER UTILITIES	5	Currer	ROYAL BANK OF	. 01/24/2018	. 04/22/2028		00 744 000	.USD 3.825% /			363,694	2,705,601	3,543,	07 (551,230	,		1	206.883		DO22
Currency Swap	LIMITED G8781@AD1.	ווען	Currency	CANADA ES71P3U3RH1GC71XBU11	. 01/24/2018	. 04/22/2028		44,100	(GBP 2.45%)			363,694	∠, /∪5, 601	3,543,	ω ₁ (551,230	Д			∠∪6,883		B023

					Sho	wing all (Options, (Caps, Floor	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												ı
											Prior												ı
	Description										Year(s)	Current											1
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,		T (-)				D-tf			Price,	of Un-	Cost of Un-		D I-/			I be see all seed	Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s)				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Co	unterparty	Trade	or	Number of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clea		Date	Expiration	Contracts	Amount	(Paid)	Paid	(Received)	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Description	THAMES WATER UTILITIES	identifici	(α)	ROYAL BANK OF	arrigilouse	Date	Expiration	Contracts	Amount	.USD 3.825% /	i aiu	i aid	income	Value	Couc	i ali valuc	(Decrease)	D./A.O.V.	Acciction	псш	Lxposure	Littly	(6)
Currency Swap	LIMITED G87810AD1 .	D1	Currency		IP3U3RHIGC71XBU11	. 01/24/2018	. 04/22/2028		710,750	(GBP 2.45%)			11,365	84,550		110,725	(17,226)				6,465		B023
	THAMES WATER UTILITIES			ROYAL BANK OF						.USD 3.825% /													ı
Currency Swap	LIMITED G8781@AD1 .	D1	Currency		IP3U3RHIGC71XBU11	. 01/24/2018	. 04/22/2028		1,421,500	(GBP 2.45%)			22,731	169, 100		221,450	(34,452)				12,930		B023
0	THAMES WATER UTILITIES LIMITED G8781@AD1.	D4	0	ROYAL BANK OF CANADA ES7	IP3U3RHIGC71XBU11	04 /04 /0040	. 04/22/2028		710,750	.USD 3.825% / (GBP 2.45%)			11.365			110.725	(17,000)				6.465		B023
Currency Swap	THAMES WATER UTILITIES	VI	Currency	ROYAL BANK OF	IP3U3HTIGU/ IXBUTT	. 01/24/2018	. 04/22/2028		/ 10 , / 50	(GBP 2.45%) .USD 3.825% /			11,300	84,000		110,725	(17,226)				0,400		BU23
Currency Swap	LIMITED G8781@AD1 .	D1	Currency		IP3U3RHIGC71XBU11	. 01/24/2018	. 04/22/2028		11.372.000	(GBP 2.45%)			181.847	1,352,801		1.771.603	(275,615)				103,441		B023
, , , , ,	THAMES WATER UTILITIES		,	ROYAL BANK OF						.USD 3.825% /			*	, ,			, , , , ,						i
Currency Swap	LIMITED G8781@AD1 .	D1	Currency		IP3U3RHIGC71XBU11	. 01/24/2018	. 04/22/2028		710,750	(GBP 2.45%)			11,365	84,550		110,725	(17,226)				6,465		B023
0	THAMES WATER UTILITIES	D4	0	ROYAL BANK OF	I DOLLODI II OOZAVBUAA	04 /04 /0040	04 /00 /0000	l	4 404 500	.USD 3.825% /			00 701	400 400		004 450	(04.450)				40.000		l noon
Currency Swap	LIMITED G87810AD1. THAMES WATER UTILITIES	וע	Currency	CANADA ES7 ROYAL BANK OF	IP3U3RHIGC71XBU11	. 01/24/2018	. 04/22/2028		1,421,500	(GBP 2.45%) .USD 3.92875%			22,731	169, 100		221,450	(34,452)				12,930		B023
Currency Swap	LIMITED G87810AE9 .	D1	Currency		IP3U3RHIGC71XBU11	. 01/24/2018	. 03/22/2030		4 264 500	/ (GBP 2.55%)			68.743	507,300		733 , 187	(159,758)				48,738		B023
ourroney onup immi	THAMES WATER UTILITIES		04.10.10,1111	ROYAL BANK OF		, ,	. 00, 22, 2000		,201,000	.USD 3.92875%							(100,100)						1
Currency Swap	LIMITED G87810AE9 .	D1	Currency		IP3U3RHIGC71XBU11	. 01/24/2018	. 03/22/2030		710,750	/ (GBP 2.55%)			11,457	84,550		122, 198	(26,626)				8 , 123		B023
	THAMES WATER UTILITIES			ROYAL BANK OF						.USD 3.92875%													1
Currency Swap	LIMITED G8781@AE9 .	D1	Currency	CANADA ES7 ROYAL BANK OF	IP3U3RHIGC71XBU11	. 01/24/2018	. 03/22/2030		22,744,000	/ (GBP 2.55%)			366,627	2,705,601		3,910,330	(852,041)				259,936		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9.	D1	Currency		IP3U3RHIGC71XBU11	. 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
ourrency orap	THAMES WATER UTILITIES	D1	our rency	ROYAL BANK OF	II GOGIIII GO7 IADOTT	. 01/24/2010	. 00/22/2000			.USD 3.92875%						122, 130	(20,020)				0, 120		1
Currency Swap	LIMITED G8781@AE9 .	D1	Currency	CANADA ES7	IP3U3RHIGC71XBU11	. 01/24/2018	. 03/22/2030		1,421,500	/ (GBP 2.55%)			22,914	169, 100		244,396	(53,253)				16,246		B023
	THAMES WATER UTILITIES			ROYAL BANK OF						.USD 3.92875%													i
Currency Swap	LIMITED G87810AE9 .	D1	Currency		IP3U3RHIGC71XBU11	. 01/24/2018	. 03/22/2030		710,750				11,457	84,550		122 , 198	(26,626)				8 , 123		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9 .	D4	Currency	ROYAL BANK OF CANADA ES7	IP3U3RHIGC71XBU11	. 01/24/2018	. 03/22/2030		11 272 000	.USD 3.92875% / (GBP 2.55%)			183.313	1.352.801		1.955.165	(426,020)				129.968		B023
currency swap	THAMES WATER UTILITIES	D1	cui i ency	ROYAL BANK OF	IF3U3NHIUU/ IABUII	. 01/24/2010	. 03/22/2030		11,3/2,000	.USD 3.92875%			100,010	1,302,001		1,933, 103	(420,020)				129,900		DU23
Currency Swap	LIMITED G87810AE9 .	D1	Currency		IP3U3RHIGC71XBU11	. 01/24/2018	. 03/22/2030		710,750				11,457	84,550		122, 198	(26,626)				8 , 123		B023
, ,	THAMES WATER UTILITIES		,	ROYAL BANK OF					•	.USD 3.92875%													i
Currency Swap	LIMITED G87810AE9 .	D1	Currency		IP3U3RHIGC71XBU11	. 01/24/2018	. 03/22/2030		1,421,500	/ (GBP 2.55%)			22,914	169, 100		244,396	(53,253)				16,246		B023
0	GREAT PORTLAND ESTATES	D4	0	ROYAL BANK OF	1001001110074701144	00/10/0010	. 06/05/2030		701 550	USD 4.2125% /			11 074	75 050		110 401	(00,004)				0 474		noon
Currency Swap	PLC G2685@AH2 GREAT PORTLAND ESTATES	VI	Currency	CANADA ES7 ROYAL BANK OF	IP3U3RHIGC71XBU11	. 02/16/2018	. 06/05/2030		701,550	(GBP 2.79%) USD 4.2125% /			11,974	75,350		116,491	(29,931)				8, 174		B023
Currency Swap	PLC G2685@AH2	D1	Currency		IP3U3RHIGC71XBU11	. 02/16/2018	. 06/05/2030	l	3,507,750			L	59.872	376,750		582,456	(149,654)				40,870		B023
	GREAT PORTLAND ESTATES		,	ROYAL BANK OF						USD 4.2125% /													
Currency Swap	PLC G2685@AH2	D1	Currency		IP3U3RHIGC71XBU11	. 02/16/2018	. 06/05/2030			(GBP 2.79%)			11,974	75,350		116,491	(29,931)				8 , 174		B023
0	GREAT PORTLAND ESTATES PLC G2685@AH2	D4	0	ROYAL BANK OF CANADA ES7	I DOLIODI II COZAVDIJA	00/10/0010	00/05/0000			USD 4.2125% /			35.923	000 050		349.473	(00.700)				04 500		B023
Currency Swap	GREAT PORTLAND ESTATES	וועןוע	Currency	ROYAL BANK OF	IP3U3RHIGC71XBU11	. 02/16/2018	. 06/05/2030		2, 104,650	(GBP 2.79%) USD 4.2125% /		·····	35,923	226,050		349,4/3	(89,793)				24,522		BU23
Currency Swap	PLC G2685@AH2	D1	Currency		IP3U3RHIGC71XBU11	. 02/16/2018	. 06/05/2030		701,550	(GBP 2.79%)			11,974	75,350		116,491	(29,931)				8 , 174		B023
	HEATHROW AIRPORT		·							- /		l T		1									1
	LIMITED G4378*AG4			ROYAL BANK OF						USD 4.09% /													ı
Currency Swap		D1	Currency	CANADA ES7	IP3U3RHIGC71XBU11	. 03/27/2018	. 06/27/2036		2,546,280	(GBP 2.61%)			44,892	291,960		579,725	(237,025)				43, 167		B023
	HEATHROW AIRPORT													1									ı
Currency C	LIMITED G4378*AG4	D4	Currer	ROYAL BANK OF	I DOLIONUL COTAVNILA	09/07/0040	06/07/0000		1 414 000	USD 4.09% /			04.040	400,000		000 070	(404 000)				00 004		Ipnoo
Currency Swap	HEATHROW AIRPORT	וען	Currency	CANADA ES7	IP3U3RHIGC71XBU11	. 03/27/2018	. 06/27/2036		1,414,600	(GBP 2.61%)		·····	24,940	162,200		322,070	(131,680)				23,981		B023
	LIMITED G4378*AG4			ROYAL BANK OF						USD 4.09% /													ı
Currency Swap		D1	Currency		IP3U3RHIGC71XBU11	. 03/27/2018	. 06/27/2036	 	9.194.900	USD 4.U9% / (GBP 2.61%)		[]	162.109	1,054,301	l	2,093,452	(855,922)				155,879		B023
22.10.10) 0.1up	HEATHROW AIRPORT						, ,									2,000,402	(000,022)						
	LIMITED G4378*AG4			ROYAL BANK OF						USD 4.09% /													ı
Currency Swap		D1	Currency	CANADA ES7	IP3U3RHIGC71XBU11	. 03/27/2018	. 06/27/2036		2,970,660	(GBP 2.61%)			52,374	340,620		676,346	(276,529)				50,361		B023
	HEATHROW AIRPORT																						ı
	LIMITED G4378*AG4			ROYAL BANK OF	I DOLLODI II GOZIAVDI	00 (07 (00 :-	00/07/0055		707	USD 4.09% /			40 /			404	(05.5:5:						
Currency Swap		דע	Currency	CANADA ES7	IP3U3RHIGC71XBU11	. 03/27/2018	. 06/2//2036	l	707 , 300	(GBP 2.61%)			12,470	81, 100		161,035	(65,840)				11,991		B023

Chausing all Ontions	Cana Flaara	Callara Curana an	d Farwarda Onan aa	of December 31 of Current Year	
SHOWING All ODDIONS	. Cabs. Fibbis	. Cullais. Swabs all	u Forwarus Open as	of December 31 of Current Tear	

Description Procession Pr						Showing all	Options, 0	Caps, Flooi	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
Description of Principal Hollands Hollan	1	2	3	4	5	6	7	8	9	10		12	13	14	15	16	17	18	19	20	21	22	23
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Of hearing Property Propert		Description										Current										, J	l
Description Commo										Strike												Credit	Hedge
Control Cont		Hedged,								Price,		Cost of Un-						Total		Adjustment			Effectiveness
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According from Control	Description			` '											Code	Fair Value							(b)
Cornery State Cornery Stat		HEATHROW AIRPORT		(-/						(1 21121)							(= 00.00.00)						(=/
		LIMITED G4378*AG4																					i
Current Curr	Currency Swap	HEATHDOW AIDDODT	D1	Currency	CANADA ES/IP3U3RHIGC/1XE	J11 . 03/2//2018	. 06/2//2036		6,931,540	(GBP 2.61%)			122,205	/94, /80		1,5/8,141	(645,234)				117,509		B023
Currency Supplement Currency Supplement					ROYAL BANK OF					USD 4.09% /													i
LILITIDE SCREPAND COLUMN DISCRIFTONS COLUMN	Currency Swap		D1	Currency		U11 . 03/27/2018	. 06/27/2036		1,414,600				24,940	162,200		322,070	(131,680)				23,981		B023
Currency Supp. Curr																							i
SOUTH ON SET FILTENS Controlling State C	Currency Swan	LIMITED 04576"A04	n1	Currency		111 03/27/2018	06/27/2036		707 300				12 470	81 100		161 035	(65.840)				11 991		B023
SOUTLAND GO S. METRONS Conference South Conference Conference	Carronsy Chap	SCOTLAND GAS NETWORKS		0411011071111	ROYAL BANK OF					. USD 4.195% /				, 100									1
Currency Sup PL 07889447 01	Currency Swap		D1	Currency		U11 . 06/27/2018	. 09/27/2030		2,763,810				41,370	133,770		316,482	(129,504)				33, 115		B023
SOUTHING GAS RETIONS Correspy Sup RL G9788HAT DI	Currency Swap		D1	Currency		J11 . 06/27/2018	. 09/27/2030		12.502.950				187 . 150	605. 151		1.431.704	(585.851)				149.807		B023
SOTIAL DIAS NETIONS Currency Stag CL Greeny Stag Currency Stag CL Greeny Stag Currency Stag Curr	, ,	SCOTLAND GAS NETWORKS		,	ROYAL BANK OF					. USD 4.195% /			,			, , ,							
Currency Sang P.C. G7889HA7 D1	Currency Swap		D1	Currency		J11 . 06/27/2018	. 09/27/2030		526 , 440				7,880	25,480		60,282	(24,667)				6,308		B023
SCIULAD OSS NETIONS Currency Stap PL GF8984477 Durrency Culval Currency Stap PL GF8984477 Durrency Stap PL GF898477 Durrency Stap PL GF898477 Durrency Stap PL GF898477 Durrency Stap PL GF898477 Durrency Stap PL GF898477 Durrency Stap PL GF898477 Durrency Stap PL GF898477 Durrency Stap PL GF898477 Durrency Stap PL GF898477 Durrency Stap PL GF898477 Durrency Stap PL GF898477 Durrency Stap	Currency Swap		D1	Currency		J11 . 06/27/2018	. 09/27/2030		526,440				7,880	25,480		60,282	(24,667)				6,308		B023
Currency Shap Foreign Liability Exhibit 7 Currency CANADA EST/PSJSSHIGCT/18BJ11 06/27/2018 09/27/2000 2,763,810 GSP 2-7/410 133,770 336,682 129,954 33,115 90/23 129,954 129				,									,										i
Currency Stap Foreign Liability Exhibit 7 Currency Stap PLC 68287/9A4 Display Currency Stap PLC 6828/9A2 Display Currency Stap PLC Currency Stap P	Currency Swap	PLC G7898#AA7	D1	Currency		J11 . 06/27/2018	. 09/27/2030		526 , 440				7,880	25,480		60,282	(24,667)				6,308		B023
Qurrency Stap P.C G82879AM Di	Currency Swap	Foreign Liability	Exhibit 7	Currency		. 06/27/2018	. 09/27/2030		2,763,810				41,370	133,770		316,482	(129,504)				33, 115		B023
SUIT-FINITIONS SUIT-FINITIONS DIT CULT PROPERTY CANADA EST P3.08H GC T3.08 DIT CULT PROPER																							i
Currency Stap PLC 68287#AM D1 Currency Stap PLC 68287#AM	Currency Swap		D1	Currency		J11 . 06/27/2018	. 09/27/2030		12,766,170				191,090	617,891		1,461,845	(598, 185)				152,961		B023
Currency Stap P.C G82874A4 DI Currency CAMADA E571P3USRHIGC71XBU11 06/27/2018 09/27/2030 394,830 (G8P 2.74s) 5,910 1,9110 45,212 (18,501) 4,731 8023 1,8501 1,850	Currency Swap		D1	Currency	CANADA ES71P3U3RH1GC71XE	J11 . 06/27/2018	. 09/27/2030		394,830				5,910	19, 110		45,212	(18,501)				4,731		B023
Currency Size P.C. Currency Size P.C. CoasaPfaba. Di			D4	•		00 (07 (0040	00 (07 (0000		004 000				5.040	40 440		45.040	(40 504)				4 704	, J	DOOD.
Currency Stap PLC G82878AA4 D1 Currency CANDA ES7/P3USRHIGC71XBU11 06/27/2030 39,830 (GBP 2,74%) 5,910 19,110 45,212 (18,501) 4,731 8023	Currency Swap		וע	currency		. 06/2//2018	. 09/2//2030		394,830				5,910	19, 110		45,212	(18,501)				4,/31		8023
Currency Swap LTD G66556AB2 D1 Currency CAMDA ES7 P3USRH GC7 XBU11 10/11/2018 01/10/2031 1,984,050 (GBP 2.97%) 30,824 1.05,450 2.29,737 (95,152) 2.4,861 8023 1.05,450 2.29,737 (95,152) 2.4,861 8023 1.05,450 2.29,737 (95,152) 2.4,861 8023 1.05,450 2.29,737 (95,152) 2.4,861 8023 1.05,450 2.29,737 (95,152) 2.4,861 8023 1.05,450 2.29,737 (95,152) 2.4,861 8023 1.05,450 2.29,737 (95,152) 2.4,861 8023 1.05,450 2.29,737 (95,152) 2.4,861 8023 1.05,450 2.29,737 (95,152) 2.4,861 8023 1.05,450 2.29,737 (95,152) 2.4,861 8023 1.05,450 2.29,737 (95,152) 2.4,87 1.0,117 2.0,117	Currency Swap	PLC G8287#AA4	D1	Currency	CANADA ES71P3U3RH1GC71XE	U11 . 06/27/2018	. 09/27/2030		394,830	(GBP 2.74%)			5,910	19, 110		45,212	(18,501)				4,731		B023
NORTHERN GAS NETWORKS LTD G66556AB2 LTD	Currency Swan		n1	Currency		10/11/2019	01/10/2021		1 094 050				20 824	105 450		220 727	(05.152)				24.261	, J	BU33
NORTH-ERN GAS NETIIORKS LTD G66559AB2 LT	our rency swap		D1	our rency		. 10/11/2010	. 0 1/ 10/ 2031		1,304,030				30,024	100,400		209,101	(33, 132)				24,301		0023
Currency Sirap LTD G66559AB2 D1 Currency CANADA ES7IP3U3RHIGC71XBU11 10/11/2018 01/10/2031 13,227,000 (GBP 2.97%) USD 4.4% / Currency Sirap LTD G66559AB2 D1 Currency CANADA ES7IP3U3RHIGC71XBU11 10/11/2018 01/10/2031 USD 4.4% / Currency Sirap LTD G66559AB2 D1 Currency CANADA ES7IP3U3RHIGC71XBU11 USD	Currency Swap		D1	Currency		J11 . 10/11/2018	. 01/10/2031		1,322,700				20,549	70,300		159,825	(63,434)				16,240		B023
NORTH-ERN GAS NETWORKS LTD G66559AB2 Currency Swap LTD G66559AB2 NORTH-ERN GAS NETWORKS LTD G66559AB2 NORTH-ERN GAS NETWORKS LTD G66559AB2 NORTH-ERN GAS NETWORKS LTD G66559AB2 NORTH-ERN GAS NETWORKS LTD G66559AB2 NORTH-ERN GAS NETWORKS LTD G66559AB2 NORTH-ERN GAS NETWORKS LTD G66559AB2 NORTH-ERN GAS NETWORKS LTD G66559AB2 NORTH-ERN GAS NETWORKS NORTH-ERN GAS NE	Currency Swap		D1	Currency		10/11/2018	01/10/2031		13 227 000				205 493	703 001		1 598 245	(634-345)				162 403	, J	B023
NORTH-ERN GAS NETWORKS LTD G66559AB2 LTD G6659AB2 LTD G66559AB2 LTD G66559AB2 LTD G66559AB2 LTD	ourroney enup iiiiiii	NORTHERN GAS NETWORKS		0411011071111	ROYAL BANK OF					USD 4.4% /			·										
Currency Sirap LTD G66558AB2 D1 Currency CANADA ES7IP3U3RHIGC71XBU11 10/11/2018 01/10/2031 5,290,800 G6BP 2.97% USD 4.4% / US	Currency Swap		D1	Currency		U11 . 10/11/2018	. 01/10/2031		661,350				10,275	35, 150		79,912	(31,717)				8 , 120		B023
NORTHERN GAS NETWORKS LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G6656AB2 LTD G6656AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G6656AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G6656AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G66556AB2 LTD G6	Currency Swap		D1	Currency		U11 . 10/11/2018	. 01/10/2031	<u> </u>	5,290.800				82,197	281,200		639,298	(253,738)				64,961		B023
NORTHERN GAS NETWORKS LTD G665580AB2 D1 Currency NORTHERN GAS NETWORKS LTD G665580AB2 D1 Currency R0YAL BANK OF CANADA ES7 I P3U3RHI GC7 1 XBU11 .10/11/2018 .01/10/2031	, ,	NORTHERN GAS NETWORKS	L	,	ROYAL BANK OF					USD 4.4% /			,]						·	,)	
Currency Swap	Currency Swap		1 בען	Currency		J11 . 10/11/2018	. 01/10/2031	-	2,645,400				41,099	140,600		319,649	(126,869)				32,481		В023
NORTHERN GAS NETWORKS ROYAL BANK OFUSD 4.4% /	Currency Swap	LTD G6655@AB2	D1	Currency	CANADA ES71P3U3RH1GC71XB	U11 . 10/11/2018	. 01/10/2031		661,350	(GBP 2.97%)			10,275	35, 150		79,912	(31,717)				8 , 120		B023
																						, J	l
Currency Swap	Currency Swap		D1	Currency		U11 . 10/11/2018	. 01/10/2031		661,350				10,2/5	35, 150		/9,912	(31, /1/)				8, 120		B023
Currency Swap	Currency Swap	N8505#AA2	D1	Currency		J11 . 10/24/2018	. 01/24/2029		7,980,000	(EUR 1.61%)			215,408	731,500		893,085	86, 194				80,480		B023
TENET HOLDING BV ROYAL BANK OF USD 4.193% /			D4	•		40 (04 (0040	04 (04 (0000		F70, 000				45 000	50.050		00.700	0.457				5 740	, J	DOOD.
Currency Swap	currency Swap		ייייייי וע	currency		. 10/24/2018	. 01/24/2029		5/0,000				15,386	52,250		63,/92	ნ, 15/				5,749		BU23
Currency Swap	Currency Swap	N8505#AA2	D1	Currency	CANADA ES71P3U3RH1GC71XB	U11 . 10/24/2018	. 01/24/2029		1,710,000	(EUR 1.61%)			46, 159	156,750		191,375	18,470				17,246	,	B023
TENNET HOLDING BV	Currency Swan		n ₁	Currency		10/24/2010	01/2//2020		570 000				15 200	E0 0E0		62 702	6 1F7				5 7/0	, ,	R023
TENNET HOLDING BV ROYAL BANK OF . USD 4.193% /	ourrency swap		V1	out rency		. 10/24/2018	. 01/24/2029		370,000				10,000			03,192	0, 13/				•		5020
Currency Swap NB505FAA2 D1 Currency CANADA ES7/P3U3RHIGC71XBU11 1.0/24/2028 1.5,390,000 [EER 1.513 1.013 1.1,722,379 1.66,232 1.66,232 1.610,247 1.012 </td <td>Currency Swap</td> <td></td> <td>D1</td> <td>Currency</td> <td></td> <td>J11 . 10/24/2018</td> <td>. 01/24/2029</td> <td> </td> <td> 15,390,000</td> <td></td> <td></td> <td></td> <td>415,429</td> <td> 1,410,749</td> <td></td> <td> 1,722,379</td> <td>166,232</td> <td></td> <td></td> <td></td> <td>155,212</td> <td></td> <td>B023</td>	Currency Swap		D1	Currency		J11 . 10/24/2018	. 01/24/2029		15,390,000				415,429	1,410,749		1,722,379	166,232				155,212		B023
TENNET HOLDING BV	Currency Swap		D1	Currency		U11 . 10/24/2018	. 01/24/2029		3.990.000				107.704	365 . 750	l	446 .543	43,097				40.240	l	B023

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

					Showing all	Options, (Caps, Floo	rs, Collars,	Swaps an	d Forwards	Open as of	f Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												i !
										Prior												1
	Description of Item(s)								Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hadaa
	Hedged,								Price.	of Un-	Cost of Un-						Total	Current	Adjustment			Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterpart		or	of	Notional	Received	(Received)		Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated TENNET HOLDING BV	Identifier	(a)	or Central Clearinghous ROYAL BANK OF	e Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap	N8505#AA2	D1	Currency	CANADA ES71P3U3RHIGC	1XBU11 . 10/24/2018	. 01/24/2029		1,710,000	.USD 4.193% / (EUR 1.61%)			46 , 159	156,750		191,375	18,470				17,246		B023
	TENNET HOLDING BV			ROYAL BANK OF					.USD 4.193% /													
Currency Swap	N8505#AA2	D1	Currency	CANADA ES71P3U3RHIGC	1XBU11 . 10/24/2018	. 01/24/2029		570,000	(EUR 1.61%)			15,386	52,250		63,792	6, 157				5,749		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC	1XBU11 . 10/31/2018	. 01/31/2029		5,615,280	USD 4.5% / (GBP 2.87%)			92.368	104,720		435.525	(239,020)				56,765		B023
ourrandy onup	DERWENT LONDON PLC		,	ROYAL BANK OF					USD 4.5% /											•		
Currency Swap	G2730#AF9	D1	Currency	CANADA ES71P3U3RHIGC	1XBU11 . 10/31/2018	. 01/31/2029		510,480	(GBP 2.87%)			8,397	9,520		39,593	(21,729)				5, 160		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC	1XBU11 . 10/31/2018	. 01/31/2029		893 340	USD 4.5% / (GBP 2.87%)			14.695	16,660		69,288	(38,026)				9,031		B023
our oney emap	DERWENT LONDON PLC	J	our ronoy	ROYAL BANK OF	1,10,01,2010				USD 4.5% /							(00,020)						0020
Currency Swap	G2730#AF9	D1	Currency	CANADA ES71P3U3RH1GC	1XBU11 . 10/31/2018	. 01/31/2029		510,480	(GBP 2.87%)			8,397	9,520		39,593	(21,729)				5, 160		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHIGC	1XBU11 . 10/31/2018	. 01/31/2029		10 209 600	USD 4.5% / (GBP 2.87%)			167,942	190,401		791,864	(434,581)				103,209		B023
carroney enap	DERWENT LONDON PLC		00.10.00,11111	ROYAL BANK OF					USD 4.5% /			·										
Currency Swap	G2730#AF9	D1	Currency	CANADA ES7 I P3U3RHIGC	1XBU11 . 10/31/2018	. 01/31/2029		2,807,640	(GBP 2.87%) USD 4.5% /			46, 184	52,360		217,763	(119,510)				28,382		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC	1XBU11 . 10/31/2018	. 01/31/2029		893,340	USD 4.5% / (GBP 2.87%)			14.695	16,660		69.288	(38,026)				9.031		B023
	DERWENT LONDON PLC		,	ROYAL BANK OF					USD 4.5% /			,										
Currency Swap	G2730#AF9	D1	Currency	CANADA ES71P3U3RHIGC	1XBU11 . 10/31/2018	. 01/31/2029		382,860	(GBP 2.87%)			6,298	7, 140		29,695	(16,297)				3,870		B023
	HOWARD DE WALDEN ESTATES LIMITED			ROYAL BANK OF					USD 4.5575% /													1
Currency Swap	G4622#AN9	D1	Currency	CANADA ES71P3U3RH1GC	1XBU11 . 11/16/2018	. 01/09/2034		1,606,250				25,631	40,750		211,017	(128,425)				24, 134		B023
	HOWARD DE WALDEN			DOVAL DANK OF					UOD 4 EEZEW /													1
Currency Swap	ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC	1XBU11 . 11/16/2018	. 01/09/2034		321,250	USD 4.5575% / (GBP 3.01%)			5. 126	8 150		42,203	(25,685)				4,827		B023
our oney emap	HOWARD DE WALDEN	J	our ronoy		1,710,2010	. 0 1/ 00/ 2004		021,200								(20,000)				4,027		0020
	ESTATES LIMITED	D4		ROYAL BANK OF	44 (40 (0040	04 (00 (0004		4 007 500	USD 4.5575% /			00 757	40,000		050 000	(454,440)				00.004		D000
Currency Swap	G4622#AN9 HOWARD DE WALDEN	DI	Currency	CANADA ES71P3U3RHIGC	1XBU11 . 11/16/2018	. 01/09/2034		1,927,500	(GBP 3.01%)			30,757	48,900		253,220	(154,110)				28,961		B023
	ESTATES LIMITED			ROYAL BANK OF					USD 4.5575% /													i !
Currency Swap	G4622#AN9	D1	Currency	CANADA ES71P3U3RH1GC	1XBU11 . 11/16/2018	. 01/09/2034		321,250	(GBP 3.01%)			5, 126	8 , 150		42,203	(25,685)				4,827		B023
	HOWARD DE WALDEN ESTATES LIMITED			ROYAL BANK OF					USD 4.65% /													i !
Currency Swap	G4622#AS8	D1	Currency	CANADA ES71P3U3RH1GC	1XBU11 . 11/16/2018	. 11/14/2034		7,388,750				117,467	187,451		1,031,651	(643, 137)				116, 104		B023
	HOWARD DE WALDEN			DOVAL DANK OF					1100 4.05%													1
Currency Swap	ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC	1XBU11 . 11/16/2018	. 11/14/2034		321 250	USD 4.65% / (GBP 3.11%)		[5. 107	8 . 150		44,854	(27,963)			[5,048		B023
	HOWARD DE WALDEN															(2.,000)						
Currency Cues	ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC	1XBU11 . 11/16/2018	. 11/14/2034		963,750	USD 4.65% / (GBP 3.11%)			15.322	24 . 450		134,563	(83,887)				15. 144		B023
Currency Swap	HOWARD DE WALDEN	νι	currency	CANADA ES71P303RFIGU	11/10/2018	. 11/14/2034		903,750	(GBP 3.11%)			13,322	24,450		134,303	(83,887)				13, 144		BU23
	ESTATES LIMITED			ROYAL BANK OF					USD 4.65% /													1
Currency Swap	G4622#AS8 HOWARD DE WALDEN	D1	Currency	CANADA ES71P3U3RH1GC	1XBU11 . 11/16/2018	. 11/14/2034		321,250	(GBP 3.11%)			5, 107			44,854	(27,963)				5,048		B023
	ESTATES LIMITED			ROYAL BANK OF					USD 4.65% /													1
Currency Swap	G4622#AS8	D1	Currency	CANADA ES71P3U3RH1GC	1XBU11 . 11/16/2018	. 11/14/2034		8,995,000	(GBP 3.11%)			143,003	228,201		1,255,923	(782,950)				141,344		B023
	HOWARD DE WALDEN ESTATES LIMITED			ROYAL BANK OF					USD 4.65% /													1
Currency Swap	G4622#AS8	D1	Currency	CANADA ES71P3U3RH1GC	1XBU11 . 11/16/2018	. 11/14/2034		1.285.000	(GBP 3.11%)			20.429	32.600		179.418	(111.850)				20 , 192		B023
	SONEPAR SA			ROYAL BANK OF					.USD 3.897% /					"		. , , , ,	"		[
Currency Swap	F8568@AF6SONEPAR SA	D1	Currency	CANADA ES7 I P3U3RHIGCT	1XBU11 . 04/17/2019	. 06/14/2029		1,130,600	(EUR 1.5%) .USD 3.897% /		-	28,213	95,100		112,281	18,020				11,931		B023
Currency Swap	F8568@AF6	D1	Currency	CANADA ES71P3U3RHIGC	1XBU11 . 04/17/2019	. 06/14/2029		4,522,400				112,850	380,400		449, 122	72,081				47,726		B023
	SONEPAR SA		l. '	ROYAL BANK OF	4VPI144				.USD 3.897% /													l
Currency Swap	F8568@AF6CRODA INTERNATIONAL	1ע	Currency	CANADA ES71P3U3RHIGCT	1XBU11 . 04/17/2019	. 06/14/2029		1,130,600	(EUR 1.5%) USD 3.6225% /			28,213	95,100		112,281	18,020				11,931		B023
Currency Swap	PLC 227047B@5	D1	Currency	CANADA ES71P3U3RHIGC	1XBU11 . 05/16/2019	. 06/06/2027		1,600,500	(GBP 2.46%)			18,795	35,000		79,736	(19,694)				12,475		B023

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December 3	1 of Current Year
Onowing an Options	, Caps, i louis	Collais, Swaps and Folwards Open as of December 3	I OI Cullelle leal

					Showing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	f Decembe	er 31 of Cu	irrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	5	Refer-	and at
December	Generation	Exhibit	Risk(s)	Exchange, Counterpart		or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0 - 1 -	E-1-1/-I	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghous	e Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D4	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC7	1XBU11 . 05/16/2019	. 06/06/2027		7 600 400	USD 3.6225% / (GBP 2.46%)			90,216	168,001		382,732	(94,533)				59,880		B023
ourrency swap	CRODA INTERNATIONAL	υι	our rency	ROYAL BANK OF	1,007 10720 19	. 00/00/2021		1,002,400	USD 3.6225% /				100,001			(34,300)						0020
Currency Swap	PLC 227047B@5	D1	Currency	CANADA ES7 I P3U3RH I GC7	1XBU11 . 05/16/2019	. 06/06/2027		2.240.700	(GBP 2.46%)			26.313	49,000		111.630	(27,572)				17 . 465		B023
, , , , ,	CRODA INTERNATIONAL		,	ROYAL BANK OF					USD 3.6225% /						,	, , , ,				, ,		
Currency Swap	PLC 227047B@5	D1	Currency	CANADA ES71P3U3RHIGC7	1XBU11 . 05/16/2019	. 06/06/2027		320, 100				3,759	7,000		15,947	(3,939)				2,495		B023
	CRODA INTERNATIONAL			ROYAL BANK OF					USD 3.6225% /													
Currency Swap	PLC 227047B@5	טו	Currency	CANADA ES71P3U3RHIGC7	1XBU11 . 05/16/2019	. 06/06/2027		960,300	(GBP 2.46%)			11,277	21,000		47,842	(11,817)				7,485		B023
	BRUSSELS AIRPORT COMPANY NV B1401#AC1			20041 2004 25		1							I]						
Currency C	COMPAINT INV BI401#ACT	D4	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC7	1XBU11 . 05/22/2019	. 06/05/2034		781.200	.USD 3.771% / (EUR 1.64%)			17.352	56.350		74.004	(4.598)				11.996		pnoo
Currency Swap	BRUSSELS AIRPORT	DI	currency	CANADA ES/1P303RFIGU/	1,05/22/2019	. 06/05/2034		/81,200	(EUR 1.04%)			17 ,352	30, 330			(4,598)				11,990		BU23
	COMPANY NV B1401#AC1			ROYAL BANK OF					.USD 3.771% /													
Currency Swap	COMMITTEE IN BITTOTING	D1	Currency	CANADA ES71P3U3RH1GC7	1XBU11 . 05/22/2019	. 06/05/2034		3 682 800	(EUR 1.64%)			81.803	265.650		348.876	(21,678)				56,555		R023
ourrency orap	BRUSSELS AIRPORT	D1	our renoy	CANADA EO/11 GOGIII I GO	1,00/22/2010	. 00/03/2004		0,002,000	(LOIT 1.04/0)				200,000			(21,070)						0020
	COMPANY NV B1401#AC1			ROYAL BANK OF					.USD 3.771% /													
Currency Swap		D1	Currency	CANADA ES7 I P3U3RH I GC7	1XBU11 . 05/22/2019	. 06/05/2034		1,004,400				22.310	72.450		95 . 148	(5.912)				15.424		B023
,	BRUSSELS AIRPORT		,					.,,,,,,,	(==:::,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			, , , , , , , , , , , , , , , , , , , ,						
	COMPANY NV B1401#AC1			ROYAL BANK OF					.USD 3.771% /													
Currency Swap		D1	Currency	CANADA ES71P3U3RH1GC7	1XBU11 . 05/22/2019	. 06/05/2034		892,800	(EUR 1.64%)			19,831	64,400		84,576	(5,255)				13,710		B023
, ,	BRUSSELS AIRPORT		,																			
	COMPANY NV B1401#AC1			ROYAL BANK OF					.USD 3.771% /													
Currency Swap		D1	Currency	CANADA ES71P3U3RHIGC7	1XBU11 . 05/22/2019	. 06/05/2034		558,000	(EUR 1.64%)			12,394			52,860	(3,285)				8,569		B023
	BRUSSELS AIRPORT																					
	COMPANY NV B1401#AC1			ROYAL BANK OF					.USD 3.771% /													
Currency Swap		D1	Currency	CANADA ES71P3U3RH1GC7	1XBU11 . 05/22/2019	. 06/05/2034		111,600	(EUR 1.64%)			2,479			10,572	(657)				1,714		B023
	BRUSSELS AIRPORT COMPANY NV B1401#ADS																					
	COMPANY NV B 140 I#ADS	1.		ROYAL BANK OF					.USD 4.126% /						.=							
Currency Swap	BRUSSELS AIRPORT	ν1	Currency	CANADA ES71P3U3RHIGC7	1XBU11 . 05/22/2019	. 02/20/2040		1,785,600	(EUR 2.14%)			37,008	128,800		173, 120	(37,651)				34,748		B023
	COMPANY NV B1401#ADS			DOVAL DAME OF		1			UPD 4 100° /				1									
Currency Swap	COM ANT NV DINOTHADS	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC7	1XBU11 . 05/22/2019	. 02/20/2040		0 016 400	.USD 4.126% / (EUR 2.14%)			182.727	635.950		854.782	(185,901)				171,569		BU33
ourrency swap	BRUSSELS AIRPORT	νι	out rency	ONINDA ES/173USKFIIGU/	10011 . 00/22/2019	. 02/20/2040		0,010,400	(LUN 2.14%)			102,727	030,950		004,782	(100,901)				1/1,309		
	COMPANY NV B1401#ADS	ol .		ROYAL BANK OF		1			.USD 4.126% /				I]						
Currency Swap		D1	Currency	CANADA ES71P3U3RHIGC7	1XBU11 . 05/22/2019	. 02/20/2040	L	2 343 600	(EUR 2.14%)			48.573	169.050		227 , 221	(49,417)	<u> </u>	l		45.607		B023
	BRUSSELS AIRPORT			25000#####				2,010,000	2/						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
	COMPANY NV B1401#ADS			ROYAL BANK OF		1			.USD 4.126% /				1									
Currency Swap		D1	Currency	CANADA ES71P3U3RH1GC7	1XBU11 . 05/22/2019	. 02/20/2040		2, 120, 400	(EUR 2.14%)			43,947	152,950		205,581	(44,710)				41,263		B023
	BRUSSELS AIRPORT		'			1			ĺ							1						
	COMPANY NV B1401#ADS	1		ROYAL BANK OF		1			. USD 4.126% /				1									
Currency Swap		D1	Currency	CANADA ES71P3U3RH1GC7	1XBU11 . 05/22/2019	. 02/20/2040		1,339,200	(EUR 2.14%)			27,756	96,600		129,840	(28,238)				26,061		B023
	MCCAIN FINANCE			20041 2004 25		1			1100 0 4511 1				I]						
0	(CANADA) LTD.	D4	0	ROYAL BANK OF	10/17/0010	07/17/0004		00 010 011	USD 3.13% /			(10 157)	1 007 500		(504 070)	1 047 040				244 600		DOOO
Currency Swap	C5793#AP8 MCCAIN FINANCE	ייי וע	Currency	CANADA ES71P3U3RHIGC7	1XBU11 . 10/17/2019	. 07/17/2034		22,310,211	(CAD 3.42%)			(18, 157)	1,937,523		(561,270)	1,847,849				344,690		B023
	(CANADA) LTD.			ROYAL BANK OF		1			USD 3.13% /				I]						
Currency Swap	C5793#AP8	D1	Currency	CANADA ES71P3U3RH1GC7	1XBU11 . 10/17/2019	. 07/17/2034	L	1,066,017	(CAD 3.42%)			(868)	92,578	l	(26,818)	88,293				16,470		B023
, s.up	MCCAIN FINANCE			25.11 5531111001				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,]			(550)	1		(25,510)							
	(CANADA) LTD.			ROYAL BANK OF					USD 3.13% /				1									
Currency Swap	C5793#AP8	D1	Currency	CANADA ES71P3U3RH1GC7	1XBU11 . 10/17/2019	. 07/17/2034		533,008	(CAD 3.42%)			(434)	46,289		(13,409)	44, 147				8,235		B023
	MCCAIN FINANCE			20041 2004 25		1			uon				1									
0	(CANADA) LTD.	D4	0	ROYAL BANK OF	4VD1144 40 (47 (00 40	07/17/0001		0 400 051	USD 3.13% /			(0.000)	077 701		(00.455)	004 070				40, 400		DOOO
Currency Swap	C5793#AP8	VI	Currency	CANADA ES71P3U3RH1GC7	1XBU11 . 10/17/2019	. 07/17/2034		3, 198, 051	(CAD 3.42%)			(2,603)	277,734		(80,455)	264,879	l			49,409		B023

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

				Sh	nowing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	f Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	MCCAIN FINANCE (CANADA) LTD.			ROYAL BANK OF					USD 3.13% /													
Currency Swap	(CANADA) LTD.	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 10/17/2019	. 07/17/2034		1.066.017	(CAD 3.42%)			(868)	92.578		(26.818)					16 . 470		B023
our tency onap	MCCAIN FINANCE	D1	our rency	CANADA EO/11 GOGIII1 GO/ IADO 11	. 10/ 1// 2013	. 077 177 2004		1,000,017	(OAD 0.42%)			(000)	,		(20,010)					10,470		0020
	(CANADA) LTD.			ROYAL BANK OF					USD 3.13% /													
Currency Swap	C5793#AP8	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 10/17/2019	. 07/17/2034		533,008	(CAD 3.42%)			(434)			(13,409)	44, 147				8,235		B023
	MCCAIN FINANCE																					
	(CANADA) LTD.	54		ROYAL BANK OF	10 (17 (00 10	07/47/0005			USD 3.17% /			(0.000)	007.040		/ 404 700	204 200				00.004		2000
Currency Swap	C5793#AQ6	ν1	Currency	CANADA ES71P3U3RHIGC71XBU11	. 10/17/2019	. 07/17/2035		3,883,347	(CAD 3.46%)			(3,066)	337, 248		(121,706)	321,639				63,061		B023
	(CANADA) LTD.			ROYAL BANK OF					USD 3.17% /													
Currency Swap	C5793#AQ6	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 10/17/2019	. 07/17/2035		35.406.990	(CAD 3.46%)			(27.952)	3.074.908		(1,109,677)	2,932,593				574.967		B023
	MCCAIN FINANCE		,						(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
	(CANADA) LTD.			ROYAL BANK OF					USD 3.17% /													
Currency Swap	C5793#AQ6	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 10/17/2019	. 07/17/2035		1,522,881	(CAD 3.46%)			(1,202)	132 , 254		(47,728)	126, 133				24,730		B023
	MCCAIN FINANCE																					
	(CANADA) LTD.	54		ROYAL BANK OF	10 (17 (00 10	07/47/0005		704 444	USD 3.17% /			(004)			/00 004					40.005		2000
Currency Swap	C5793#AQ6	וט	Currency	CANADA ES71P3U3RHIGC71XBU11	. 10/17/2019	. 07/17/2035		761,441	(CAD 3.46%)			(601)	66 , 127		(23,864)	63,067	•••••	•••••		12,365		B023
	(CANADA) LTD.			ROYAL BANK OF					USD 3.17% /													
Currency Swap	C5793#AQ6	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 10/17/2019	. 07/17/2035		6.929.110	(CAD 3.46%)			(5.470)	601.756	l	(217, 163)	573.905				112,520		B023
	MCCAIN FINANCE		,					, , , ,	,											, ,		
	(CANADA) LTD.			ROYAL BANK OF					USD 3.17% /													
Currency Swap	C5793#AQ6	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 10/17/2019	. 07/17/2035		1,522,881	(CAD 3.46%)			(1,202)	132,254		(47,728)	126, 133				24,730		B023
	MCCAIN FINANCE			POVIL PURE OF					1100 0 4711 /													
Currency Swap	(CANADA) LTD. C5793#A06	D4	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	. 10/17/2019	. 07/17/2035			USD 3.17% / (CAD 3.46%)			(601)			(23.864)	63.067				12,365		B023
ourrency swap	C3793#AQ0	V1	cui i ency	ROYAL BANK OF	. 10/ 1//2019	. 07/17/2000		/01,441	USD 2.95% /			(001)			(23,004)					12,303		DU23
Currency Swap	Foreign Liability	Exhibit 7	Currency	CANADA ES7 I P3U3RHI GC7 1 XBU11	. 10/28/2021	. 11/08/2041		1.458.000	(CAD 3.536%)			(2.496)	206 . 436	l	(10.454)	113.520				29,939		B023
, , , , ,	DP WORLD CANADA		,										1							.,		
	INVESTMENT INC			ROYAL BANK OF					USD 2.95% /													
Currency Swap	23344XA*5	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 10/28/2021	. 11/08/2041		10,692,000	(CAD 3.536%)			(18,301)	1,513,861		(76,662)	832,478				219,549		B023
	DP WORLD CANADA INVESTMENT INC			DOVAL DANK OF					UOD 0.05% /													
Currency Swap	23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	. 10/28/2021	. 11/08/2041		2 107 000	USD 2.95% / (CAD 3.536%)			(3,743)	309,653		(15,681)	170,280				44,908		B023
our tency onap	DP WORLD CANADA	D1	our rency	CANADA EO/11 GOGIII1 GO/ IADO 11	. 10/20/2021	. 11/00/2041		2, 107,000	(OAD 0.300%)			(0,740)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(15,001)	170,200						0020
	INVESTMENT INC			ROYAL BANK OF					USD 2.95% /		1		1									
Currency Swap	23344XA*5	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 10/28/2021	. 11/08/2041		1,458,000	(CAD 3.536%)			(2,496)	206, 436		(10,454)	113,520				29,939		B023
	DP WORLD CANADA			DOVE DAVE OF							1		1									
Currency Cues	INVESTMENT INC 23344XA*5	D4	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10 /20 /2021	. 11/08/2041		7 100 500	USD 2.95% / (CAD 3.536%)		1	(10.070)	1 014 075		(51,399)	558 . 139				147 . 198		B023
Currency Swap	DP WORLD CANADA	νι	Currency	CANADA ES/IPSUSHTIGC/IXBUII	. 10/28/2021	. 11/08/2041		/, 108,500	(UND 3.330%)		-	(12,270)	1,014,975		(51,399)		•			147 , 198		DU23
	INVESTMENT INC			ROYAL BANK OF					USD 2.95% /		1		1									
Currency Swap	23344XA*5	D1	Currency	CANADA ES7 I P3U3RHI GC7 1 XBU11	. 10/28/2021	. 11/08/2041		1,458,000			[[(2,496)	206,436		(10,454)	113,520				29,939		B023
. ,,	DP WORLD CANADA		. ,					, - ,	,]	. ,,	1		, ,,,,,,,					.,,,,,,		
	INVESTMENT INC			ROYAL BANK OF					USD 2.95% /													
Currency Swap	23344XA*5	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 10/28/2021	. 11/08/2041			(CAD 3.536%)			(1,248)	103,218		(5,227)	56,760				14,969		B023
	DP WORLD CANADA INVESTMENT INC			ROYAL BANK OF					USD 2.95% /		1		1									
Currency Swap	23344XA*5	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 10/28/2021	. 11/08/2041		729,000	(CAD 3.536%)		1	(1,248)	103,218		(5,227)	56.760				14,969		B023
oaono, onup	OILERS ENTERTAINMENT			Editi dodili dol Madili	. 10, 20, 2021				(5.5 0.000%)					l	(0,221)					14,000		
	GROUP CANADA			ROYAL BANK OF					.USD 4.045% /				1									
Currency Swap	C6802@AA0	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 02/11/2022	. 06/30/2051		4,605,853	(CAD 4.56%)			(5,285)	543,466		(237,615)	366,004				118,578		B023
	OILERS ENTERTAINMENT				1				l		1		1									
0	GROUP CANADA	D4	0	ROYAL BANK OF	00/11/0000	00 (00 (0054		E07 050	.USD 4.045% /		1	(047)	60 404		(07 700)	40 700				40.004		DOOO
Currency Swap	C6802@AA0	וע	Currency	CANADA ES7 I P3U3RH I GC7 1 X BU11	. 02/11/2022	. 06/30/2051		537,350	(CAD 4.56%)			(617)	63,404		(27,722)	42,700				13,834		B023

				Sh	owing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
	Description									Prior	0											
	Description								Chuilea	Year(s)	Current										C== 4:4	Hadaa
	of Item(s) Hedged,								Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-						Total	Current	Adjustment		Credit	Hedge Effectivenes
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	OILERS ENTERTAINMENT		\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	, and the second					/							,						(-7
	GROUP CANADA			ROYAL BANK OF					.USD 4.045% /													
Currency Swap	C6802@AA0 OILERS ENTERTAINMENT	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 02/11/2022	. 06/30/2051		24, 180, 731	(CAD 4.56%)			(27,746)) 2,853,198		(1,247,478)	1,921,522				622,534		B023
	GROUP CANADA			ROYAL BANK OF					.USD 4.045% /													
Currency Swap	C6802@AA0	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 02/11/2022	. 06/30/2051		1,535,284	(CAD 4.56%)			(1.762))181, 155		(79,205)	122,001				39,526		B023
,	OILERS ENTERTAINMENT								(0.2				,		(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,						
	GROUP CANADA			ROYAL BANK OF					.USD 4.045% /													
Currency Swap	C6802@AA0	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 02/11/2022	. 06/30/2051		1,535,284	(CAD 4.56%)			(1,762))181, 155		(79,205)	122,001				39,526		B023
	OILERS ENTERTAINMENT GROUP CANADA			ROYAL BANK OF					.USD 4.045% /													
Currency Swap	C6802@AA0	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 02/11/2022	. 06/30/2051		537,350				(617)			(27,722)	42,700				13,834		B023
carroney onap	OILERS ENTERTAINMENT		04.10.10,1111	2577 3567 7757	. 52, 11, 2522	. 00, 00, 200 .			(0.15 1.00%)				,		(2,,,22,							5020
	GROUP CANADA			ROYAL BANK OF					.USD 4.045% /													
Currency Swap	C6802@AA0	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 02/11/2022	. 06/30/2051		1,535,284	(CAD 4.56%)			(1,762)) 181 , 155		(79,205)	122,001				39,526		B023
	OILERS ENTERTAINMENT GROUP CANADA			ROYAL BANK OF					.USD 4.045% /													
Currency Swap	C6802@AA0	D1	Currency	CANADA ES71P3U3RH1GC71XBU11	. 02/11/2022	. 06/30/2051		537 , 350				(617))63,404		(27,722)	42,700				13,834		B023
ourrency orap	0000ZeAA0	D1	our rency	ROYAL BANK OF	. 02/11/2022	. 00/00/2031		307 ,000	. CAD 4.21045%			(017)	,		(21,122)	42,700				10,004		5020
Currency Swap	Foreign Liability	Exhibit 7	. Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 06/26/2023	. 06/30/2026		304,367,676	/ SOFR			(3,053,838)	(26,242,242)		(26,597,136)	(25,271,922)	45,317			1,861,309		B020
	SH EURO FINANCE LP			ROYAL BANK OF					.USD 5.421% /													
Currency Swap	G7738@AF2	D1	Currency	CANADA ES7 I P3U3RH I GC7 1 XBU11	. 07/31/2024	. 08/15/2031		27, 100,000	(EUR 3.93%)			729,317	1,212,499		464,519	1,212,499				348,755		B023
	ERAC UK FINANCE LIMITED G3107*AD			NATWEST MARKETS PLC					USD 4.0025% /													
Currency Swap	LIMITED GOTOT AD	n ₁	Currency	RR3QW1CWW1PCS8A4S074	. 12/04/2014	. 02/03/2027		3,917,500				49.078	786,500		828,547	16,677				28,339		B023
ourrency orap	ERAC UK FINANCE	D1	our rency	THIOQHIOHIII COOK40074	. 12/04/2014	. 02/00/2021		,317,300	(dbi 0.404/ii)			40,070	700,000							20,000		5020
	LIMITED G3107*AD	1		NATWEST MARKETS PLC					USD 4.0025% /													
Currency Swap		D1	Currency	RR3QWICWWIPCS8A4S074	. 12/04/2014	. 02/03/2027		27,422,500	(GBP 3.434%)			343,549	5,505,502		5,799,832	116,742				198,371		B023
	2DWT								.USD 4.705% /													
Currency Swap	G9101*AB8	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 10/10/2013	. 12/05/2033		7,970,000	(GBP 4.1%) .USD 4.705% /			113,786	1,708,000		2,021,158	(163,048)				119, 112		B023
Currency Swap	G9101*AB8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	. 10/10/2013	. 12/05/2033		7,970,000				113,786	1,708,000		2,021,158	(163,048)				119, 112		B023
ourroney onup	2DWT	D1	our choy	COULTE GENERALE GENERALEM AND TO GAT	. 10, 10, 2010	. 12/00/2000		7,070,000	.USD 4.705% /			110,700	1,700,000			(100,040)						5020
Currency Swap	G9101*AB8	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 10/10/2013	. 12/05/2033		1,594,000				22,757	341,600		404,232	(32,610)				23,823		B023
	2DWT	54		COOLETE CENEDALE CORNEG LDVD (2077002) 144	40 (40 (00 40	40 /05 /0000		4 504 000	.USD 4.705% /			00 757	044 000		404 000	(00.010)				00.000		D000
Currency Swap	G9101*AB8	וע	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	. 10/10/2013	. 12/05/2033		1,594,000	(GBP 4.1%) USD 4.5525% /			22,757	341,600		404,232	(32,610)				23,823		B023
Currency Swap	LIMITED Q7794#AFO .	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 06/11/2014	. 08/14/2029		1.501 920	(AUD 6.28%)			4.902	511,280	l	442.981	101, 119			L	16,145		B023
, onap	QPH FINANCE CO PTY								USD 4.5525% /						,							-
Currency Swap	LIMITED Q7794#AF0 .	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 06/11/2014	. 08/14/2029		8,260,560	(AUD 6.28%)			26,960	2,812,038		2,436,396	556 , 157				88,795		B023
	QPH FINANCE CO PTY			and letter of letter in a complete in the comp	00 (11 (05 : :	00/44/0555		F00	USD 4.5525% /				404		400							
Currency Swap	LIMITED Q7794#AFO . QPH FINANCE CO PTY	וע	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	. 06/11/2014	. 08/14/2029		563,220	(AUD 6.28%) USD 4.5525% /			1,838	191,730		166,118	37,920				6,054		B023
Currency Swap	LIMITED Q7794#AFO .	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	. 06/11/2014	. 08/14/2029		281, 610	(AUD 6.28%)			919	95,865	l	83,059	18,960			L	3,027		B023
, onap	QPH FINANCE CO PTY			The state of the s	55, 11, 2514	, , 2320			USD 4.5525% /													
Currency Swap	LIMITED Q7794#AFO .	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	. 06/11/2014	. 08/14/2029		4,599,630	(AUD 6.28%)			15,012	1,565,794		1,356,630	309,678				49,443		B023
	YORKSHIRE WATER																					1
Currency Swan	SERVICES BRADFORD G9851*AA2	n ₁	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 09/30/2014	. 10/30/2029		6 644 400	.USD 3.996% / (GBP 3.54%)			77,790	1,509,620		1,595,796	26,304				73,035		B023
Currency Swap	U9001"AAZ	וע	Currency	SUCTETE SEINERALE UZHINESTBAP4HUTD8PU4T	. 09/30/2014	. 10/30/2029		0,044,460	(GBP 3.54%) .USD 3.996% /				1,509,620		1,595,796	∠0,304						DU23
Currency Swap	Foreign Liability	Exhibit 7	. Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 09/30/2014	. 10/30/2029		14,909,520	(GBP 3.54%)			174,554	3,387,441	 	3,580,810	59,023				163,884		B023
1 ' '	YORKSHIRE WATER														1	1						I
	SERVICES BRADFORD				00 (02 (22)	40 /02 /222			.USD 3.996% /			,										
Currency Swap	G9851*AA2	11)1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	. 09/30/2014	. 10/30/2029	1	39 218 520	(GBP 3.54%)	1	1 1	459.153	8 . 910 . 442	1	9.419.088			ı	1	431.086	1	B023

Showing all Ontions	Cane Floore	Collare Swane and	HEARWards Onon as	of December 31 of Current Year
Showing all Oblions	. Cabs. Floors	s. Collais. Swabs and	i Forwards Open as i	of December 31 of Current fear

					Sho	owing all (Options, (Caps, Floo	rs, Collars,	Swaps an	d Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative											1
	Description										Prior Year(s)	Current										i
	of Item(s)									Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-					Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of District	Firebrea.	0	Total	Maturity	Number	Nietienel	Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	Detected	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)		e, Counterparty Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received)	(Received) Paid	Year Income	Carrying Value	Code Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Description	YORKSHIRE WATER	identifier	(α)	or ochirar	Olcamignousc	Date	Lxpiration	Contracts	Amount	(i did)	i did	i aid	moonic	Value	Oodc Tall Value	(Decrease)	D./A.O.V.	Acciction	item	Схрозитс	Littly	(5)
	SERVICES BRADFORD									.USD 3.996% /												i
Currency Swap	G9851*AA2 YORKSHIRE WATER	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 09/30/2014	. 10/30/2029		3,241,200	(GBP 3.54%)			37,947	736,400	778,437	12,831				35,627		B023
	SERVICES BRADFORD									.USD 3.996% /												i l
Currency Swap	G9851*AA2	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 09/30/2014	. 10/30/2029		5,023,860	(GBP 3.54%)			58,817	1, 141, 420	1,206,577	19,888				55,222		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 03/17/2015	. 06/27/2027		491 306	.USD 3.863% / (AUD 4.876%)			(1,804	91,999	80,579	48,637				3,875		B023
our oney emap	HALLETT HILL NO 2 PTY	01	our rondy							.USD 3.863% /												
Currency Swap	LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 03/17/2015	. 06/27/2027		10,956,118	(AUD 4.876%)			(40,220	2,051,573	1,796,912	1,084,603				86,402		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE	. 02RNE8 BXP4R0TD8PU41	. 03/17/2015	. 06/27/2027			.USD 3.863% / (AUD 4.876%)			(1,804	91,999	80,579	48.637		<u> </u>		3,875		B023
, ,	HALLETT HILL NO 2 PTY								·	.USD 3.863% /					·							
Currency Swap	LTD Q4436#AB0 HALLETT HILL NO 2 PTY	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 03/17/2015	. 06/27/2027		3,979,576	(AUD 4.876%) .USD 3.863% /			(14,609	745, 190	652,690	393,959			-	31,384		B023
Currency Swap	LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE	. 02RNE8 BXP4R0TD8PU41	. 03/17/2015	. 06/27/2027		982.611	(AUD 4.876%)			(3.607	183.998	161.158	97.274				7 .749		B023
	COMPAGNIE DES LEVURES		,						, , , , , , , , , , , , , , , , , , , ,				(*,	, , , , , , , , , , , , , , , , , , , ,	,	, , , , , , , , , , , , , , , , , , , ,						1
0	LESAFFRE SA F2000#AE6	D4	0	COCLETE CENEDALE	. 02RNE8 IBXP4R0TD8PU41	00/10/0010	. 09/27/2033		1 000 100	USD 4.17% / (EUR 1.96%)			30.006	100 000	200 270	10.040				40 450		B023
Currency Swap	COMPAGNIE DES LEVURES	νι	Currency	SUCTETE GENERALE	. UZHNEO IBAP4KU IDOPU4 I	. 03/16/2018	. 09/2//2033		1,228,100	(EUR 1.90%)			30,006	192,600	208,379	13,942				18 , 159		BU23
	LESAFFRE SA									USD 4.17% /												i l
Currency Swap	F2000#AE6	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 03/16/2018	. 09/27/2033		17, 193, 400	(EUR 1.96%)			420,086	2,696,399	2,917,308	195, 183				254,224		B023
	COMPAGNIE DES LEVURES LESAFFRE SA									USD 4.17% /												i l
Currency Swap	F2000#AE6	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 03/16/2018	. 09/27/2033		8,596,700	(EUR 1.96%)			210,043	1,348,200	1,458,654	97,591				127,112		B023
	COMPAGNIE DES LEVURES LESAFFRE SA									USD 4.17% /												i l
Currency Swap	F2000#AE6	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 03/16/2018	. 09/27/2033		2.456.200	USD 4.17% / (EUR 1.96%)			60.012	385.200	416.758	27.883				36,318		B023
, , , , ,	PEEL PORT PP FINANCE		, ,						, . ,					,								1
	UNLIMITED G6970*AM8	D4		OOOLETE OFNEDULE	OODNEO LDVD 4DOTDODI I44	00 (00 (0040	00 (47 (0000		4 044 700	. USD 4.435% /			04.000	444 070	005 007	(440,000)				40.000		D000
Currency Swap	PEEL PORT PP FINANCE	יייי וע	Currency	SUCTETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 08/08/2018	. 09/17/2028		4,244,790	(GBP 2.92%)			64,002	111,870	325,987	(146,288))			40,908		B023
	UNLIMITED G6970*AM8									. USD 4.435% /												i l
Currency Swap	DESI DODE	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 08/08/2018	. 09/17/2028		24,825,590	(GBP 2.92%)			374,316	654,272	1,906,528	(855,560))		-	239,251		B023
	PEEL PORT PP FINANCE UNLIMITED G6970*AM8									110D 4 405%												i l
Currency Swap	S.L. IIII I LO GOSTO AIIIO	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 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
, , , , , , , , , , , , , , , , , , , ,	PEEL PORT PP FINANCE		,			.,,,										, 100)						1
	UNLIMITED G6970*AM8	D.4		OOOLETE OFNEDALE	CODMEC LEVE ADOTTOCS 1444	00 (00 (00 10	00 (47 (0000		44 440 070	. USD 4.435% /			470 040	004 744	070 170	(004 500)				440.000		Door.
Currency Swap	PEEL PORT PP FINANCE	ייייי וע	Currency	SUCTETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 08/08/2018	. 09/17/2028		11,448,0/0	(GBP 2.92%)			172,612	301,711	879, 176	(394,533))			110,328		B023
	UNLIMITED G6970*AM8									. USD 4.435% /												1
Currency Swap	DEEL DOOT TO TOWN	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 08/08/2018	. 09/17/2028		4,887,940	(GBP 2.92%)			73,700	128,820	375,379	(168,452))		-	47, 106		B023
	PEEL PORT PP FINANCE UNLIMITED G6970*AM8									. USD 4.435% /												1
Currency Swap	C.L. IIII I LO GOOTO AIIIO	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 08/08/2018	. 09/17/2028		643 . 150	(GBP 2.92%)			9,697	16,950	49,392	(22, 165)				6 , 198		B023
, , , , , , , , , , , , , , , , , , , ,	PEEL PORT PP FINANCE		,				,		1.1,100					,		(==, :00)				,		
	UNLIMITED G6970*AN6	D.4		OCCUPATE OFFICE	CODMEC LEVE ADOTTOCS 1444	00 (00 (00 10	00/47/0000		0.050.000	USD 4.4325% /			00.000	F4 040	457 070	(70.707)				40.004		Door.
Currency Swap	PEEL PORT PP FINANCE	ייייי וע	Currency	SUCTETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 08/08/2018	. 09/1//2028		2,058,080	(GBP 2.92%)			30,980	54,240	157 ,879	(70,707))			19,834		B023
	UNLIMITED G6970*AN6									USD 4.4325% /	-											Í
Currency Swap		D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 08/08/2018	. 09/17/2028		12,348,480	(GBP 2.92%)			185,880	325,441	947 , 272	(424,242))			119,005		B023
	PEEL PORT PP FINANCE UNLIMITED G6970*AN6									USD 4.4325% /												í l
Currency Swap	5.121m1125 00570 ANO	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 08/08/2018	. 09/17/2028		385 . 890	(GBP 2.92%)			5,809	10, 170	29,602	(13,258)			[3,719		B023

					Show	ving all C	Options, C	Caps, Floo	rs, Collars,	Swaps and	l Forwards	Open as c	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative											l
	Description										Prior Year(s)	Current										l
	of Item(s)									Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or		discounted		Book/		Unrealiz		Year's	to Carrying		of	at Inception
	Income	Schedule/	of	F		T	Maturity	Number	Matteral	Index	Premium	Premium	Current	Adjusted		Valuatio		(Amorti-	Value of	Detection	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Coulor Central Clear		Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair V	Increase (Decrease		zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Description	PEEL PORT PP FINANCE	identifier	(α)	or ochtrar olcar	mgnouse	Date	LAPITATION	Contracts	Amount	(i aia)	i aid	i aiu	moonic	Value	Oodc Tail V	liuc (Decreus	C) B./A.O.V.	Accidion	item	LAPOSUIC	Littly	(5)
	UNLIMITED G6970*AN6									USD 4.4325% /												i
Currency Swap	DEEL DOOT DO ELIVADO	D1	Currency	SOCIETE GENERALE 02RNE	E81BXP4R0TD8PU41 . 0	08/08/2018	. 09/17/2028		5,659,720	(GBP 2.92%)			85 , 195	149, 160	43	, 166 (194,	144)			54,544		B023
	PEEL PORT PP FINANCE UNLIMITED G6970*AN6									USD 4.4325% /												i
Currency Swap	0121111125 00010 1110	D1	Currency	SOCIETE GENERALE 02RNE	E81BXP4R0TD8PU41 . 0	08/08/2018	. 09/17/2028		2,443,970	(GBP 2.92%)			36,789	64,410	18	, 481(83,	965)			23,553		B023
	PEEL PORT PP FINANCE																					ł
0 0	UNLIMITED G6970*AN6	D4		OCCUPIE OF MEDIUS CODINE	EO LOVO ADOTTO DO LA A	00 (00 (0040	00 (47 (0000		005 000	USD 4.4325% /			F 000	40, 470	l .		250)			0.740		B000
Currency Swap	AMETEK INC	וע	Currency	SOCIETE GENERALE 02RNE	E81BXP4HU1D8PU41 . C	08/08/2018	. 09/17/2028		385,890	(GBP 2.92%) .USD 4.375% /			5,809	10, 170),602(13,	258)			3,719		B023
Currency Swap	031100N*7	D1	Currency	SOCIETE GENERALE O2RNE	E81BXP4R0TD8PU41 . 1	11/28/2018	. 12/13/2027		4,513,200	(EUR 1.71%)			124,978	371,200	4	3,62589,	797			38,763		B023
	AMETEK INC	24		AND LETTE OF LEDIL E. AND LE	EO LOVO ADOTTO ODILA	11 (00 (00 10	40 /40 /0007		0.050.000	.USD 4.375% /			20, 400	405 000						40.004		
Currency Swap	031100N*7	וע	Currency	SOCIETE GENERALE 02RNE	E81BXP4H01D8PU41 .1	11/28/2018	. 12/13/2027		2,256,600	(EUR 1.71%) .USD 4.375% /			62,489	185,600	2	,81244,	399			19,381		B023
Currency Swap	031100N*7	D1	Currency	SOCIETE GENERALE 02RNE	E81BXP4R0TD8PU41 . 1	11/28/2018	. 12/13/2027		5,641,500	(EUR 1.71%)			156,223	464,000	5	1,531112,	247			48,454		B023
	SOUTH EAST WATER																					i
0 0	LIMITED G8279@AB4	D4		SOCIETE GENERALE 02RNE	EO LOVO ADOTTO DO LA A	00 (00 (0040	. 09/16/2042		7 040 500	USD 4.67% / (GBP 3.22%)			109.818	355,300	1,50	5,463 (958,	-04)			152,460		B023
Currency Swap	SOUTH EAST WATER	ייי וע	Currency	SOUTETE GENERALE UZHNE	E81BXP4HU1D8PU41 . C	02/20/2019	. 09/ 10/2042			(GBP 3.22%)			109,818	355,300	1,30	0,403 (938,	084)			152,400		BU23
	LIMITED G8279@AB4									USD 4.67% /												l
Currency Swap		D1	Currency	SOCIETE GENERALE 02RNE	E81BXP4R0TD8PU41 . 0	02/26/2019	. 09/16/2042		36,876,000	(GBP 3.22%)			559,075	1,808,802	8,07	1,446(4,880,	065)			776, 162		B023
	SOUTH EAST WATER LIMITED G82790AB4									1100 4 0777 /												i
Currency Swap	LIMITED G02/9@AD4	D1	Currency	SOCIETE GENERALE 02RNE	FRIRXPAROTORPIA1 (02/26/2019	. 09/16/2042		13 828 500	USD 4.67% / (GBP 3.22%)			209.653	678.301	3.02	5,792(1,830,	124)			291.061		B023
ourroney emap	SOUTH EAST WATER	D1	out ronoy	OUTETE GENERALE GETTAL	LOTENI HIOTEOFOT OTT	02/20/2010	. 00/ 10/ 2042		10,020,000	(dbi U.LEN)				0/0,001		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	524)					
	LIMITED G8279@AB4									USD 4.67% /												l
Currency Swap	SOUTH EAST WATER	D1	Currency	SOCIETE GENERALE 02RNE	E81BXP4R0TD8PU41 . 0	02/26/2019	. 09/16/2042		1,975,500	(GBP 3.22%)			29,950	96,900	4	2,399 (261,	432)			41,580		B023
	LIMITED G8279@AB4									USD 4.67% /												i
Currency Swap		D1	Currency	SOCIETE GENERALE 02RNE	E81BXP4R0TD8PU41 . 0	02/26/2019	. 09/16/2042		15, 145, 500	(GBP 3.22%)			229,620	742,901	3,3	5,058(2,004,	312)			318,781		B023
	SOUTH EAST WATER		,																			l
	LIMITED G8279@AB4	0.4		OCCUPATE OFFICIAL E CODE	EO LOVO ADOTTO DO LA A	00 (00 (0040	00 (40 (00 40		4 075 500	USD 4.67% /			00.050	00.000			400)			44 500		B000
Currency Swap	MIRVAC GROUP FINANCE	וע	Currency	SOCIETE GENERALE 02RNE	E81BXP4HU1D8PU41 . C	02/26/2019	. 09/16/2042		1,975,500	(GBP 3.22%) .USD 4.205% /			29,950	96,900	4	2,399 (261,	132)			41,580		B023
Currency Swap	LIMITED Q6235#AW2 .	D1	Currency	SOCIETE GENERALE O2RNE	E81BXP4R0TD8PU41 . 0	03/12/2019	. 09/18/2032		708,300	(AUD 4.19%)			2,618	89, 150		3,37231,	715			9,840		B023
0	MIRVAC GROUP FINANCE	D4	0	COOLETE CENEDALE CODNE	EO LOVO ADOTTO DO LA 4	00/40/0040	00/10/0000		4 000 050	.USD 4.205% /			47 000	E70 474		000	150			60,000		Door
Currency Swap	LIMITED Q6235#AW2 . MIRVAC GROUP FINANCE	וען	Currency	SOCIETE GENERALE 02RNE	E018A74HU1U87U41 . (03/12/2019	. 09/18/2032		4,603,950	(AUD 4.19%) .USD 4.205% /			17,020	579,474	60	5,919206,	100		ļ	63,962		B023
Currency Swap	LIMITED Q6235#AW2 .	D1	Currency	SOCIETE GENERALE O2RNE	E81BXP4R0TD8PU41 . 0	03/12/2019	. 09/18/2032		1,345,770	(AUD 4.19%)			4,975	169,385	17	,40760,	259		ļ	18,697		B023
0	MIRVAC GROUP FINANCE	D4	0	COOLETE CENEDALE COOKE	EO LO VOADOTOODIA4	00/40/0040	00/40/0000		054 450	.USD 4.205% /			4 000	44 575			250		1	4 000		DOOD
Currency Swap	LIMITED Q6235#AW2 . MIRVAC GROUP FINANCE	וע	Currency	SOCIETE GENERALE 02RNE	E81BXP4HU1D8PU41 . C	03/12/2019	. 09/18/2032		354 , 150	(AUD 4.19%) .USD 4.205% /			1,309	44,575		5,68615,	358			4,920		B023
Currency Swap	LIMITED Q6235#AW2 .	D1	Currency	SOCIETE GENERALE O2RNE	E81BXP4R0TD8PU41 . 0	03/12/2019	. 09/18/2032		141,660	(AUD 4.19%)			524	17,830		3,674 6,	343			1,968		B023
0	NORTHERN GAS NETWORKS	D4	0	COOLETE CENERALE COOLE	EO IDVDADOTDODIAA	05 /00 /00 40	00/00/0000		0 500 000	USD 4.0225% /			00 440	07.000		000 (010	200)		[40 400		Doog
Currency Swap	LTD G6655@ACO NORTHERN GAS NETWORKS	וען	Currency	SOCIETE GENERALE 02RNE	E018XP4HU1D8PU41 .(05/22/2019	. 06/26/2039		2,532,000	(GBP 2.71%) USD 4.0225% /			33, 143	27,200	36	5,866 (246,	528)		ļ	48 , 196		B023
Currency Swap	LTD G6655@AC0	D1	Currency	SOCIETE GENERALE 02RNE	E81BXP4R0TD8PU41 . 0	05/22/2019	. 06/26/2039		12,660,000	(GBP 2.71%)			165,713	136,001	1,8	1,332(1,234,	139)		ļ	240,982		B023
0	NORTHERN GAS NETWORKS	D4	0			05 /00 /00 40	00/00/0000		0 405 000	USD 4.0225% /			44 400	04.000		. 500	505)		[00 040		DOOD
Currency Swap	LTD G6655@ACO NORTHERN GAS NETWORKS	D1	Currency	SOCIETE GENERALE 02RNE	E018XP4HU1D8PU41 .(05/22/2019	. 06/26/2039		ა, 165,000	(GBP 2.71%) USD 4.0225% /			41,428	34,000	4	3,583 (308,	030)		ļ	60,246		B023
Currency Swap	LTD G6655@AC0	D1	Currency	SOCIETE GENERALE O2RNE	E81BXP4R0TD8PU41 . 0	05/22/2019	. 06/26/2039		3, 165,000	(GBP 2.71%)			41,428	34,000	4	3,583 (308,	535)		ļ	60,246		B023
0	NORTHERN GAS NETWORKS	D4	0	COOLETE CENERALE COOLE	EO IDVDADOTDODIAA	05 /00 /00 40	00/00/0000		4 000 000	USD 4.0225% /			04.053	00 400		150 (105	101)		[00 447		DOOD
Currency Swap	LTD G6655@ACO PEEL PORTS PP FINANCE	וען	Currency	SOCIETE GENERALE 02RNE	E018XP4HU1D8PU41 .(05/22/2019	. 06/26/2039		1,899,000	(GBP 2.71%) USD 3.7225% /			24,857	20,400	2	5, 150 (185,	121)		ļ	36, 147		B023
Currency Swap	LIMITED G6970*AP1 .	D1	Currency	SOCIETE GENERALE 02RNE	E81BXP4R0TD8PU41 . 0	05/23/2019	. 01/16/2030		3.789.000	(GBP 2.54%)				31.800	22	,007 (102,	508)	L	L	42.559		B023

					Sh	nowing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	f Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative											1	1
	Description										Prior Year(s)	Current										1	1
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/ Exhibit	of Disk(s)	Evolungo (Countarnarty	Trade	Maturity	Number of	Notional	Index	Premium (Passived)	Premium (Passived)	Current Year	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detential	Refer-	and at
Description	Generation or Replicated	Identifier	Risk(s) (a)		Counterparty Clearinghouse	Date	or Expiration	Contracts	Amount	Received (Paid)	(Received) Paid	(Received) Paid	Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Becomption	PEEL PORTS PP FINANCE	identino	(α)	or contrar c	near right acc	Date	Ехричион	Contracto	7 tiriodire	USD 3.7225% /	i uiu	i did	moome	Value	Oodo	T dil Valdo	(Beerease)	D.17 (.O.V.	71001011011	itom	Ехрооціо	Litaty	(5)
Currency Swap	LIMITED G6970*AP1.	D1	Currency	SOCIETE GENERALE (02RNE81BXP4R0TD8PU41	. 05/23/2019	. 01/16/2030		19,450,200	(GBP 2.54%)			227,335	163,241		1, 129, 372	(526,208)				218,470		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1.	D1	Currency	SOCIETE GENERALE (02RNER I RXP4R0TD8PI I41	. 05/23/2019	. 01/16/2030		5 304 600	USD 3.7225% / (GBP 2.54%)			62.001	44,520		308,010	(143,511)				59,583	1 1	B023
ourrone) enup	PEEL PORTS PP FINANCE		00.10.00,11111							USD 3.7225% /			,	,020									
Currency Swap	LIMITED G6970*AP1 .	D1	Currency	SOCIETE GENERALE (02RNE81BXP4R0TD8PU41	. 05/23/2019	. 01/16/2030		757,800	(GBP 2.54%)			8,857	6,360		44,001	(20,502)				8,512		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1.	D1	Currency	SOCIETE GENERALE (02RNE8 I BXP4R0TD8PU41	. 05/23/2019	. 01/16/2030		2,273,400	USD 3.7225% / (GBP 2.54%)			26.572	19.080		132,004	(61,505)				25,535		B023
, ,	PEEL PORTS PP FINANCE		,							USD 3.7225% /			, ,								-		
Currency Swap	LIMITED G6970*AP1. SYDNEY AIRPORT FINANCE	D1	Currency	SOCIETE GENERALE (02RNE81BXP4R0TD8PU41	. 05/23/2019	. 01/16/2030		126,300	(GBP 2.54%) .USD 3.195% /			1,476	1,060		7,334	(3,417)				1,419		B023
Currency Swap	COMPANY 87124VE*6 .	D1	Currency	SOCIETE GENERALE (02RNE81BXP4R0TD8PU41	. 02/12/2020	. 06/16/2040		539,680	(AUD 3.195% /			304	44,360		53,871	50,560				10,613	l	B023
1	SYDNEY AIRPORT FINANCE									.USD 3.195% /												1	1
Currency Swap	COMPANY 87124VE*6 . SYDNEY AIRPORT FINANCE	D1	Currency	SOCIETE GENERALE (02RNE81BXP4R0TD8PU41	. 02/12/2020	. 06/16/2040		876,980	(AUD 3.28%) .USD 3.195% /			494	72,085		87,541	82, 159				17,246		B023
Currency Swap	COMPANY 87124VE*6 .	D1	Currency	SOCIETE GENERALE (02RNE81BXP4R0TD8PU41	. 02/12/2020	. 06/16/2040		4,587,280	(AUD 3.28%)			2,582	377,059		457,908	429,757				90,209		B023
	SYDNEY AIRPORT FINANCE			0001575 051/501/5		00 (40 (0000	00/10/0010		0.705.000	.USD 3.195% /			4 553	207.044		070 004	050 440				54.004	1	l
Currency Swap	COMPANY 87124VE*6 . SYDNEY AIRPORT FINANCE	וטו	Currency	SOCIETE GENERALE (02RNE81BXP4R01D8P041	. 02/12/2020	. 06/16/2040		2,765,860	(AUD 3.28%) .USD 3.195% /			1,557	227,344		276,091	259, 118	• • • • • • • • • • • • • • • • • • • •			54,391		B023
Currency Swap	COMPANY 87124VE*6 .	D1	Currency	SOCIETE GENERALE (02RNE81BXP4R0TD8PU41	. 02/12/2020	. 06/16/2040		404,760	(AUD 3.28%)			228	33,270		40 , 404	37,920				7,960		B023
0	Facility Continues	Fubility 7	0	COCLETE CENERALE	CODNEO I DVD ADOTDODI IA 4	00/40/0000	. 06/16/2040		202.380	.USD 3.195% / (AUD 3.28%)			114	40.005		20.202	18.960				0.000	1	B023
Currency Swap	Foreign Liability SYDNEY AIRPORT FINANCE	Exhibit 7	Currency	SOCIETE GENERALE (UZHNE8 I BXP4HU I D8PU4 I	. 02/12/2020	. 06/16/2040		202,380	(AUD 3.28%) .USD 3.195% /			114	16,635		20,202	18,960				3,980		B023
Currency Swap	COMPANY 87124VE*6 .	D1	Currency	SOCIETE GENERALE (02RNE81BXP4R0TD8PU41	. 02/12/2020	. 06/16/2040		1,281,740	(AUD 3.28%)			721	105,355		127 , 945	120,079				25,205		B023
Currency Cues	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6.	D4	Currency	SOCIETE GENERALE (OODNEO I DVDADOTDODI IA 1	. 02/12/2020	. 06/16/2040		202,380	.USD 3.195% / (AUD 3.28%)			114			20,202	18,960				3,980	1	B023
Currency Swap	SYDNEY AIRPORT FINANCE	DI	Currency	SUCTETE GENERALE (UZNINEO I DAF4NU I DOFU4 I	. 02/ 12/ 2020	. 00/ 10/2040		202,300	.USD 3.195% /			114	10,033		20,202	10,900				3,900		B023
Currency Swap	COMPANY 87124VE*6 .	D1	Currency	SOCIETE GENERALE (02RNE81BXP4R0TD8PU41	. 02/12/2020	. 06/16/2040		404,760	(AUD 3.28%)			228	33,270		40,404	37,920				7,960		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6.	D1	Currency	SOCIETE GENERALE (OORNER LRYPAROTORPI W.1	. 02/12/2020	. 06/16/2040		202 380	.USD 3.195% / (AUD 3.28%)			114	16 . 635		20.202	18.960				3.980	1	B023
our ency onap	SEGRO PLC		our renoy	OUTLIE GENERALE V	OZIINEO IBAI HIO IBOI OHI	. 02/ 12/ 2020			,	USD 3.0765% /											-,-		
Currency Swap	G7996#AJ9	D1	Currency	SOCIETE GENERALE (02RNE81BXP4R0TD8PU41	. 07/17/2020	. 12/17/2040		3,711,500	(EUR 1.83%) USD 3.0765% /			51,255	346 , 125		127 , 172	224,738				74, 166		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE (02RNE8 I BXP4R0TD8PU41	. 07/17/2020	. 12/17/2040		29.977.500				413.980	2,795,624		1.027.158	1,815,190				599.036	اا	B023
, ,	SEGRO PLC		,						-,-,-	USD 3.0765% /			-,-									1	1
Currency Swap	G7996#AJ9 SEGRO PLC	1ט	Currency	SOCIETE GENERALE (U2HNE8 I BXP4R0TD8PU41	. 07/17/2020	. 12/17/2040		3,711,500	(EUR 1.83%) USD 3.0765% /			51,255	346 , 125		127 , 172	224,738				74, 166		B023
Currency Swap	G7996#AJ9	D1	Currency	SOCIETE GENERALE (02RNE8 I BXP4R0TD8PU41	. 07/17/2020	. 12/17/2040		1,427,500	(EUR 1.83%)			19,713	133 , 125		48,912	86,438				28,526	l	B023
	SEGRO PLC G7996#AJ9	54		OCCUPATE OFFICER S	CODNEC LEVE ADOTECTIVA	07 (47 (0000	40 (47 (00 10		44 400 000	USD 3.0765% /			457 707	4 005 000		004 000	004 504				000 001		B000
Currency Swap	G/996#AJ9 SEGRO PLC	וטו	Currency	SOCIETE GENERALE (02RNE81BXP4R01D8P041	. 07/17/2020	. 12/17/2040		11,420,000	(EUR 1.83%) USD 3.0765% /			157,707	1,065,000		391,298	691,501	• • • • • • • • • • • • • • • • • • • •			228,204		B023
Currency Swap	G7996#AJ9	D1	Currency	SOCIETE GENERALE (02RNE81BXP4R0TD8PU41	. 07/17/2020	. 12/17/2040		2,284,000	(EUR 1.83%)			31,541	213,000		78,260	138,300				45,641		B023
Currency Swan	SEGRO PLC G7996#AJ9	D4	Currency	SOCIETE GENERALE (OODNEO I DVDADOTDODI IA 4	. 07/17/2020	. 12/17/2040		3,711,500	USD 3.0765% / (EUR 1.83%)			51,255	346 , 125		127 , 172	224,738				74, 166		B023
Currency Swap	G/990#AJ9	UI	Currency	SUCTETE GENERALE (UZHNE8 IBXP4HU I D8PU4 I	. 07/17/2020	. 12/1//2040		3,711,500	(EUR 1.83%) .CHF 0.125% /			31,233	340, 123		121 , 1/2	224,738						BU23
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE (02RNE81BXP4R0TD8PU41	. 09/02/2020	. 09/11/2029		395,604,396	(USD 1.395%)			(4,984,682)	1,636,984		49,066,978	(30,505,129)	15,266			4,287,624		B021
Currency Swap	VTG FINANCE SA L9619@AA7	n ₁	Currency	SOCIETE GENERALE (USBNES I BADADULUSDI IN 4	. 10/01/2020	. 10/29/2032		000 105	.USD 2.778% / (EUR 1.45%)			12.883	103,500		68.605	51,863				12,316	1 1	B023
our rency onap	VTG FINANCE SA		out i ciicy	OUTLIL GLINLINGE (OZINACO IDAT MINO IDOFUM I	. 10/01/2020	. 10/23/2002		000 , 120	.USD 2.778% /			12,000								•		5020
Currency Swap	L9619@AA7	D1	Currency	SOCIETE GENERALE (02RNE81BXP4R0TD8PU41	. 10/01/2020	. 10/29/2032		13,788,625	(EUR 1.45%)			201,826	1,621,499		1,074,819	812,514				192,953		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE (O2RNE8 RXP4ROTORPI И 1	. 10/01/2020	. 10/29/2032		586 . 750	.USD 2.778% / (EUR 1.45%)			8.588	69,000		45.737	34,575						B023
, ,	VTG FINANCE SA		,						, ,	.USD 2.778% /			, ,								*		
Currency Swap	L9619@AA7	D1	Currency	SOCIETE GENERALE (02RNE8 I BXP4R0TD8PU41	. 10/01/2020	. 10/29/2032		4, 107, 250	(EUR 1.45%)			60,118	483,000		320 , 159	242,025				57,475		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE (02RNE8 BXP4R0TD8PU41	. 10/01/2020	. 10/29/2032		880 , 125	.USD 2.778% / (EUR 1.45%)			12,883	103,500		68,605	51,863				12,316	l	B023
	VTG FINANCE SA		,							.USD 2.778% /													
Currency Swap	L9619@AA7	D1	Currency	SOCIETE GENERALE (02RNE81BXP4R0TD8PU41	. 10/01/2020	. 10/29/2032		293,375	(EUR 1.45%)			4,294	34,500		22,868	17,288				4, 105	ı	B023

					Sho	owing all (Options, (Caps, Flooi	s, Collars,	Swaps	and Forwards	Open as o	of December	er 31 of Cu	ırrent Ye	ear							
1	2	3	4		5	6	7	8	9	10		12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												ı
											Prior												i
	Description									a	Year(s)	Current											
	of Item(s)									Strik		Year Initial						T-4-1	0	A -11		Credit	Hedge
	Hedged,		T (a)				Data of			Price		Cost of Un-		Deels/			l loss alimed	Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate Inde		discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Evchange	e, Counterparty	Trade	or	of	Notional	Receiv			Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid		Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
2000111011	VTG FINANCE SA	1001101101	(4)	0. 00	o rounning rouse	Duto		oonii dolo	7 11110 01110	.USD 2.7				7 4.40	0000	run vuluo	(200.0000)	2.,, 0	7.00.00.01.			Linky	(2)
Currency Swap	L9619@AA7	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/01/2020	. 10/29/2032		293,375	(EUR 1.4	5%)		4,294	34,500		22,868	17,288				4, 105		B023
	VTG FINANCE SA	l								.USD 3.0													1
Currency Swap	. L9619@AB5	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/01/2020	. 10/29/2035		1,1/3,500	(EUR 1.7			18, 120	138,000		92,267	69, 150				19,312		B023
Currency Swap	. Foreign Liability	Exhibit 7	Currency	COLLETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/01/2020	. 10/29/2035		12,321,750	.USD 3.0 (EUR 1.7			190,262	1,448,999		968,803	726,076				202,775		B023
our rency orap	VTG FINANCE SA	LXIIIDIT 7	our rency	OUTLIE GENETIALE	. OZIINEOTDAI TIOTDOI OTT	. 10/01/2020	. 10/23/2003		12,021,700	.USD 3.0				1,440,333			120,010				202,113		1
Currency Swap	L9619@AB5	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/01/2020	. 10/29/2035	ļ l.	1,173,500	(EUR 1.7			18,120	138,000		92,267	69, 150			[19,312		B023
	VTG FINANCE SA	L.								.USD 3.0													l
Currency Swap	L9619@AB5 VTG FINANCE SA	1ט	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/01/2020	. 10/29/2035	-	880 , 125	(EUR 1.7 .USD 3.0			13,590	103,500		69,200	51,863			-	14,484		B023
Currency Swap	. L9619@AB5	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/01/2020	. 10/29/2035		293.375				4.530	34,500		23,067	17.288				4,828		B023
out folloy offap	VTG FINANCE SA		out i blioy	OUTLIE GENERALE	. OLIMEOTONI TITOTOOF 041	. 10/01/2020	. 10/20/2000		200,070	.USD 3.0						20,007			• • • • • • • • • • • • • • • • • • • •	[7,020		1
Currency Swap	L9619@AB5	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/01/2020	. 10/29/2035		4,694,000	(EUR 1.7			72,481	552,000		369,068	276,600				77,248		B023
	VTG FINANCE SA	l								.USD 3.0													
Currency Swap	. L9619@AB5	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/01/2020	. 10/29/2035		1,466,875	(EUR 1.7			22,650	172,500		115,334	86,438				24, 140		B023
Currency Swap	. Foreign Liability	Exhibit 7	Currency	SUCTETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/01/2020	. 10/29/2035		293,375	.USD 3.0 (EUR 1.7			4,530	34,500		23,067	17,288				4,828		B023
ourrency swap	VTG FINANCE SA	LXIIIDIT 7	our rency	SOUTETE GENERALE	. OZNINLOTDAT 4NOTDOFO4 I	. 10/01/2020	. 10/29/2000		250,075	.USD 3.0			4,550			23,007	17,200				4,020		0020
Currency Swap	L9619@AB5	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/01/2020	. 10/29/2035		293,375				4,530	34,500		23,067	17,288				4,828		B023
	LINAMAR CORPORATION									.USD 2.7													i
Currency Swap	. 53278LB@5	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/29/2020	. 01/31/2031		1,521,000				23,461	174,850		127,817	92,637				18,764		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/29/2020	. 01/31/2031		14,508,000	.USD 2.7 (EUR 1.3			223.780	1,667,799		1,219,174	883,611				178,979		B023
ourrency orap	LINAMAR CORPORATION	D1	our rency	OUTLIE GENETIALE	. OZIINEOTDAI TIOTDOI OTT	. 10/23/2020	. 01/01/2001		14,300,000	.USD 2.7			220,700	1,007,733		1,213,174	000,011						1
Currency Swap	. 53278LB@5	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/29/2020	. 01/31/2031		936,000	(EUR 1.3	7%)		14,437	107,600		78,656	57,007				11,547		B023
	LINAMAR CORPORATION	l								.USD 2.7													1
Currency Swap	. 53278LB@5	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/29/2020	. 01/31/2031		4,329,000	(EUR 1.3 .USD 2.7			66,773	497,650		363,786	263,658				53,405		B023
Currency Swap	. 53278LB@5	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/29/2020	. 01/31/2031		468,000				7,219	53,800		39.328	28,504				5,774		B023
our roney onup	LINAMAR CORPORATION	D1	our ronoy	OUTLIE GENERALE	. OZNIRZOTEMI TROTEGIOTI	. 10/20/2020	. 01/01/2001			.USD 2.7			,210										1
Currency Swap	. 53278LB@5	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/29/2020	. 01/31/2031		468,000				7,219	53,800		39,328	28,504				5,774		B023
1	BRUSSELS AIRPORT							[į į
	COMPANY NV B1401#AJ6	5		DOOLETE CENERAL -	OODNEO LDVD (DOTDOD) · · ·	44 /40 /000-	40 (00 (00 4	[700 5	.USD 4.6			44.0==	00.0		A4 4:=	2 45-						l noon
Currency Swap	BRUSSELS AIRPORT	ייייי וע	Currency	SUUTETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 11/13/2020	. 12/08/2040		/09,500	(EUR 2.9	4%)		14,373	88,200		84 , 145	6,483			·	14, 167		B023
	COMPANY NV B1401#AJ6	3						[.USD 4.6	66% /												İ
Currency Swap		D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 11/13/2020	. 12/08/2040	[11,588,500				234,763	1,440,600		1,374,367	105,885			[231,393	 	B023
,	BRUSSELS AIRPORT		,					Į Í	,	"]		. ,		,]			 I
	COMPANY NV B1401#AJ6	6						[.USD 4.6													İ
Currency Swap	DDI 10051 0 A LDDODT	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 11/13/2020	. 12/08/2040	ļ	1,300,750	(EUR 2.9	4%)		26,351	161,700		154,266	11,885			J	25,973		B023
	BRUSSELS ATRPORT COMPANY NV B1401#AJ6	,								unn :										1			į į
Currency Swap	OUNTAIN IN DIAUITAJO	, 1	Currency	SUCTETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 11/13/2020	. 12/08/2040	[700 500	.USD 4.6 (EUR 2.9			14.373	88.200		84 . 145	6.483				14.167		B023
our rency swap	BRUSSELS AIRPORT	ייע	out rency	SUUTETE GENERALE	. UZNINEO I DAFANU I DOPU4 I	. 11/10/2020	. 12/00/2040		/ 08,500	(LUN 2.9	40)		14,3/3	00,200		04, 140	0,483			·····	14, 107		DUZU
	COMPANY NV B1401#AJ6	3						[.USD 4.6	66% /												İ
Currency Swap		D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 11/13/2020	. 12/08/2040	[1,655,500				33,538	205,800		196,338	15, 127			[33,056		B023
	BRUSSELS AIRPORT																						ı
	COMPANY NV B1401#AJ6	6								.USD 4.6													1
Currency Swap		D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 11/13/2020	. 12/08/2040	-	1,064,250				21,560	132,300		126,217	9,724			-	21,250		B023
Currency Swap	. Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 11/13/2020	. 12/08/2040		354 750	.USD 4.6 (EUR 2.9			7.187	44 . 100		42.072	3,241				7,083		B023
ourrone, onap			out tolloy	SOUTH GENERALE	. 321112012/11101201041	. 11/ 10/ 2020	. 12,00,2070		007,730	.CHF 0.1			, , 10/							[·····			
Currency Swap	. Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 04/08/2021	. 07/23/2030		512, 129, 380				(10,198,461)	12,008,551		64,401,577	(40,257,858)	28 , 178	<u></u>	<u></u>	6,038,808		B021
				1-20-E-E SEMENTEL		. 0 ., 00/ EVE I	בטו בטטט		0, 120,000	, , , , , , , , ,	/		(10, 100, 101)			, 101,011	(10,201,000)				, 500, 500		

					Sho	wing all (Options, (Caps, Floo	rs, Collars,	, Swaps ar	nd Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year								
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												l
	Description										Prior Year(s)	Current											l
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation	Exhibit	Risk(s)	Exchange, Co		Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0-4- 5-		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated UK POWER NETWORKS	Identifier	(a)	or Central Clea	earingnouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	ir Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	SERVICES HOLDING									USD 3.6735%	/												l
Currency Swap	G9160@AC2	D1	Currency	SOCIETE GENERALE 02R	RNE8 I BXP4R0TD8PU41	. 05/06/2021	. 11/02/2041		8,334,600	(GBP 2.664%)			103,238	820,201		1,646,705	(555, 187)				171,059		B023
	UK POWER NETWORKS SERVICES HOLDING										,												1
	G9160@AC2	D1	Currency	SOCIETE GENERALE 02R	PRNER I RXP4R0T08PI I41	. 05/06/2021	. 11/02/2041		3 472 750	USD 3.6735% (GBP 2.664%)	/		43.016	341.750		686 , 127	(231,328)				71,275		B023
	UK POWER NETWORKS		04.10.10,1111	OUTETE GENERALE II GEN		. 00, 00, 202	, 02, 20		,,	(45) 2:00:0)						,	(201,020)						1
	SERVICES HOLDING		_							USD 3.6735%	/												l
Currency Swap	G9160@AC2UK POWER NETWORKS	D1	Currency	SOCIETE GENERALE 02R	RNE81BXP4R01D8PU41	. 05/06/2021	. 11/02/2041		66,676,800	(GBP 2.664%)			825,904	6,561,604	1	13, 173, 641	(4,441,493)				1,368,472		B023
	SERVICES HOLDING									USD 3.6735%	/												1
	G9160@AC2	D1	Currency	SOCIETE GENERALE 02R	PRNE8 I BXP4R0TD8PU41	. 05/06/2021	. 11/02/2041		4,861,850	(GBP 2.664%)			60,222	478,450		960,578	(323,859)				99,784		B023
	UK POWER NETWORKS SERVICES HOLDING									USD 3.6735%	,												1
	G9160@AC2	D1	Currency	SOCIETE GENERALE 02R	PRNE8 I BXP4R0TD8PU41	. 05/06/2021	. 11/02/2041		1.389.100	(GBP 2.664%)	′		17,206	136,700		274,451	(92,531)				28,510		B023
	UK POWER NETWORKS		,						.,,,,,,,,	(,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				(,,						1
	SERVICES HOLDING									USD 3.6735%	/												1
	G9160@AC2UK POWER NETWORKS	D1	Currency	SOCIETE GENERALE 02R	RNE81BXP4R01D8PU41	. 05/06/2021	. 11/02/2041		9,723,700	(GBP 2.664%)			120,444	956,901		1,921,156	(647,718)				199,569		B023
	SERVICES HOLDING									USD 3.6735%	/												1
	G9160@AC2	D1	Currency	SOCIETE GENERALE 02R	PRNE8 I BXP4R0TD8PU41	. 05/06/2021	. 11/02/2041		8,334,600	(GBP 2.664%)			103,238	820,201		1,646,705	(555, 187)				171,059		B023
	UK POWER NETWORKS SERVICES HOLDING									USD 3.6735%	,												i
	G9160@AC2	D1	Currency	SOCIETE GENERALE 02R	PRNE8 I BXP4R0TD8PU41	. 05/06/2021	. 11/02/2041		3.472.750	(GBP 2.664%)	′		43.016	341,750		686 , 127	(231,328)				71,275		B023
,	BREEDON HOLDINGS LTD		,							.USD 2.946%	/						(,						1
Currency Swap	G1320*AF1BREEDON HOLDINGS LTD	D1	Currency	SOCIETE GENERALE 02R	RNE8 I BXP4R0TD8PU41	. 06/23/2021	. 09/23/2031		598,350	(EUR 1.33%)	,		10,448	80,600		67,802	27, 172				7,762		B023
Currency Swap	G1320*AF1	D1	Currency	SOCIETE GENERALE 02R	PRNER I RXP4R0T08PI I41	. 06/23/2021	. 09/23/2031		5 983 500	. USD 2.946% (EUR 1.33%)	/		104,477	806,000		678,025	271,717				77,621		B023
our oney onup	BREEDON HOLDINGS LTD	D1	our rondy	OUTETE GENERALE GEN	THEOTEN HIGHER CTT	. 00/ 20/ 202 1				.USD 2.946%	/					070,020	2, 1, 7, 17				,021		1
Currency Swap	G1320*AF1	D1	Currency	SOCIETE GENERALE 02R	RNE8 I BXP4R0TD8PU41	. 06/23/2021	. 09/23/2031		3,590,100	(EUR 1.33%)			62,686	483,600		406,815	163,030				46,573		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	n ₁	Currency	SOCIETE GENERALE 02R	DNEO I DVDADATAODI IA 1	. 06/23/2021	. 09/23/2031		500 250	. USD 2.946% (EUR 1.33%)	/		10.448	80.600		67.802	27 . 172				7,762		B023
ourrelicy offap	FUTBOL CLUB BARCELONA		our rency	OUTLIL GLINLINALL UZN	JINEO IDAE MOU IDOE 04 I	. 00/ 20/ 202	. 03/20/2031			USD 3.6675%	/		10,440			01,002							0020
Currency Swap	E5444#AJ3	D1	Currency	SOCIETE GENERALE 02R	RNE8 I BXP4R0TD8PU41	. 08/04/2021	. 10/01/2031		1,963,384	(EUR 2.07%)			35, 137	245,672		207,761	90,693			[]	25,512		B023
Currency Cues	FUTBOL CLUB BARCELONA E5444#AJ3	n ₁	Currency	SOCIETE GENERALE 02R	DDNEO I DVDADOTDODI IA 4	. 08/04/2021	. 10/01/2031		10 700 005	USD 3.6675% (EUR 2.07%)	/		336.308	2,351,429		1.988.570	868.060				244 . 182		B023
Currency Swap	FUTBOL CLUB BARCELONA	וע	our rendy	SOUTETE GENERALE UZK	INICO I BAPANU I DOPUA I	. 00/04/2021	. 10/01/2031		18,792,383	USD 3.6675%	/		330,308	2,351,429		1,988,5/0	808,060				244, 182		DU23
Currency Swap	E5444#AJ3	D1	Currency	SOCIETE GENERALE 02R	RNE8 I BXP4R0TD8PU41	. 08/04/2021	. 10/01/2031		654,461	(EUR 2.07%)			11,712	81,891		69,254	30,231			 	8,504		B023
0	FUTBOL CLUB BARCELONA	D4	0	DOOLETE OFNERALE COR	DNEO I DVD ADCEDODIJA C	00 /04 /0004	10 /01 /0001		054 404	USD 3.6675%	/		44 740	04 004		00 05.	00.004				0.504		DOOD
	E5444#AJ3FUTBOL CLUB BARCELONA	וע	Currency	SOCIETE GENERALE 02R	HNE81BXP4HU1D8PU41	. 08/04/2021	. 10/01/2031		654,461	(EUR 2.07%) USD 3.6675%	/		11,712	81,891		69, 254	30,231				8,504		B023
	E5444#AJ3	D1	Currency	SOCIETE GENERALE 02R	RNE8 I BXP4R0TD8PU41	. 08/04/2021	. 10/01/2031		12,341,268	(EUR 2.07%)	′		220,859	1,544,222		1,305,927	570,070				160,358		B023
	FUTBOL CLUB BARCELONA	L.	,							USD 3.6675%	/												l
Currency Swap	E5444#AJ3FUTBOL CLUB BARCELONA	1ט	Currency	SOCIETE GENERALE 02R	PHNE81BXP4R0TD8PU41	. 08/04/2021	. 10/01/2031		2,617,845	(EUR 2.07%) USD 3.6675%	,		46,849	327,562		277,015	120,924				34,015		B023
Currency Swap	E5444#AJ3	D1	Currency	SOCIETE GENERALE 02R	RNE8 I BXP4R0TD8PU41	. 08/04/2021	. 10/01/2031		654,461	(EUR 2.07%)	′		11,712	81,891		69,254	30,231			[8,504		B023
, , , , , ,	MITIE TREASURY		,						. ,				l	1		,]	,		1
	MANAGEMENT LTD G6164#AG3	n ₁	Curren	SOCIETE GENERALE 02R	DNEO I DVDADOTDODIJA 4	. 10/29/2021	. 12/16/2032		1,376,500	USD 3.6965% (GBP 2.97%)	/		13,234	124, 100		172,690	/44 400				19,423		B023
Currency Swap	MITIE TREASURY	וע	Currency	OUCTETE GENERALE UZK	INICO I BAPANU I DOPUA I	. 10/29/2021	. 12/10/2032		1,3/6,500	(UDP 2.9/%)			13,234	124, 100		1/2,090	(11,428)			·····	19,423		DU23
	MANAGEMENT LTD									USD 3.6965%	/												ı
Currency Swap	G6164#AG3	D1	Currency	SOCIETE GENERALE 02R	PRNE8 I BXP4R0TD8PU41	. 10/29/2021	. 12/16/2032		11,012,000	(GBP 2.97%)			105,873	992,801		1,381,518	(91,423)				155,386		B023
	MITIE TREASURY MANAGEMENT LTD									USD 3.6965%	/												ı
	G6164#AG3	D1	Currency	SOCIETE GENERALE 02R	RNE8 I BXP4R0TD8PU41	. 10/29/2021	. 12/16/2032	l	8.947.250	(GBP 2.97%)	´ [l		806.651		1.122.484	(74.281)			L	126.251		B023

Chausing all Ontions	Cana Flaara	Callara Curana an	d Farwarda Onan aa	of December 31 of Current Year	
SHOWING All ODDIONS	. Cabs. Fibbis	. Cullais. Swabs all	u Forwarus Open as	of December 31 of Current Tear	

					Sh	owing all (Options, (Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as of	f Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												ı
	Decembrish										Prior	Cuma at											ı
	Description of Item(s)									Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation	Exhibit	Risk(s)	Exchange, C		Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0 - 1 -	E-i-M-line	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Cle	earinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	MANAGEMENT LTD									USD 3.6965% /													ı
Currency Swap	G6164#AG3	D1	Currency	SOCIETE GENERALE 02	2RNE81BXP4R0TD8PU41	. 10/29/2021	. 12/16/2032		2,064,750	(GBP 2.97%)			19,851	186, 150		259,035	(17,142)				29, 135		B023
	MITIE TREASURY MANAGEMENT LTD									USD 3.7975% /													
Currency Swap	G6164#AH1	D1	Currency	SOCIETE GENERALE 02	2RNE8 I BXP4R0TD8PU41	. 10/29/2021	. 12/16/2034	.	1,376,500				14.244	124, 100		192,380	(29,779)				21,726	l	B023
,	MITIE TREASURY		,			,,								,		,	(==,,					1	
	MANAGEMENT LTD			0001575 05150115		10 (00 (0001	10 (10 (0001		44 040 000	USD 3.7975% /			440.050	000 004		4 500 044	(000,005)				470 005		
Currency Swap	G6164#AH1	וט	Currency	SOCIETE GENERALE 02	2KNE81BXP4K01D8P041	. 10/29/2021	. 12/16/2034		11,012,000	(GBP 3%)			113,953	992,801		1,539,044	(238,235)				173,805		B023
	MANAGEMENT LTD									USD 3.7975% /													
Currency Swap	G6164#AH1	D1	Currency	SOCIETE GENERALE 02	2RNE81BXP4R0TD8PU41	. 10/29/2021	. 12/16/2034		8,947,250	(GBP 3%)			92,587	806,651		1,250,473	(193,566)				141,216		B023
	MITIE TREASURY MANAGEMENT LTD									USD 3.7975% /													ı
Currency Swap	G6164#AH1	D1	Currency	SOCIETE GENERALE 02	2RNE8 I BXP4R0TD8PU41	. 10/29/2021	. 12/16/2034	.	2,064,750				21,366	186, 150		288,571	(44,669)				32,588	l	B023
,	VIRIDOR ENERGY GROUP		,			,,				USD 3.7225% /				,								1	
Currency Swap	LTD G9369*AA7	D1	Currency	SOCIETE GENERALE 02	2RNE81BXP4R0TD8PU41	. 11/16/2021	. 03/31/2043		3,292,666	(GBP 2.9%)			30,768	224,411		440,918	(107,823)				70,346		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE 02	ODNER I RYPARATARPI M 1	. 11/16/2021	. 03/31/2043		2/ 620 130	USD 3.7225% / (GBP 2.9%)			228.413	1,678,595		3,298,067	(806,518)				526 , 187		B023
ourrency onap	VIRIDOR ENERGY GROUP	D1	our rency	OUTLIE GENETIALE OF	ZINCOTDAI TIOTDOI 071	. 11/ 10/ 2021	. 00/01/2040		24,023,103	USD 3.7225% /			220, 410	1,070,333		0,230,007	(000,510)						0020
Currency Swap	LTD G9369*AA7	D1	Currency	SOCIETE GENERALE 02	2RNE81BXP4R0TD8PU41	. 11/16/2021	. 03/31/2043		4,873,145	(GBP 2.9%)			45,536	332, 128		652,559	(159,578)				104,112		B023
0	VIRIDOR ENERGY GROUP LTD G9369*AA7	D4	0	SOCIETE GENERALE 02	ODNEO I DVDADOTDODIJA 4	. 11/16/2021	. 03/31/2043		2 200 000	USD 3.7225% / (GBP 2.9%)			30,536	004 444		440,918	(107,823)				70,346		B023
Currency Swap	VIRIDOR ENERGY GROUP	ייי וען	Currency	SUCTETE GENERALE U	JZKINEO I BAP4KU I DOPU4 I	. 11/10/2021	. 03/31/2043		3,292,000	USD 3.7225% /			30,536	224,411		440,918	(107,823)						BU23
Currency Swap	LTD G9369*AA7	D1	Currency	SOCIETE GENERALE 02	2RNE81BXP4R0TD8PU41	. 11/16/2021	. 03/31/2043		16,463,328	(GBP 2.9%)			153,839	1 , 122 , 055		2,204,590	(539, 117)				351,729		B023
Currency Cues	VIRIDOR ENERGY GROUP LTD G9369*AA7	D4	Currency	SOCIETE GENERALE 02	ODNEO I DVDADOTNODI IA 1	. 11/16/2021	. 03/31/2043		2 202 666	USD 3.7225% / (GBP 2.9%)			30.536	224 . 411		440 .918	(107,823)				70.346		B023
Currency Swap	VIRIDOR ENERGY GROUP	DI	our rency	SOUTETE GENERALE O	ZNINEO I DAF 4NO I DOF 04 I	. 11/10/2021	. 00/01/2040		5,292,000	USD 3.7225% /				224,411		440,310	(107,023)						0023
Currency Swap	LTD G9369*AA7	D1	Currency	SOCIETE GENERALE 02	2RNE81BXP4R0TD8PU41	. 11/16/2021	. 03/31/2043		658 , 533	(GBP 2.9%)			6 , 154	44,882		88 , 184	(21,565)				14,069		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D4	Currency	SOCIETE GENERALE 02	ODNEO I DVDADOTNODI IA 1	. 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
ourrency swap	ALS GROUP FINANCE PTY	DI	our rency	SOUTETE GENERALE O	ZNINEO I DAF 4NO I DOF 04 I	. 00/ 13/ 2022	. 07/11/2002		1,010,000	.USD 3.607% /			(4,0/3)	143, 930							13,670		0023
Currency Swap	LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02	2RNE81BXP4R0TD8PU41	. 03/15/2022	. 07/11/2032		144,400	(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 02	ODNER I RYPARATARPI M 1	. 03/15/2022	. 07/11/2032		/ 081 800	.USD 3.607% / (AUD 4.64%)			(23.043)	709,664		419,745	436,077				68 . 359		B023
ourroney emap	ALS GROUP FINANCE PTY		our ronoy							.USD 3.607% /			, , , , ,				·				,		
Currency Swap	LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02	2RNE81BXP4R0TD8PU41	. 03/15/2022	. 07/11/2032		361,000	(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 02	2RNER I RXP4ROTORPI и 1	. 03/15/2022	. 07/11/2032		361.000	.USD 3.607% / (AUD 4.64%)			(1.670)	51,425		30.416	31,600				4.954	J	B023
our oney emap	ALS GROUP FINANCE PTY		our ronoy	OUTTE GENERALE OF	ETHEOTEXT HIOTEOTOTT	. 00/ 10/ 2022				.USD 3.607% /				,			·				,		
Currency Swap	LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02	2RNE81BXP4R0TD8PU41	. 03/15/2022	. 07/11/2032		1,010,800	(AUD 4.64%)			(4,675)	143,990		85, 166	88,479				13,870		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02	OPRNER LEXPARATARPIA1	. 03/15/2022	. 07/11/2032		144 400	.USD 3.607% / (AUD 4.64%)			(668)	20,570		12.167	12.640				1.981		B023
ourroney emap	ALS GROUP FINANCE PTY		our ronoy	OUTTE GENERALE OF	ETHEOTEXT HIOTEOTOTT	. 00/ 10/ 2022				.USD 3.607% /			(000)			*					**		
Currency Swap	LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02	2RNE8 I BXP4R0TD8PU41	. 03/15/2022	. 07/11/2032		1,588,400	(AUD 4.64%)			(7,347)	226,270		133,832	139,039				21,796		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02	OSENER I RYPAROTORPI IA 1	. 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
out rolley ollap	ALS GROUP FINANCE PTY		out i oney	OUTLIE GENERALE U	ALIINEO IDAI TIIO IDOF 04 I	. 50/ 15/ 2022	. 07/11/2002		200,000	.USD 3.607% /			(1,000)				25,200						5020
Currency Swap	LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02	2RNE81BXP4R0TD8PU41	. 03/15/2022	. 07/11/2032		7,292,200	(AUD 4.64%)			(33,730)	1,038,783		614,409	638,316				100,062		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02	DODNEO I DVDADATAODI IA 4	. 03/15/2022	. 07/11/2032		EUE 400	.USD 3.607% / (AUD 4.64%)			(2,338)	71,995		42,583	44,240				6,935	,)	B023
ourrency swap	ALS GROUP FINANCE PTY	LXIIIDIL /	out rency	SUCTETE DENEMALE U	ZONEO IDAF4HU I DÖMU4 I	. 00/ 10/2022	. 01/11/2032		505 , 400	(AUD 4.64%) .USD 3.607% /			(2,338)			42,083	44,240						ມບ20
Currency Swap	LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02	2RNE81BXP4R0TD8PU41	. 03/15/2022	. 07/11/2032		505,400	(AUD 4.64%)			(2,338)	71,995		42,583	44,240				6,935		B023
Currency Swap	ALS GROUP FINANCE PTY	n ₁	Currency	SOCIETE GENERALE 02	DODNEO I DVDADATAODI IA 4	. 03/15/2022	. 07/11/2032		1.588.400	.USD 3.607% / (AUD 4.64%)			(7.347)	226,270		133,832	139,039				21,796	,)	B023
ourrency swap	ALS GROUP FINANCE PTY		out i cilcy	OUUTETE GENERALE U	ZINLOTDAE 4NOTDOEU4 I	. 00/ 13/2022	. 01/11/2002		1,300,400	.USD 3.607% /			(1,041)	220,270		100,032	109,009	•••••			21,790		
Currency Swap	LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02	2RNE81BXP4R0TD8PU41	. 03/15/2022	. 07/11/2032	L l.	288.800	(AUD 4.64%)		l l	(1.336)	41.140	l	24.333	25.280			l	3.963	ıl	B023

SCHEDULE DB - PART A - SECTION 1

				Sh	owing all	Options, (Caps, Flooi	rs, Collars,	Swaps and	d Forwards	Open as c	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative Prior											ı
	Description									Year(s)	Current										i
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for	0-11-1-1	Type(s)			Date of	No		Rate or	discounted	discounted	0	Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)		Accretion	Item	Exposure	Entity	(b)
	WAREHOUSES DE PAUW NV		(-/	3					.USD 4.223% /						(= ======)				•		(=)
Currency Swap	B9754*AC1WAREHOUSES DE PAUW NV	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 04/13/2022	. 05/18/2032		7,242,700	(EUR 2.6%) .USD 4.223% /			120,569	304,850	168,612	380,792				98,402		B023
Currency Swap	B9754*AC1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	. 04/13/2022	. 05/18/2032	.	3.891.600	. USD 4.223% / (EUR 2.6%)			64,783	163,800	90,598	204,605				52,873		B023
	WAREHOUSES DE PAUW NV								.USD 4.223% /				·								
Currency Swap	B9754*AC1WAREHOUSES DE PAUW NV	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	. 04/13/2022	. 05/18/2032		1,081,000	(EUR 2.6%) . USD 4.223% /			17,995	45,500	25, 166	56,835				14,687		B023
Currency Swap	B9754*AC1	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 04/13/2022	. 05/18/2032		1,081,000	(EUR 2.6%)			17,995	45,500	25,166	56,835				14,687		B023
0 0	WAREHOUSES DE PAUW NV B9754*AC1	54	•	COOLETE CENEDALE CODNECTED DVD (DOTDODILA)	04/40/0000	05 (40 (0000		4 004 000	.USD 4.223% /			47.005	45 500	05.400	F0 00F				44.007		D000
Currency Swap	WAREHOUSES DE PAUW NV	וע	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 04/13/2022	. 05/18/2032		1,081,000	(EUR 2.6%) .USD 4.223% /			17,995	45,500	25,166	56,835				14,687		B023
Currency Swap	B9754*AC1	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 04/13/2022	. 05/18/2032		540,500	(EUR 2.6%)			8,998	22,750	12,583	28,417				7,343		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 04/20/2022	. 05/04/2028		211.304.807	.CHF 1.375% / (USD 3.675%)			(4,705,646)9,384,848	22,661,449	(17, 119, 475)) 180 .663			1,931,581		B021
ourrency onap	ROQUETTE FRERES SA	LAIIIDIL 7	our rency	SOUTE TE GENERALE GENERAL AND SOUTE OF THE	. 04/20/2022	. 00/ 04/ 2020		211,004,007	.USD 4.884% /			(4,700,040	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	22,001,440	(17,110,470)	, 100,000			1,001,001		1
Currency Swap	F7908@AB6	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 06/14/2022	. 12/14/2034		5,210,000	(EUR 3.59%)			64,822	32,500	(201,473)345,750				82,208		B023
Currency Swap	ROQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 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
, ,	ROQUETTE FRERES SA	L.	,						.USD 4.884% /												
Currency Swap	F7908@AB6	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	. 06/14/2022	. 12/14/2034		1,042,000	(EUR 3.59%) .USD 4.884% /			12,964	6,500	(40,295)69, 150				16,442		B023
Currency Swap	F7908@AB6	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 06/14/2022	. 12/14/2034		1,042,000	(EUR 3.59%)			12,964	6,500	(40,295)69, 150				16,442		B023
	UNIVERSITY OF MELBOURNE								.USD 4.365% /												1
Currency Swap	09326#AE6	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 07/12/2022	. 10/12/2052	.	16.069.760	(AUD 5.27%)			(108,250	1.333.985	(83,481)1,504,151				423,645		B023
, , , , ,	UNIVERSITY OF		,										, , , , , , ,		, , , , ,						1
Currency Swap	MELBOURNE Q9326#AE6	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 07/12/2022	. 10/12/2052		28 696 000	.USD 4.365% / (AUD 5.27%)			(193.304)2,382,117	(149.073	2.685.983				756,508		B023
ourrency onap	UNIVERSITY OF	D1	our rency	SOUTE TE GENERALE GENERAL AND SOUTE OF THE	. 01/ 12/2022	. 10/ 12/2002		20,000,000	(AOD 3.21%)			(130,004	,2,002,117	(145,070	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						1020
0 0	MELBOURNE	54		OCCUPIE OF SERVICE OF	07/40/0000	40 (40 (0050		0.007.040	.USD 4.365% /			(40,000	574 700	/05 777	044 000				404 500		D000
Currency Swap	Q9326#AE6UNIVERSITY OF	וע	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 07/12/2022	. 10/12/2052		6,887,040	(AUD 5.27%)			(46,393	571,708	(35,777)644,636				181,562		B023
	MELBOURNE								.USD 4.365% /												i
Currency Swap	Q9326#AE6	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	. 07/12/2022	. 10/12/2052		5,739,200	(AUD 5.27%) .USD 5.575% /			(38,661	476,423	(29,815)			-	151,302		B023
Currency Swap	LIMITED G8357*AC9 .	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 10/03/2022	. 10/11/2029		4,396,050	(EUR 4.17%)			44,837	(263,700)	(421,062)417,691				48,060		B023
	SPIRAX-SARCO OVERSEAS			COOLETTE OF WENT OF COOPIES OF COOPIES	10 (00 (0000	40 /44 /0000		0 110 150	.USD 5.575% /			04.070	(005, 100)	/007 /00					07.000		
Currency Swap	LIMITED G8357*AC9 . SPIRAX-SARCO OVERSEAS	וע	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 10/03/2022	. 10/11/2029		3,419,150	(EUR 4.17%) .USD 5.575% /			34,873	(205, 100)	(327,493)324,871				37,380		B023
Currency Swap	LIMITED G8357*AC9 .	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	. 10/03/2022	. 10/11/2029		30,283,900	(EUR 4.17%)			308,877	(1,816,601)	(2,900,649	2,877,428				331,080		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9.	n ₁	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	. 10/03/2022	. 10/11/2029		13 676 600	.USD 5.575% / (EUR 4.17%)			139,493	(820,401)	(1,309,970)1,299,484				149,520		B023
our roney onap	SPIRAX-SARCO OVERSEAS		out rondy						.USD 5.575% /												
Currency Swap	LIMITED G8357*AC9 .	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	. 10/03/2022	. 10/11/2029		13,676,600	(EUR 4.17%) .USD 5.467% /			139,493	(820,401)	(1,309,970)1,299,484			-	149,520		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 01/19/2023	. 08/16/2040		123 , 430	.USD 5.467% / (GBP 5.4%)			(86)(1,810)	(2,226)2,240			<u> </u>	2,440		B023
	ABP ACQUISITIONS UK	L							.USD 5.467% /												
Currency Swap	LTD G2956@AV3 ABP ACQUISITIONS UK	1ט	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	. 01/19/2023	. 08/16/2040		10,985,270	(GBP 5.4%) .USD 5.467% /			(7,622) (161,089)	(198,090) 199,358			-	217 , 189		B023
Currency Swap	LTD G2956@AV3	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	. 01/19/2023	. 08/16/2040		493,720				(343)(7,240)	(8,903)				9,761		B023
	Fixed Income Portfolio				00 (0: :==::	00 (05 : :			.USD 5.947% /						,						2000
Currency Swap	Fixed Income Portfolio	1טן	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	. 08/24/2023	. 09/06/2043		9,598,903	(JPY 2.02%) .USD 5.947% /			383,429	690,784	1,481,199	1,022,367				207,507		B023
Currency Swap		D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 08/24/2023	. 09/06/2043		1,371,272	.USD 5.947% / (JPY 2.02%)			54,776	98,683	211,600	146,053			<u> </u>	29,644		B023
, ,	Fixed Income Portfolio		,						.USD 5.947% /												
Currency Swap		D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	. 08/24/2023	. 09/06/2043		1,371,272	(JPY 2.02%)			54,776	98,683	211,600	146,053				29,644		B023

					Showing all	Options, (Caps, Floo	rs, Collars,	Swaps an	d Forwards	Open as o	of December	er 31 of Cu	rrent Ye	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative Prior												
	Description									Year(s)	Current											, I
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s)			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	n or Replicated	Identifier	(a) '	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	Fixed Income Portfolio)							.USD 5.947% /													
Currency Swap		D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8					(JPY 2.02%) GBP 5.25% /			54,776	98,683		211,600	146,053				29,644		B023
Currency Swap	Foreign Liability ESPUG FINANCE LIMITED	Exhibit 7	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8	PU41 . 09/26/2023	. 10/03/2033		121,850,000	(USD 5.525%) .USD 7.273% /			63,443	3,389,991		2,324,939	(2,315,587)	75,615			1,803,384		B021
Currency Swap	G3122@AK4 ESPUG FINANCE LIMITED	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8	PU41 . 10/04/2023	. 10/19/2043		605,750	(GBP 6.91%) .USD 7.273% /			674	(20,450)		(5,281)	39 , 152				13, 136		B023
Currency Swap	G3122@AK4 VTG FINANCE SA	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8	. 10/04/2023	. 10/19/2043		18, 172,500				20,209	(613, 499)		(158,427)	1, 174,562			-	394,085		B023
Currency Swap		D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8	. 05/30/2024	. 06/15/2044		13,809,525	(EUR 4.7%) .USD 6.537% /			(49,865)	606,899		189,323	606,899			-	304,660		B023
Currency Swap	L9619@AJ8 VTG FINANCE SA	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8	. 05/30/2024	. 06/15/2044		812,325				(2,933)	35,700		11, 137	35,700				17,921		B023
Currency Swap	L9619@AJ8	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8	. 05/30/2024	. 06/15/2044		812,325				(2,933)	35,700		11, 137	35,700				17,921		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8	. 07/02/2024	. 07/09/2027		536,700,000				(8,527,650)	(18,949,976)		(20,415,561)	(19,083,155)	133 , 179			4,260,387		B020
Currency Swap	EUROPE BV N5269@AG3	D1	Currency	TORONTO DOMINION BANK	1261 . 08/04/2022	. 08/20/2032		408 520	. USD 5.352% / (EUR 3.74%)			5,833	(5,680)		(17,322)	29,731				5,646		B023
our roney onap 11	LINEAGE TREASURY EUROPE BV N5269@AG3		04.10.10,1111	TORONTO DOMINION	. 50, 51, 2522	1 00/ 20/ 2002			. USD 5.352% /				(0,000)		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	20,701						
Currency Swap	LINEAGE TREASURY	D1	Currency	BANK PT3QB789TSUIDF37	. 08/04/2022	. 08/20/2032		7,353,360	(EUR 3.74%)			104,995	(102,240)		(311,788)	535, 151				101,633		B023
	EUROPE BV N5269@AG3			TORONTO DOMINION					. USD 5.352% /													
Currency Swap	LINEAGE TREASURY		Currency	BANK PT3QB789TSUIDF37	1261 . 08/04/2022	. 08/20/2032		2,246,860	(EUR 3.74%)			32,082	(31,240)		(95,269)	163,518				31,054		B023
Currency Swap		D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF37	1261 . 08/04/2022	. 08/20/2032		2,246,860				32,082	(31, 240)		(95,269)	163,518				31,054		B023
Currency Swap		D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF37	1261 . 04/05/2023	. 05/12/2035		3,119,000	. USD 5.335% / (GBP 5.48%)			(6,667)	(12,000)		(79,883)	55,999				50,213		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK	. 04/05/2023	. 05/12/2035		1,247,600				(2,667)	(4,800)		(31,953)	22,400				20,085		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK	. 04/05/2023	. 05/12/2035		1,746,640				(3,733)	(6,720)		(44,734)	31,360				28,119		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK	1261 . 04/05/2023	. 05/12/2035		2, 120,920				(4,533)	(8, 160)		(54,320)	38,080				34 , 145		B023
Currency Swap		D1	Currency	TORONTO DOMINION BANK	1261 . 04/05/2023	. 05/12/2035		499,040	. USD 5.335% / (GBP 5.48%)			(1,067)	(1,920)		(12,781)					8,034		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8 SOUTH WEST WATER LTD	D1	Currency	BANK	. 04/05/2023	. 05/12/2035		1,746,640	. USD 5.335% / (GBP 5.48%) . USD 5.335% /			(3,733)	(6,720)		(44,734)	31,360				28,119		B023
Currency Swap	G8279#AD8	D1	Currency	BANK	. 04/05/2023	. 05/12/2035		1,247,600	. USD 5.335% / (GBP 5.48%) . USD 5.335% /			(2,667)	(4,800)		(31,953)	22,400		•		20,085		B023
Currency Swap	G8279#AD8	D1	Currency	BANK	. 04/05/2023	. 05/12/2035		374,280				(800)	(1,440)		(9,586)	6,720				6,026		B023
Currency Swap		D1	Currency	BANK	1261 . 04/18/2023	. 06/07/2029		65,658,000				585,216	3,527,997		320 , 466	6,922,129				691,408		B023
Currency Swap	Foreign Liability PEEL PORTS PP FINANCE	Exhibit 7	Currency	BANK	. 06/26/2023	. 06/30/2026		494,597,474	CAD 5.25% / (USD 5.227%) .USD 6.624% /			(1,664,024)	(42,643,643)		(33,313,309)	(40,993,224)	(10)			3,024,626		B021
Currency Swap	LIMITED G6970*BC9 .	D1	Currency	BANK PT3QB789TSUIDF37	1261 . 10/12/2023	. 07/11/2034		1,101,780				62,250	(25,380)		(14,100)	1,829				17,008		B023
Currency Swap	G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCE	IK50 . 05/24/2017	. 08/17/2029		3,078,075				60,498	230,450		214,998	128,763				33, 117		B023
Currency Swap	G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCE	IK50 . 05/24/2017	. 08/17/2029		32,739,525				643,476	2,451,149		2,286,801	1,369,565				352,240		B023
Currency Swap	G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCE	IK50 . 05/24/2017	. 08/17/2029		2,238,600				43,998	167,600		156,363	93,645				24,085		B023

					Sh	owing all	Options, (Caps, Floo	rs, Collars,	Swaps an	d Forwards	Open as of	Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative											1	ı
	Description										Prior Year(s)	Current										1	1
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of	1		Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Evchange	e, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a)		l Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	SEGRO PLC		(=/		<u> </u>					.USD 3.875% /	'										•		(-/
Currency Swap	G7996#AB6 SEGRO PLC	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 05/24/2017	. 08/17/2029		839,475	(EUR 2%) .USD 3.875% /	,		16,499	62,850		58,636	35, 117				9,032		B023
Currency Swap	G7996#AB6	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 05/24/2017	. 08/17/2029		11, 193,000				219,992	838,000		781,812	468,227				120,424	ıl	B023
	SEGRO PLC		,	·						.USD 3.875% /	,		•								•	1	
Currency Swap	G7996#AB6	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 05/24/2017	. 08/17/2029		6, 156, 150	(EUR 2%) .USD 4.282% /	,		120,995	460,900		429,997	257,525				66,233		B023
Currency Swap	LTD G6655@AA4	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 10/11/2018	. 01/10/2029		1,322,700	(GBP 2.84%)			20,636	70,300		136 , 189	(44,475)				13,277	l	B023
	NORTHERN GAS NETWORKS			LIDO LO LOUDOU	DEMOTO TOTAL TOPENINGS	10 /11 /00 10	0.4.440.400.00		4 000 700	.USD 4.282% /	·		20.000	70.000		100 100	(44, 475)				40.077	1	
Currency Swap	LTD G6655@AA4 NORTHERN GAS NETWORKS	וע	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 10/11/2018	. 01/10/2029		1,322,700	(GBP 2.84%) .USD 4.282% /			20,636	70,300		136 , 189	(44,475)				13,277		B023
Currency Swap	LTD G6655@AA4	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 10/11/2018	. 01/10/2029		11,904,300	(GBP 2.84%)			185,728	632,701		1,225,703	(400,275)				119,491		B023
Currency Cues	NORTHERN GAS NETWORKS LTD G6655@AA4	n4	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 10/11/2018	. 01/10/2029		661 350	.USD 4.282% / (GBP 2.84%)			10,318	35, 150		68,095	(22,238)				6,638	1	B023
Currency Swap	NORTHERN GAS NETWORKS	DI	currency	UBS AG, LUNDUN	. BFM6161C12L1QCEM1N3U	. 10/11/2018	. 01/10/2029		001,330	(GBP 2.84%) .USD 4.282% /	,		10,318	35, 150		08,090	(22,238)				0,038		BU23
Currency Swap	LTD G6655@AA4	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 10/11/2018	. 01/10/2029		3,968,100	(GBP 2.84%)			61,909	210,900		408,568	(133,425)				39,830		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	n4	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 10/11/2018	. 01/10/2029		1,984,050	.USD 4.282% / (GBP 2.84%)			30.955	105,450		204,284	(66,713)				19.915	1	B023
ourrency onap	NORTHERN GAS NETWORKS	D1	our renoy	ODO AU, EUNDON	. DI MOTOTOTZE IQUEMTIQUE	. 10/11/2010	. 01/10/2023			.USD 4.282% /							(00,710)				13,313		1
Currency Swap	LTD G6655@AA4	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 10/11/2018	. 01/10/2029		661,350	(GBP 2.84%)	,		10,318	35, 150		68,095	(22,238)				6,638		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*ABO	D1	Currency	UBS AG. LONDON	. BFM8T61CT2L1QCEM1K50	. 11/15/2018	. 02/28/2030		17 914 400	.USD 4.597% / (GBP 2.98%)			285.634	380,801		1,635,710	(914.935)				203.555	l	B023
	TRITAX BIG BOX REIT	D1	our ronoy	,						.USD 4.597% /	,						(,,,,,,,				.,		
Currency Swap	PLC G9075*AB0 TRITAX BIG BOX REIT	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 11/15/2018	. 02/28/2030		1,279,600	(GBP 2.98%) .USD 4.597% /	,		20,402	27,200		116,836	(65,352)				14,540		B023
Currency Swap	PLC G9075*AB0	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 11/15/2018	. 02/28/2030		2,879,100	. USD 4.597% / (GBP 2.98%)			45.905	61,200		262,882	(147,043)				32,714	l	B023
	TRITAX BIG BOX REIT			·						.USD 4.597% /	•											1	i
Currency Swap	PLC G9075*AB0 TRITAX BIG BOX REIT	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 11/15/2018	. 02/28/2030		1,279,600	(GBP 2.98%) .USD 4.597% /	,		20,402	27,200		116,836	(65,352)				14,540		B023
Currency Swap	PLC G9075*AB0	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 11/15/2018	. 02/28/2030		17,914,400	(GBP 2.98%)			285,634	380,801		1,635,710	(914,935)				203,555	l	B023
	TRITAX BIG BOX REIT	D4		LIDO AO LONDON	DEMOTO 40701 400EMM/F0	44 (45 (0040	00 (00 (0000		0.070.400	.USD 4.597% /	'		45.005	04 000		000 000	(447.040)				00.744	1	B023
Currency Swap	PLC G9075*AB0 TRITAX BIG BOX REIT	וע	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 11/15/2018	. 02/28/2030		2,8/9, 100	(GBP 2.98%) .USD 4.597% /	,		45,905	61,200		262,882	(147,043)				32,714		BU23
Currency Swap	PLC G9075*AB0	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 11/15/2018	. 02/28/2030		959,700	(GBP 2.98%)			15,302	20,400		87,627	(49,014)				10,905		B023
Currency Swap	EVIDES NV N3136#AE2	n ₁	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 11/19/2020	. 03/10/2028		355.050	USD 2.07% / (EUR 0.79%)	`[4.757	44 . 400		34,957	24,763				3. 172	ı J	B023
outrency owap	EVIDES NV	J	our rency	ODO AG, LUNDUN	. DI MOTOTOTAL NOEMINOU	. 11/18/2020	. 00/ 10/ 2028		000,000	USD 2.07% /	,		4,131	44,400		34,83/	24,703						DOZO
Currency Swap	N3136#AE2	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 11/19/2020	. 03/10/2028		7,811,100	(EUR 0.79%)			104,654	976,800		769,048	544,778				69,775		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG. LONDON	. BFM8T61CT2L1QCEM1K50	. 11/19/2020	. 03/10/2028			USD 2.07% / (EUR 0.79%)			7.928	74.000		58.261	41.271				5.286	ı J	B023
, ,	EVIDES NV		,	,						USD 2.07% /	'		**	1		,	,						
Currency Swap	N3136#AE2 EVIDES NV	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 11/19/2020	. 03/10/2028		1,775,250	(EUR 0.79%) USD 2.07% /	,		23,785	222,000		174,784	123,813				15,858	,I	B023
Currency Swap	N3136#AE2	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 11/19/2020	. 03/10/2028		591,750	USD 2.07% / (EUR 0.79%)			7,928	74,000		58,261	41,271				5,286	ıl	B023
	EVIDES NV		,	·						USD 2.07% /	'		**								•	, 1	
Currency Swap	N3136#AE2 MITIE TREASURY	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 11/19/2020	. 03/10/2028		355,050	(EUR 0.79%)			4,757	44,400		34,957	24,763				3, 172		B023
	MANAGEMENT LTD									.USD 3.515% /	•											ı J	,
Currency Swap	G6164#AF5	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 10/29/2021	. 12/16/2030		1,376,500	(GBP 2.84%)			12,384	124, 100		158,559	(1,722)				16,805		B023
	MITIE TREASURY MANAGEMENT LTD									.USD 3.515% /	,											ı	i
Currency Swap	G6164#AF5	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 10/29/2021	. 12/16/2030		11,012,000				99,069	992,801		1,268,473	(13,780)				134,437		B023
	MITIE TREASURY MANAGEMENT LTD									.USD 3.515% /	, [, ,	i
Currency Swap	G6164#AF5	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 10/29/2021	. 12/16/2030		8,947,250	.08D 3.515% / (GBP 2.84%)			80 , 494	806,651		1,030,634	(11, 196)				109,230	ıl	B023
	MITIE TREASURY		, ,						,. ,=		.]		,	,		, , , , , , , ,	, ,,,,,,,				-,	ı J	, "
Currency Swap	MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON	. BFM8T61CT2L1QCEM1K50	. 10/29/2021	. 12/16/2030		2 064 750	.USD 3.515% / (GBP 2.84%)	1		18 . 575	186 . 150		237 .839	(2.584)				25.207	ı J	B023
one, onup																							

SCHEDULE DB - PART A - SECTION 1

				SI	howing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	f Decembe	er 31 of Cu	irrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
										Prior												1
	Description									Year(s)	Current											l
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price.	of Un-	Cost of Un-						Total	Current	Adjustment			Effectivenes
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Description	BROMFORD HOUSING GROUP	identinei	(a)	or Central Cleaninghouse	Date	Lxpiration	Contracts	Amount	.USD 5.744% /	i aiu	i aiu	IIICOIIIC	value	Code	i ali value	(Decrease)	D./A.C.V.	Accietion	item	Lxposure	Littly	(6)
Currency Swap	LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	. 09/12/2023	. 11/30/2033		52,390,800	(GBP 5.83%)			(91,692)	(209,996)		(1,041,728)	940,788				782,385		B023
ourrondy onup	BROMFORD HOUSING GROUP	J	our ronoy	ODO NO, EGIDGIV DI MOTOTOTEE INCEMITION	. 00/ 12/ 2020	. 11/00/2000		02,000,000	.USD 5.744% /			(01,002)	(200,000)		(1,041,720)	,,,,,,,,,,,,,,,,,,,,,,,,,,,						0020
Currency Swap	LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEM1K50	. 09/12/2023	. 11/30/2033		7.484.400	(GBP 5.83%)			(13.099)	(29,999)		(148.818)	134,398				111.769	l	B023
, , , , ,	BROMFORD HOUSING GROUP		, ,					, ,	.USD 5.744% /			, ,	, .,,		. , ,					,		1
Currency Swap	LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEM1K50	. 09/12/2023	. 11/30/2033		623,700	(GBP 5.83%)			(1,092)	(2,500)		(12,402)	11,200				9,314		B023
	VAL FINANCE COMPANY		-						.USD 7.092% /													l
Currency Swap	SARL L9619*AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEM1K50	. 10/19/2023	. 11/15/2053		2,324,520	(EUR 5.22%)			44,886	46,420		(72,834)	152, 130				62,474		B023
	VAL FINANCE COMPANY								.USD 7.092% /													l
Currency Swap	SARL L9619*AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEM1K50	. 10/19/2023	. 11/15/2053		1,901,880	(EUR 5.22%)			36,725	37,980		(59,592)	124,470				51,115		B023
	ORION NEW ZEALAND	D4		LIDO AO LONDON DENOTOAOTOLAGOENI//CO	40 (05 (0000	44 (04 (0000		00 400 400	.USD 6.331% /			(047 400)	4 455 400		0 000 044	0.700.044				440 400		D000
Currency Swap	LIMITED Q7161#AC2	וע	Currency	UBS AG, LONDON BFM8T61CT2L1QCEM1K50	. 10/25/2023	. 11/21/2033		30 , 120 , 420	(NZD 6.08%)			(347, 100)	1, 155, 488		2,083,641	3,768,914				449, 186		B023
0	ORION NEW ZEALAND LIMITED Q7161#AC2	D4	0	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	. 10/25/2023	. 11/21/2033		3,553,860	.USD 6.331% / (NZD 6.08%)			(40.954)	136,334		245,845	444,688				52,999		B023
Currency Swap	ORION NEW ZEALAND	DI	Currency	UBS AG, LUNDUN BFM8161C12L1QUEM1K30	. 10/25/2023	. 11/21/2033		3,333,800	(NZD 6.08%) .USD 6.434% /			(40,954)	130,334		243,843	444,088				52,999		BU23
Currency Swap	LIMITED Q7161#ADO	D1	Currency	UBS AG. LONDON BFM8T61CT2L1QCEM1K50	. 10/25/2023	. 11/21/2035		10 051 020	(NZD 6.2%)			(223.370)	730 . 840		1,433,111	2,383,820				314.427		B023
ourrency orap	ORION NEW ZEALAND	D1	our rency	ODO AG, EGNEGIV DI MOTOTOTZE INCEMITAGO	. 10/25/2020	. 11/21/2003		13,001,020	.USD 6.434% /			(220,070)			1,400,111	2,000,020						5020
Currency Swap	LIMITED Q7161#ADO	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEM1K50	. 10/25/2023	. 11/21/2035		2,272,140	(NZD 6.2%)			(26,640)	87 , 164		170,922	284,309				37,500	l	B023
ourroney onup	AFLAC INCORPORATED		04110110711111	obe no, consent iii bi mere ierze receminos	. 10, 20, 2020	, 2 ., 2000			.USD 5.477% /			(20,010)										
Currency Swap	001055A*3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEM1K50	. 03/07/2024	. 03/19/2034		19,511,142				244,334	1, 132, 420		1,385,994	1, 132, 420				296,209	l	B023
, ,	AFLAC INCORPORATED		,	·					.USD 5.477% /													l
Currency Swap	001055A*3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEM1K50	. 03/07/2024	. 03/19/2034		6, 103, 143	(JPY 1.6%)			76,428	354,224		433,543	354,224				92,655		B023
	AFLAC INCORPORATED								.USD 5.477% /													1
Currency Swap	001055A*3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEM1K50	. 03/07/2024	. 03/19/2034		3,964,510				49,647	230,099		281,623	230,099				60 , 187		B023
	HALMA PLC								.USD 5.716% /													1
Currency Swap	40637CE*7	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEM1K50	. 04/04/2024	. 04/30/2034		13,046,400	(EUR 3.94%)			(55,944)	620,399		482,974	620,399				199,297		B023
	HALMA PLC	n.,		LIDO AO ANDON DENOTO ANTO ANELLIAS		04/00/0004		0 405 000	.USD 5.716% /			(00 101)	400.075		044 004	400.075				100 710		2000
Currency Swap	40637CE*7	וע	Currency	UBS AG, LONDON BFM8T61CT2L1QCEM1K50	. 04/04/2024	. 04/30/2034		8,425,800	(EUR 3.94%) .CHF 1.875% /			(36, 131)	400,675		311,921	400,675				128,713		B023
Currency Cues	Foreign LightLity	Exhibit 7	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	. 04/17/2024	. 05/07/2032		420 220 000	(USD 5.559%)			(11,895,771)	2 , 124 , 828		19, 252, 959	1,952,319	172,509			5,806,063		B021
Currency Swap	Foreign Liability SH EURO FINANCE LP	EXHIBIT /	currency	UBS AG, LUNDUN BFM8161C12L1QUEM1K30	. 04/1//2024	. 05/0//2032		428 , 220 , 000	USD 5.5982% /			(11,895,771)	2, 124, 828		19,252,959	1,952,319	1/2,509			5,806,003		BUZ1
Currency Swap	G7738@AH8	D1	Currency	UBS AG. LONDON BFM8T61CT2L1QCEM1K50	. 07/31/2024	. 08/15/2034		2 926 800	(EUR 4.11%)			78.818	130.950		27 .574	130.950				45,406		B023
ourroney onup	SH EURO FINANCE LP	J	our ronoy	ODO NO, EGIDGIV DI MOTOTOTEE INCEMITION	. 0170172024	. 00/ 10/ 2004			USD 5.5982% /													0020
Currency Swap	G7738@AH8	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	. 07/31/2024	. 08/15/2034		1,517.600	(EUR 4.11%)		<u> </u>	40.869	67,900		14,297	67,900			[23,544	l	B023
	SH EURO FINANCE LP			The state of the s	37,01,2024	10, 10, 2001		,000	USD 5.5982% /				,000		,207					20,011		
Currency Swap	G7738@AH8	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEM1K50	. 07/31/2024	. 08/15/2034		2,493,200	(EUR 4.11%)			67,142	111,550		23,489	111,550			ļ	38,680	l	B023
	MERILUX SARL		1						.USD 5.897% /												1 1	1
Currency Swap	L9753#AA1	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEM1K50	. 10/08/2024	. 10/23/2034		32,388,050	(EUR 4.39%)			(494,333)	1,840,799		772,811	1,840,799				507,378		B023
1	SAFESTORE HOLDINGS PLC	L	1.						USD 5.91% /												1 1	L
Currency Swap	786455E@0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEM1K50	. 11/14/2024	. 12/03/2032		11,607,200	(EUR 4.03%)			(20,295)	216,699		118,654	216,699				163,418		B023
l	SAFESTORE HOLDINGS PLC		L	Line to Loupey DEMOTE LATE:		40 (00 (00 -		4 000	USD 5.91% /]	/=	70		40 :	70				F0 :	, ,	
Currency Swap	786455E@0	וע	Currency	UBS AG, LONDON BFM8T61CT2L1QCEM1K50	. 11/14/2024	. 12/03/2032		4,220,800	(EUR 4.03%)		-	(7,380)	78,800		43, 147	78,800				59,425		B023
1	COMPAGNIE DES LEVURES LESAFFRE SA	1	1	WELLS FARGO BANK.					.USD 3.866% /]		Ì								, ,	1
Currency Swap	F2000#AD8	D1	Currency	WELLS FARGU BANK, N.A KB1H1DSPRFMYMCUFXT09	07/22/2015	. 12/01/2030		4 665 400	.USD 3.866% / (EUR 2.07%)]	99.362	227.571		196.714	307.822				56.760	, ,	B023
our rency owap	COMPAGNIE DES LEVURES		our rency	IV.A NO IFI IDOFNENT MICUEX 109	. 01/22/2015	. 12/01/2030		4,000,429	(LUN 2.0/%)			99,302	221,311		190,714							DU20
	LESAFFRE SA			WELLS FARGO BANK,					.USD 3.866% /												1 1	1
Currency Swap	F2000#AD8	D1	Currency	N.A KB1H1DSPRFMYMCUFXT09	. 07/22/2015	. 12/01/2030		13 996 286	(EUR 2.07%)			298,085	682.714		590 . 143	923,466				170,280	1	B023
	COMPAGNIE DES LEVURES			IIIIIIIIIIIIIIIIIIIIIIIIIIIIIIII	3., 22, 2310	2,0,,2000		10,000,200								, 100						
	LESAFFRE SA			WELLS FARGO BANK,					.USD 3.866% /												1	1
Currency Swap	F2000#AD8	D1	Currency	N.A KB1H1DSPRFMYMCUFXT09	. 07/22/2015	. 12/01/2030		56,918,229	(EUR 2.07%)			1,212,212	2,776,369		2,399,914	3,755,427				692,472	l	B023
1	BUUK INFRASTRUCTURE	1	1]		Ì								, ,	1
	ISSUER PLC G1745*AP6		1	WELLS FARGO BANK,					.USD 4.393% /												1 1	1
Currency Swap	1	D1	Currency	N. A KB1H1DSPREMYMCUEXTO9	. 09/10/2015	. 09/24/2030		2 624 800	(GBP 3.72%)	1			495.720	l	567 . 450	(25, 458)						B023

					Sh	owing all (Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	irrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												Ĭ
											Prior												İ
	Description										Year(s)	Current											İ
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of Dial/(a)	Fushanas	Carrata manufacture	Tuesda	Maturity	Number	Matianal	Index	Premium	Premium (Dansius)	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detential	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		, Counterparty Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Description	BUUK INFRASTRUCTURE	identiller	(a)	or Central	Cleaninghouse	Date	Expiration	Contracts	Amount	(Palu)	Palu	Palu	income	value	Code	raii value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Enuty	(0)
	ISSUER PLC G1745*AP6			WELLS FARGO BANK,						. USD 4.393% /													İ
Currency Swap	1000211120 01140 1110	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 09/10/2015	. 09/24/2030		7,874,400				100, 133	1,487,160		1,702,350	(76,375)				94,281		B023
ourrency onup	PORTERBROOK RAIL		our rondy		NO ITTIDOLTII IIITIIIOOL XTOO	. 00/ 10/2010	. 00/ 24/ 2000		1,014,400	(GDI 0.7EN)				1,407,100		1,702,000	(10,010)						5020
	FINANCE LTD			WELLS FARGO BANK,						.USD 3.825% /													İ
Currency Swap	G7178*AD6	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/25/2016	. 07/20/2031		1,471,700	(GBP 3.33%)			14,261	219,300		244, 190	7,619				18,838		B023
	PORTERBROOK RAIL																						İ
	FINANCE LTD		_	WELLS FARGO BANK,			.=			.USD 3.825% /													l
Currency Swap	G7178*AD6 PORTERBROOK RAIL	וטן	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/25/2016	. 07/20/2031		2,943,400	(GBP 3.33%)			28,522	438,600		488,379	15,239				37,675		B023
	FINANCE LTD			WELLS FARGO BANK,						.USD 3.825% /													İ
Currency Swap	G7178*AD6	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/25/2016	. 07/20/2031		2,943,400				28.522	438,600		488.379	15,239				37,675		B023
,	PORTERBROOK RAIL		,			1 - 0, -0, -1 - 1	, ,			(, , , , , , , , , , , , , , , , , , , ,		,,,,,,,					,		
	FINANCE LTD			WELLS FARGO BANK,						.USD 3.825% /													İ
Currency Swap	G7178*AD6	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/25/2016	. 07/20/2031		7,358,500	(GBP 3.33%)			71,305	1,096,500		1,220,948	38,098				94, 188		B023
	SOUTHERN WATER			WELL O EADOO DANK						1100 0 0400 /													İ
Currency Swap	SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 06/03/2016	. 09/01/2031		2,615,400	.USD 3.346% / (GBP 2.78%)			23.466	361.080		405,966	12.634				33,776		B023
currency swap	SOUTHERN WATER	UI	our rency	N.A	ND IN IDOPNITINGOPATOS	. 00/03/2010	. 09/01/2031		2,010,400	(UDF 2.70%)			23,400	301,000		405,900	12,034						DU20
	SERVICES FINANCE LT			WELLS FARGO BANK,						.USD 3.346% /													İ
Currency Swap	G8287*AA8	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 06/03/2016	. 09/01/2031		4,359,000	(GBP 2.78%)			39, 110	601,800		676,610	21,056				56,294		B023
, ,	SOUTHERN WATER		,										·										İ
	SERVICES FINANCE LT			WELLS FARGO BANK,						.USD 3.346% /													İ
Currency Swap	G8287*AA8	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 06/03/2016	. 09/01/2031		6, 102,600	(GBP 2.78%)			54,754	842,520		947,253	29,478				78,811		B023
	SOUTHERN WATER SERVICES FINANCE LT			WELLS FARGO BANK,						.USD 3.346% /													İ
Currency Swap	G8287*AA8	D1	Currency	N.A BAINN,	KB1H1DSPRFMYMCUFXT09	. 06/03/2016	. 09/01/2031		13,948,800				125, 152	1,925,761		2, 165, 151	67.379				180 , 140		B023
ourrency onup	SOUTHERN WATER		our rondy		NO ITTIDOLTII IIITIIIOOL XTOO	. 00/ 00/ 20 10	. 00/01/2001		10,040,000	(GBI 2.70%)				1,020,701		2, 100, 101					100, 140		5020
	SERVICES FINANCE LT			WELLS FARGO BANK,						.USD 3.346% /													İ
Currency Swap	G8287*AA8	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 06/03/2016	. 09/01/2031		871,800	(GBP 2.78%)			7,822	120,360		135,322	4,211				11,259		B023
	SOUTHERN WATER																						İ
0 0	SERVICES FINANCE LT G8287*AA8	D4		WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 06/03/2016	. 09/01/2031		1.743.600	.USD 3.346% / (GBP 2.78%)			15.644	040 700		270 . 644	8.422				22,517		B023
Currency Swap	DH JAPAN FINANCE SA	ייי וע	Currency	N.A	KR IH IDSHH-WAWCOLY 108	. 06/03/2016	. 09/01/2031		1,743,600	(GBP 2.78%)			15,644	240,720		270,644	8,422				22,51/		BU23
	(DANAHER CORP)			WELLS FARGO BANK,						.USD 3.687% /													İ
Currency Swap	L2289#AB7	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/02/2017	. 05/11/2032		2,674,273	(JPY 0.65%)			86,236	765,391		670,034	219,079				36,286		B023
	DH JAPAN FINANCE SA			ĺ																			1
	(DANAHER CORP)	L.	1_	WELLS FARGO BANK,						.USD 3.687% /													1
Currency Swap	L2289#AB7	1ט	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/02/2017	. 05/11/2032		8,914,245	(JPY 0.65%)			287,453	2,551,303		2,233,445	730,262				120,955		B023
	DH JAPAN FINANCE SA (DANAHER CORP)			WELLS FARGO BANK,						.USD 3.687% /				1			1						1
Currency Swap	L2289#AB7	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/02/2017	. 05/11/2032		4.457.122				143.727	1,275,651	l	1, 116, 723	365, 131				60,477		B023
ourroney onup	DH JAPAN FINANCE SA		our rondy		NO ITTIDOLTII IIITIIIOOL XTOO	. 00/ 02/ 20 1/	. 00/ 11/ 2002		, 107 , 122	(011 0.00%)				1,270,001		1, 110,720							5020
	(DANAHER CORP)			WELLS FARGO BANK,						.USD 3.687% /													İ
Currency Swap	L2289#AB7	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/02/2017	. 05/11/2032		891,425	(JPY 0.65%)			28,745	255 , 130		223,345	73,026				12,095		B023
	DH JAPAN FINANCE SA		1	WELL & EARSON BATT]]						1
Currency C	(DANAHER CORP) L2289#AB7	n ₁	Curren	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 05/02/2017	. 05/11/2032		10 470 040	.USD 3.687% / (JPY 0.65%)			402,435	3.571.824		3 . 126 . 824	1.022.367				169.337		B023
Currency Swap	DH JAPAN FINANCE SA	ייע	Currency	N.A	ND IN IDOPHENIAMONE \$109	. 05/02/201/	. 00/11/2032		12,479,943	(JF1 U.00%)		·	402,435	3,3/1,824		3, 120,824	1,022,367				109,337		DU23
	(DANAHER CORP)		1	WELLS FARGO BANK,						.USD 3.687% /]]						1
Currency Swap	L2289#AB7	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/02/2017	. 05/11/2032		3,565,698				114,981	1,020,521	l	893,378	292, 105				48 , 382		B023
,	DH JAPAN FINANCE SA	1	' '']			1]		1	1		1				,		1
	(DANAHER CORP)		1	WELLS FARGO BANK,						.USD 3.687% /]]						1
Currency Swap	L2289#AB7	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/02/2017	. 05/11/2032		1,782,849	(JPY 0.65%)			57,491	510,261		446,689	146,053				24, 191		B023
Currency Cwee	IMI GROUP LIMITED G4691#AGO	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 09/12/2017	. 02/21/2028		E07 0F0	.USD 3.405% / (EUR 1.53%)			12 . 138	79.500		75.398	27 . 164				5.294		B023
Currency Swap	1 UTO 3 1# MUU	IUI	FOULT BUCY				· UZ / Z (/ ZUZ)																LUNIZA)

				Sh	nowing all	Options, (Caps, Floo	rs, Collars,	Swaps an	d Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											1
	Description									Prior Year(s)	Current										l
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or		discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	Of	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Description	IMI GROUP LIMITED	identinei	(a)	WELLS FARGO BANK.	Date	Expiration	Contracts	Amount	.USD 3.405% /	Palu	Palu	income	value	Code Fall Value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Enuty	(0)
Currency Swap	G4691#AG0	D1	Currency	N.A KB1H1DSPRFMYMCUFXT09	. 09/12/2017	. 02/21/2028		597, 250	(EUR 1.53%)			12, 138	79,500	75,398	27, 164				5,294		B023
	IMI GROUP LIMITED	0.4		WELLS FARGO BANK,	00 (40 (0047	00/04/0000		44 047 750	.USD 3.405% /			000 000	4 540 500	4 400 500	540 440				400 504		DOOD.
Currency Swap	G4691#AGOIMI GROUP LIMITED	νι	Currency	N.A KB1H1DSPRFMYMCUFXT09 WELLS FARGO BANK.	. 09/12/2017	. 02/21/2028		11,347,750	(EUR 1.53%) .USD 3.405% /			230,630	1,510,500	1,432,563	516, 110				100,581		B023
Currency Swap	G4691#AG0	D1	Currency	N.A KB1H1DSPRFMYMCUFXT09	. 09/12/2017	. 02/21/2028		597,250	(EUR 1.53%)			12, 138	79,500	75,398	27, 164				5,294		B023
0 0	IMI GROUP LIMITED	0.4		WELLS FARGO BANK,	00 (40 (0047	00/04/0000		F07.0F0	.USD 3.405% /			40,400	70 500	75.000	07.404				F 004		B000
Currency Swap	G4691#AGOIMI GROUP LIMITED	νι	Currency	N.A KB1H1DSPRFMYMCUFXT09 WELLS FARGO BANK,	. 09/12/2017	. 02/21/2028		597 , 250	(EUR 1.53%) .USD 3.405% /			12, 138	79,500	75,398	27, 164				5,294		B023
Currency Swap	G4691#AG0	D1	Currency	N.A KB1H1DSPRFMYMCUFXT09	. 09/12/2017	. 02/21/2028		5,375,250	(EUR 1.53%)			109,246	715,500	678,582	244,473				47,644		B023
0 0	IMI GROUP LIMITED	0.4		WELLS FARGO BANK,	00 (40 (0047	00/04/0000		0.000.000	.USD 3.405% /				040,000	004 500	400.055				04 475		B000
Currency Swap	G4691#AG0 NETWORK FINANCE	יייייייייייייייייייייייייייייייייייייי	Currency	N.A KB1H1DSPRFMYMCUFXT09	. 09/12/2017	. 02/21/2028		2,389,000	(EUR 1.53%)			48,554	318,000	301,592	108,655				21, 175		B023
	COMPANY PTY LTD			WELLS FARGO BANK,					.USD 4.204% /												l
Currency Swap	Q6568@AH4	D1	Currency	N.A KB1H1DSPRFMYMCUFXT09	. 06/13/2018	. 12/13/2028		6,677,440	(AUD 4.36%)			30,366	1,228,918	1,161,229	506,708				66,385		B023
	NETWORK FINANCE COMPANY PTY LTD			WELLS FARGO BANK,					.USD 4.204% /												ı
Currency Swap	Q6568@AH4	D1	Currency	N.A KB1H1DSPRFMYMCUFXT09	. 06/13/2018	. 12/13/2028		79, 142,840	(AUD 4.36%)			359,903	14,565,475	13,763,206	6,005,644				786,807		B023
	NETWORK FINANCE			WELL O FLOOR DAY																	l
Currency Swap	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
ourrency onap	NETWORK FINANCE	01	our ronoy		. 00/ 10/ 20 10	. 12/ 10/ 2020		1,100,200													
0 0	COMPANY PTY LTD	D4		WELLS FARGO BANK,	00 (40 (0040	. 12/13/2028		4 400 000	.USD 4.204% /			F 470	000 475	407.007	00.074				44 040		B000
Currency Swap	Q6568@AH4 NETWORK FINANCE	νι	Currency	N.A. KB1H1DSPRFMYMCUFXT09	. 06/13/2018	. 12/13/2028		1, 138,200	(AUD 4.36%)			5, 176	209,475	197,937	86,371				11,316		B023
	COMPANY PTY LTD			WELLS FARGO BANK,					.USD 4.204% /												1
Currency Swap	Q6568@AH4	D1	Currency	N.A. KB1H1DSPRFMYMCUFXT09	. 06/13/2018	. 12/13/2028		15,479,520	(AUD 4.36%)			70,393	2,848,856	2,691,941	1, 174,642				153,891		B023
	NETWORK FINANCE COMPANY PTY LTD			WELLS FARGO BANK,					.USD 4.204% /												l
Currency Swap	Q6568@AH4	D1	Currency	N.A KB1H1DSPRFMYMCUFXT09	. 06/13/2018	. 12/13/2028		17,755,920	(AUD 4.36%)			80,745	3,267,806	3,087,814	1,347,383				176,522		B023
	NETWORK FINANCE COMPANY PTY LTD			WELL O EADOO DANK					1100 4 004%												1
Currency Swap	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
	TENNET HOLDING BV			WELLS FARGO BANK,					USD 4.3005% /												
Currency Swap	N8505#AB0 TENNET HOLDING BV	D1	Currency	N.A. KB1H1DSPRFMYMCUFXT09 WELLS FARGO BANK,	. 10/24/2018	. 01/24/2031		15,960,000	(EUR 1.83%) USD 4.3005% /			415,398	1,462,999	1,901,542	(59,035)				196,582		B023
Currency Swap	N8505#ABO	D1	Currency	N.A KB1H1DSPRFMYMCUFXT09	. 10/24/2018	. 01/24/2031		1,140.000	USD 4.3005% / (EUR 1.83%)			29,671	104,500	135,824	(4,217)			.	14,042		B023
	TENNET HOLDING BV	L	,	WELLS FARGO BANK,					USD 4.3005% /										·	•	
Currency Swap	N8505#AB0 TENNET HOLDING BV	D1	Currency	N.A. KB1H1DSPRFMYMCUFXT09 WELLS FARGO BANK,	. 10/24/2018	. 01/24/2031		2,850,000	(EUR 1.83%) USD 4.3005% /			74, 178	261,250	339,561	(10,542)				35, 104		B023
Currency Swap	N8505#ABO	D1	Currency	N.A KB1H1DSPRFMYMCUFXT09	. 10/24/2018	. 01/24/2031		1,140,000	(EUR 1.83%)			29,671	104,500	135,824	(4,217)			 	14,042		B023
, ,	TENNET HOLDING BV	L.	<u> </u>	WELLS FARGO BANK,					USD 4.3005% /										·		l
Currency Swap	N8505#AB0 TENNET HOLDING BV	1טן	Currency	N.A. KB1H1DSPRFMYMCUFXT09 WELLS FARGO BANK,	. 10/24/2018	. 01/24/2031		29,640,000	(EUR 1.83%) USD 4.3005% /			771,454	2,716,999	3,531,435	(109,636)				365,081		B023
Currency Swap	N8505#ABO	D1	Currency	N.A KB1H1DSPRFMYMCUFXT09	. 10/24/2018	. 01/24/2031		7,980,000	(EUR 1.83%)			207,699	731,500	950,771	(29,518)				98,291		B023
	TENNET HOLDING BV	L.		WELLS FARGO BANK,					USD 4.3005% /												
Currency Swap	N8505#AB0 TRITAX BIG BOX REIT	טו	Currency	N.A. KB1H1DSPRFMYMCUFXT09 WELLS FARGO BANK,	. 10/24/2018	. 01/24/2031		2,850,000	(EUR 1.83%) .USD 4.494% /			74, 178	261,250	339,561	(10,542)				35, 104		B023
Currency Swap	PLC G9075*AA2	D1	Currency	N.A KB1H1DSPRFMYMCUFXT09	. 11/15/2018	. 02/28/2028		33,909,400	(GBP 2.86%)			549,421	720,802	2,353,389	(1, 171, 625)			 	301,472		B023
	TRITAX BIG BOX REIT	L.	,	WELLS FARGO BANK,					.USD 4.494% /										·		l
Currency Swap	PLC G9075*AA2 TRITAX BIG BOX REIT	טו	Currency	N.A KB1H1DSPRFMYMCUFXT09 WELLS FARGO BANK.	. 11/15/2018	. 02/28/2028		2,239,300	(GBP 2.86%) .USD 4.494% /			36,282	47,600	155,412	(77,371)				19,909		B023
Currency Swap	PLC G9075*AA2	D1	Currency	N.A KB1H1DSPRFMYMCUFXT09	. 11/15/2018	. 02/28/2028		5,438,300	(GBP 2.86%)			88 , 115	115,600	377,430	(187,902)			 	48,349		B023
	TRITAX BIG BOX REIT	L.		WELLS FARGO BANK,					.USD 4.494% /												l
Currency Swap	PLC G9075*AA2 TRITAX BIG BOX REIT	טו	Currency	N.A KB1H1DSPRFMYMCUFXT09 WELLS FARGO BANK.	. 11/15/2018	. 02/28/2028		2,239,300	(GBP 2.86%) .USD 4.494% /			36,282	47,600	155,412	(77,371)				19,909		B023
Currency Swap	PLC G9075*AA2	D1	Currency	N.A KB1H1DSPRFMYMCUFXT09	. 11/15/2018	. 02/28/2028	l	33.909.400	(GBP 2.86%)			549.421	720 . 802	2,353,389	(1, 171, 625)	l		l	301.472		B023

Chautina all Ontions	C Fl	Callana Curana ana	Famusanda Onan aa	of Donoughou 24 of Commont Vo.	
Showing all Options,	Caps, Floors,	Collars, Swaps and	i Forwards Open as	of December 31 of Current Year	aı

					Sho	owing all	Options, 0	Caps, Floo	ors, Collars,	Swaps and	d Forwards	Open as o	f Decemb	er 31 of Cu	rrent Year							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative Prior											i
	Description										Year(s)	Current										i
	of Item(s)									Strike	Initial Cost	Year Initial					T-4-1	0	A -11		Credit	Hedge
	Hedged, Used for		Type(s)				Date of			Price, Rate or	of Un- discounted	Cost of Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated TRITAX BIG BOX REIT	Identifier	(a)	or Central WELLS FARGO BANK.	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid) .USD 4.494% /	Paid	Paid	Income	Value	Code Fair Valu	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap	PLC G9075*AA2	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 11/15/2018	. 02/28/2028		4,798,500	(GBP 2.86%)			77,748	102,000	333,0	27 (165,796)			42,661		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 02/06/2019	. 05/07/2039		10,371,200	.USD 4.503% / (GBP 3.01%)			160,895	352,001	1,911,1	34(1,214,071)			196,480		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1 BROMFORD HOUSING GROUP	D1	Currency	WELLS FARGO BANK, N.A WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	. 02/06/2019	. 05/07/2039		3,241,000	.USD 4.503% / (GBP 3.01%) .USD 4.503% /			50,280	110,000	597,2	45 (379,397)			61,400		B023
Currency Swap	LTD G1608#AA1 BROMFORD HOUSING GROUP	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 02/06/2019	. 05/07/2039		648,200	(GBP 3.01%) .USD 4.503% /			10,056	22,000	119,4	49(75,879)			12,280		B023
Currency Swap	LTD G1608#AA1	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 02/06/2019	. 05/07/2039		2,592,800	(GBP 3.01%) .USD 4.286% /			40,224	88,000	477 ,7	96 (303,518)			49, 120		B023
Currency Swap	LIMITED Q6235#AXO . MIRVAC GROUP FINANCE	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 03/12/2019	. 09/18/2034			(AUD 4.31%) .USD 4.286% /			5,311	196 , 130	217,9					24,292		B023
Currency Swap	LIMITED Q6235#AX0 .	D1	Currency	N.A WELLS FARGO BANK,		. 03/12/2019	. 09/18/2034			(AUD 4.31%) .USD 4.286% /			27,521	1,016,308	1,129,5					125,874		B023
Currency Swap	Foreign Liability MIRVAC GROUP FINANCE	Exhibit 7	Currency	N.A WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	. 03/12/2019	. 09/18/2034		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(AUD 4.31%) .USD 4.286% /			10,864	401, 174	445,8					49,687		B023
Currency Swap	LIMITED Q6235#AXO . MIRVAC GROUP FINANCE	D1	Currency	N.A WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 03/12/2019	. 09/18/2034			(AUD 4.31%) .USD 4.286% / (AUD 4.31%)			1,931	71,320	79,2					8,833		B023
Currency Swap	LIMITED Q6235#AXO . MIRVAC GROUP FINANCE LIMITED Q6235#AXO .	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	. 03/12/2019	. 09/18/2034			.USD 4.286% / (AUD 4.31%)			1,931	427,919	475,5							B023 B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1.	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 09/10/2020	. 12/11/2030			.USD 2.825% / (EUR 1.59%)			1,931	71,320	53,8					7,256		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1.	D1	Currency	WELLS FARGO BANK, N.A.		. 09/10/2020	. 12/11/2030			.USD 2.825% / (EUR 1.59%)			176,554	1,622,249	1,130,9					152,367		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 09/10/2020	. 12/11/2030			.USD 2.825% / (EUR 1.59%)				77,250	53,8							B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 09/10/2020	. 12/11/2030		3,570,000	.USD 2.825% / (EUR 1.59%)			50,444	463,500	323 , 1	16253,515				43,533		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	. 09/10/2020	. 12/11/2030		595,000	.USD 2.825% / (EUR 1.59%) USD 2.7% /				77,250	53,8	53 42,253						B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 03/17/2021	. 04/28/2028		16,680,000	(GBP 2.06%) USD 2.7% /			132,945	1,651,201	1,887,4	3192,938				152, 100		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 03/17/2021	. 04/28/2028		695,000				5,539	68,800	78,6	13 3,872				6,338		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	. 03/17/2021	. 04/28/2028		695,000	(GBP 2.06%) USD 2.7% /			5,539	68,800	78,6					6,338		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	. 03/17/2021	. 04/28/2028		, , , ,	USD 2.7% /			102,479	1,272,801	1,454,8					117,244		B023
Currency Swap	Foreign Liability		Currency	N.A WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	. 03/17/2021	. 04/28/2028			(GBP 2.06%) USD 2.7% /			5,539	68,800	78,6					6,338		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A. WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	. 03/17/2021	. 04/28/2028			(GBP 2.06%) .USD 3.345% / (EUR 1.89%)			19,388	240,800	275,2					22,181		B023 B023
Currency Swap Currency Swap	,	Exhibit 7	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 08/04/2021	. 10/01/2031			.USD 3.345% / (EUR 1.89%)			295,834	2,076,398	1,764,5					215,622		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 08/04/2021	. 10/01/2031			.USD 3.345% / (EUR 1.89%)			10,347	72,312						7,509		B023
Currency Swap	Foreign Liability		Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 08/04/2021	. 10/01/2031			.USD 3.345% / (EUR 1.89%)			10,303	72,312	61,4					7,509		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 08/04/2021	. 10/01/2031		10,897,791	.USD 3.345% / (EUR 1.89%)			195, 107	1,363,605	1,158,8	03558,382				141,602		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A WELLS FARGO BANK.	KB1H1DSPRFMYMCUFXT09	. 08/04/2021	. 10/01/2031		2,311,653	.USD 3.345% / (EUR 1.89%) .USD 3.345% /			41,386	289, 249	245,8	07118,445				30,037		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 08/04/2021	. 10/01/2031		577 ,913	. USD 3.345% / (EUR 1.89%)			10,347	72,312	61,4	5229,611				7,509		B023

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December 3	1 of Current Year
Onowing an Options	, Caps, i louis	Collais, Swaps and Folwards Open as of December 3	I OI Cullelle leal

					Sho	owing all (Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative Prior											ı
	Description										Year(s)	Current										i
	of Item(s) Hedged,									Strike Price.	Initial Cost of Un-	Year Initial Cost of Un-					Total	Current	Adiustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of		_		Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		e, Counterparty Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Description	or replicated	Identifici	(u)	WELLS FARGO BANK,	Olcaringriouse	Date	Expiration	Contracts		USD 2.7865% /	i aid	i aia	IIICOIIIC	Value			D./A.O.V.	Accidion	item	•	Linuty	(6)
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 09/02/2021	. 12/02/2035		1,382,200	(GBP 2.04%) USD 2.7865% /			12,642	129,800	187,622	(20,678))			22,844		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	. KB1H1DSPRFMYMCUFXT09	. 09/02/2021	. 12/02/2035		13,822,000	(GBP 2.04%) USD 2.7865% /			126,418	1,298,001	1,876,215	(206,781))			228,440		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	. KB1H1DSPRFMYMCUFXT09	. 09/02/2021	. 12/02/2035		691,100				6,321	64,900	93,811	(10,339))			11,422		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	. KB1H1DSPRFMYMCUFXT09	. 09/02/2021	. 12/02/2035		691, 100	(GBP 2.04%) USD 2.7865% /			6,321	64,900	93,811	(10,339))			11,422		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	. KB1H1DSPRFMYMCUFXT09	. 09/02/2021	. 12/02/2035		7,602,100	(GBP 2.04%) USD 2.7865% /			69,530	713,900	1,031,918	(113,730))			125,642		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 09/02/2021	. 12/02/2035			(GBP 2.04%) .USD 2.927% /			6,321	64,900	93,811	(10,339))			11,422		B023
Currency Swap	Foreign Liability		Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 10/21/2021	. 11/30/2031			(EUR 1.27%) .USD 2.927% /			30,943		162,023					22,971		B023
Currency Swap	Foreign Liability		Currency	N.A		. 10/21/2021	. 11/30/2031			(EUR 1.27%) .USD 2.927% /			278,483		1,458,203					206,741		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	. KB1H1DSPRFMYMCUFXT09	. 10/21/2021	. 11/30/2031		12,809,500	.USD 2.927% /			226,912		1, 188, 165					168,456		B023
Currency Swap	Foreign Liability		Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 10/21/2021	. 11/30/2031			(EUR 1.27%) . USD 3.453% /			61,885	387,000	324,045					45,943		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 02/10/2022	. 06/30/2034			(GBP 2.84%) . USD 3.453% /			2,225	21, 120	30,082	(807))			4, 186		B023
Currency Swap	Foreign Liability	Exhibit 7		N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 02/10/2022	. 06/30/2034			(GBP 2.84%) . USD 3.453% /			13,347	126,720	180 , 491	(4,845))			25, 116		B023
Currency Swap	Foreign Liability		Currency	N.A WELLS FARGO BANK,		. 02/10/2022	. 06/30/2034		135,800	(GBP 2.84%) . USD 3.453% /			1,112		15,041	(404))			2,093		B023
Currency Swap	Foreign Liability		Currency	N.A WELLS FARGO BANK,		. 02/10/2022	. 06/30/2034		135,800	(GBP 2.84%) .USD 3.453% /			1,112		15,041	(404))			2,093		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 02/10/2022	. 06/30/2034			(GBP 2.84%) .USD 3.323% /			46,716		631,720)			87,905		B023
Currency Swap	Foreign Liability			N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 02/25/2022	. 03/10/2027			(EUR 1.65%) . USD 3.323% /			29,296	129,750	114,538					12,450		B023
Currency Swap	Foreign Liability		Currency	N.A		. 02/25/2022	. 03/10/2027			(EUR 1.65%) USD 3.5% /			97,654		381,793					41,501		B023
Currency Swap	Foreign Liability		Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 02/25/2022	. 03/10/2029			(EUR 1.88%) USD 3.5% /			9,521	43,250	34,751	31,178				5,743		B023
Currency Swap	Foreign Liability		Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 02/25/2022	. 03/10/2029			(EUR 1.88%) USD 3.5% /			28,563	129,750	104 , 254					17,229		B023
Currency Swap	Foreign Liability		Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 02/25/2022	. 03/10/2029		, , ,	(EUR 1.88%) .USD 4.032% /			114,252	519,000	417,017	374, 138				68,915		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 04/12/2022	. 07/12/2032			(EUR 2.29%) .USD 4.032% /			141,844	380,625	306,582					108,257		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 04/12/2022	. 07/12/2032			(EUR 2.29%) . USD 4.032% /			73,367	196,875	158,577	207,886				55,995		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 04/12/2022	. 07/12/2032			(EUR 2.29%) . USD 4.032% /			19,565	52,500	42,287	55,436				14,932		B023
Currency Swap	Foreign Liability		Currency	N.A WELLS FARGO BANK,		. 04/12/2022	. 07/12/2032			(EUR 2.29%) .USD 4.032% /			19,565	52,500	42,287	55,436				14,932		B023
Currency Swap	Foreign Liability		Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 04/12/2022	. 07/12/2032			(EUR 2.29%) .USD 4.032% /			19,565	52,500	42,287	55,436				14,932		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 04/12/2022	. 07/12/2032			(EUR 2.29%) .USD 4.463% /			4,891		10,572					3,733		B023
Currency Swap	Foreign Liability		Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 04/22/2022	. 05/10/2032			(EUR 2.7%) .USD 4.463% /			334,899		603,904					249,536		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09	. 04/22/2022	. 05/10/2032			(EUR 2.7%) .USD 4.463% /			157,599	372,000	284 , 190	372,674				117,429		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	. KB1H1DSPRFMYMCUFXT09	. 04/22/2022	. 05/10/2032		3,246,000	(EUR 2.7%)			59, 100	139,500	106,571	139,753				44,036		B023

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

					Sh	owing all	Options, 0	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative Prior												i l
	Description										Year(s)	Current											i l
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged, Used for		Type(s)				Date of			Price, Rate or	of Un- discounted	Cost of Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central WELLS FARGO BANK.	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid) .USD 4.463% /	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A BANK,	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 Cues	Foreign LightLity	Exhibit 7	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	04/22/2022	. 05/10/2032		1 000 000	.USD 4.463% / (EUR 2.7%)			19,700	46,500		35,524	46,584				14,679		B023
Currency Swap	Foreign Liability	EXIIIDIL /	our rency	WELLS FARGO BANK,	ND IN IDOPNEMI MODEX 109	. 04/22/2022	. 03/ 10/ 2032		1,002,000	.USD 4.633% /			19,700	40,300		33,324	40,304				14,0/9		
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/25/2022	. 06/08/2032		2,669,500	(EUR 3.12%)			40,849	80,750		6,736	175,466				36,410		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 05/25/2022	. 06/08/2032		533,900	.USD 4.633% / (EUR 3.12%)				16, 150		1,347	35,093					 	B023
0	Facadas I inhiliku	Fubible 7	0	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	05 /05 /0000	00 (00 (0000		F00 000	.USD 4.633% /			8 . 170	16, 150		1,347	05.000				7,282		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,		. 05/25/2022	. 06/08/2032			(EUR 3.12%) .USD 4.633% /			0, 1/0	10, 130			35,093						B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	. 05/25/2022	. 06/08/2032		533,900	(EUR 3.12%) .USD 4.633% /			8 , 170	16, 150		1,347	35,093				7,282		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/25/2022	. 06/08/2032		533,900	(EUR 3.12%)			8 , 170	16, 150		1,347	35,093						B023
Currency Cues	Foreign LightLity	Evhibit 7	Currency	WELLS FARGO BANK, N.A.	VD 1U1DODDENVNO IEVTOO	. 02/09/2023	. 02/28/2033		0 000 000	USD 5.47% / (EUR 4.44%)			24.471	88.220		(67.125)	266,070				33.813		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09		. 02/28/2033		2,300,320	(EUR 4.44%) USD 5.47% /			24,4/1	88,220		(07, 123,	200,070				33,813		BU23
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK.	KB1H1DSPRFMYMCUFXT09	. 02/09/2023	. 02/28/2033		107,560	(EUR 4.44%) USD 5.47% /			1, 112	4,010		(3,051)	12,094				1,537		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 02/09/2023	. 02/28/2033		107,560	(EUR 4.44%)			1,112	4,010		(3,051)	12,094				1,537	l	B023
Currency Cues	Foreign LightLity	Evhibit 7	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 02/09/2023	. 02/28/2033		1.398.280	USD 5.47% / (EUR 4.44%)			14.460	52.130		(39.665)	157.223				19,980		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK,						.USD 5.785% /			*				137 ,223						
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	. 02/22/2023	. 08/22/2033		1,210,000	(GBP 5.61%) .USD 5.785% /			(1,710)	(42,400)		(42,917)	22,400				17,790		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 02/22/2023	. 08/22/2033		4,235,000	(GBP 5.61%)			(5,984)	(148,400)		(150,208)	78,399				62,265		B023
Currency Cues	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	00/00/0000	. 08/22/2033		2 620 000	.USD 5.785% / (GBP 5.61%)			(5, 130)) (127, 200)		(128,750)	67, 199				53,370		B023
Currency Swap	Foreign Liability	EXIIIDIL /	Currency	N.A WELLS FARGO BANK,	NB IN IDSPNENT MOOF X 109	. 02/22/2023			3,030,000	.USD 5.785% /			(3, 130)	1 (121,200		(120,730)	07 , 199				•		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	. 02/22/2023	. 08/22/2033		605,000	(GBP 5.61%) .USD 5.785% /			(855)	(21,200)		(21,458)	11,200				8,895		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A BANK,	KB1H1DSPRFMYMCUFXT09	. 02/22/2023	. 08/22/2033		1,815,000	.08D 5.785% / (GBP 5.61%)			(2,565)	(63,600)		(64,375)	33,600				26,685		B023
Currency Cues	Foreign Liability	Exhibit 7	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	Foreign Liability	EXIIIDIL /	Currency	WELLS FARGO BANK,					, , ,	.USD 5.088% /			` ' '			, , , , , ,					,		
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK.	KB1H1DSPRFMYMCUFXT09	. 05/11/2023	. 06/20/2030		109, 180	(EUR 4.27%) .USD 5.088% /			1,055	5,630		(515)	11,783				1,277		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/11/2023	. 06/20/2030		32,317,280	(EUR 4.27%)			312,243	1,666,479		(152,423)	3,487,890				377,961		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 05/11/2023	. 06/20/2030		100 100	.USD 5.088% / (EUR 4.27%)			1.055	5.630		(515)	11.783				1.277		B023
ourrency swap	OTETHIN LIADITIES	LAIIIDIL /	out i ency	WELLS FARGO BANK,						.USD 5.216% /			,			, , , ,					*		
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK.	KB1H1DSPRFMYMCUFXT09	. 05/11/2023	. 06/20/2033		1,528,520	(EUR 4.39%) .USD 5.216% /			14,954	78,820		(42,481)	96,810				22,248		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/11/2023	. 06/20/2033		655,080	(EUR 4.39%)			6,409	33,780		(18,206)	41,490				9,535		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 05/11/2023	. 06/20/2033		873 ///0	.USD 5.216% / (EUR 4.39%)			8,545	45,040		(24,275)	55,320				12,713		B023
ourrency swap	Tolergii Liability		our rency	WELLS FARGO BANK,						.USD 5.216% /			·								•		
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK.	KB1H1DSPRFMYMCUFXT09	. 05/11/2023	. 06/20/2033		982,620	(EUR 4.39%) .USD 5.216% /			9,613	50,670		(27,310)	62,235				14,302		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/11/2023	. 06/20/2033		218,360	(EUR 4.39%)			2, 136	11,260		(6,069)	13,830				3, 178		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 05/11/2023	. 06/20/2033		19.543.220	.USD 5.216% / (EUR 4.39%)			191,200	1.007.769		(543, 156)	1,237,787				284.452		B023
			our rency	WELLS FARGO BANK,					.,,	.USD 5.216% /											, ,		
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	. 05/11/2023	. 06/20/2033		764,260	(EUR 4.39%) .USD 5.216% /		······	7,477	39,410		(21,241)	48,405				11, 124		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/11/2023	. 06/20/2033		655,080	(EUR 4.39%)			6,409	33,780		(18,206)	41,490				9,535		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 05/11/2023	. 06/20/2033		218 360	.USD 5.216% / (EUR 4.39%)			2. 136	11.260		(6.069)	13 .830				3. 178		B023
our reney onap	Ir or or gir Liabirity	L AIII DI L /	out i diloy	14-71-	COLV IOON IN IN INCOLVED	. 33/ 11/2020	. 50/ 20/ 2000			(LOI T.000)			2, 100										

Showing all Options Ca	os Floors Colla	rs Swans and Forwards C	Open as of December 31 of Current Year
Oriowing an Options, Oc	J3, 1 10013, OU116	is, owaps and i orwards c	por as or becerriber or or ourient rear

					Sho	owing all (Options, (Japs, ⊦loo	ors, Collars,	Swaps and	d Forwards	Open as o	of December	er 31 of Cu	ırrent Year	•							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												1
	Description										Prior Year(s)	Current											l
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	_		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central WELLS FARGO BANK.	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A BANK,	KB1H1DSPRFMYMCUFXT09	. 05/26/2023	. 06/30/2033			.USD 6.141% / (CAD 5.96%)			2,839	38,686		(15,145)	63,067				10,701		B023
, ,	Foreign Liability	Exhibit 7	,	WELLS FARGO BANK, N A	KB1H1DSPRFMYMCUFXT09	. 05/26/2023	. 06/30/2033		40,516,800	.USD 6.141% /			156.716	2, 135, 490		(836,002)	3,481,272				590,676		B023
Currency Swap	,		Currency	WELLS FARGO BANK,						.USD 6.141% /											-		
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	. 05/26/2023	. 06/30/2033		1,174,400	(CAD 5.96%) .USD 6.141% /			4,542	61,898		(24,232)	100,906				17, 121		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/26/2023	. 06/30/2033		1,247,800	(CAD 5.96%) .USD 6.141% /			4,826	65,767		(25,746)	107,213				18, 191		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/26/2023	. 06/30/2033		220,200	(CAD 5.96%) .USD 6.141% /			852	11,606		(4,543)	18,920				3,210		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/26/2023	. 06/30/2033		25,323,000	(CAD 5.96%)			97,947	1,334,681		(522,501)	2, 175, 795			-	369, 173		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 05/26/2023	. 06/30/2033		1,101,000	(CAD 5.96%)			4,259	58,030		(22,717)	94,600				16,051		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 05/26/2023	. 06/30/2033		807,400	.USD 6.141% / (CAD 5.96%)			3 , 123	42,555		(16,659)	69,373				11,771		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 05/26/2023	. 06/30/2033		146,800				568	7,737		(3,029)	12,613				2,140		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 06/08/2023	. 10/11/2035		3,760,500	.USD 5.593% / (GBP 6.05%)			(21,037)	3,300		(179,759)	67, 199				61,744		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 06/08/2023	. 10/11/2035		3,760,500	.USD 5.593% / (GBP 6.05%)			(21,037)	3,300		(179,759)	67, 199				61,744		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 06/08/2023	. 10/11/2035		3,760,500				(21,037)	3,300		(179,759)	67, 199				61,744		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 08/23/2023	. 09/20/2035		16,260,000	.USD 5.904% / (EUR 4.46%)			237 , 169	727 , 499		21,674	1,037,251				266,262		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 08/23/2023	. 09/20/2035		53, 116,000	.USD 5.904% / (EUR 4.46%)			774,753	2,376,498		70,801	3,388,354				869,791		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 08/23/2023	. 09/20/2035		1,084,000	.USD 5.904% / (EUR 4.46%)			15,811	48,500		1,445	69, 150				17,751		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 09/12/2023	. 09/19/2028		289,215,000	AUD 5.35% / (USD 5.435%)			368,957	(10,597,414))	(9,588,723)	(28,910,948)	471,126			2,789,294		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 10/12/2023	. 07/11/2036		2,815,660	.USD 6.718% / (GBP 6.39%)			159,380	(64,860))	(20,895)	6,652				47,813		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 04/04/2024	. 04/24/2039		2,407,490				(39,608)	27,930		118,725	27,930				45,553		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 04/04/2024	. 04/24/2039		28,889,880	.USD 6.161% / (GBP 5.75%)			(475,301))335, 162		. 1,424,694	335, 162				546,633		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 04/04/2024	. 04/24/2039		1,647,230	.USD 6.161% / (GBP 5.75%)			(27, 100))19, 110		81,233	19, 110				31, 168		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 04/04/2024	. 04/24/2039		1,647,230	.USD 6.161% / (GBP 5.75%)			(27, 100))19, 110		81,233	19, 110				31, 168		B023
Currency Swap	,		Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 07/17/2024	. 07/24/2029			AUD 5.1% / (USD 4.8375%)			3,706,252	(14,973,697))	12,246,944)	(15,239,678)	265,980			1,978,772		B021
Currency Swap	Foreign Liability		Currency	WELLS FARGO BANK, N.A.		. 07/18/2024	. 08/22/2025			.GBP % / SOFR			4,439,700	(22,750,044)		22,911,027)	(22,775,695)	25,651			2,598,020		B020
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK,	KB1H1DSPRFMYMCUEXTO9	. 10/23/2024	. 10/20/2044			.USD 6.035% / (GBP 5.99%)			(1,269,082))2,392,505		. 2,639,278	2,392,505	20,001			1,586,416		B023
			Excluding V	/ariable Annuity (Guarantees Under SS		,,	xchange	11,214,000	(35. 0.00//)			(98,038,041)	41,665,718		99, 142, 191	(573,038,236)	6,498,846			239, 105, 371	XXX	XXX
					Guarantees Under SS								(98, 127, 927)	41,665,718		00,587,047	(573,038,236)	6,498,846			239,511,294		XXX
1109999999. Subt			Variable Ar	nuity Guarantées	s Under SSAP No.10	8									XXX							XXX	XXX
Interest Rate Swap	Fixed income Portfolio	0 D1	Interest Rate	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	. 05/17/2011	. 07/16/2038		4.000.000	S0FR / -3.9825%			62,145	169,912		169,912	248,052				73,615		B0311
Interest Rate Swap	Fixed income Portfolio	0	Interest Rate	BNP PARIBAS		. 07/26/2011				. SOFR / -4.035%			373.787	850 . 149		850 . 149	1.463.445				442.111		B0311
initerest nate swap		ויין ויין	nate	וואר ראחומאט	nullulioFruoliPHU8N3P83	. 01/20/2011	. 01/02/203/		20,000,000	.uurn / -4.U35%			3/3,/8/	830, 149		იე∪, 149	1,403,445				442,111		יייייייייייייייייייייייייייייייייייייי

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SHOWING All ODDIONS	. Cabs. Fibbis	. Cullais. Swabs all	u Forwarus Obeli as	of December 31 of Current Tear	

	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
											Cumulative											ı	1
											Prior												i
	Description										Year(s)	Current										ı	1
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted	_	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	Fixed income Portfolio	84	Interest	BANK OF AMERICA NA	D.4TVDED00///2000/1/D07	44 (00 (0000	00 (04 (0007			0050 / 4 0040			(440, 404)	/ 474 000		474 000	0 404 000				4 007 740	ı	20044
Interest Rate Swap	Fixed income Portfolio	וע	Rate		B4TYDEB6GKMZ0031MB27	. 11/09/2022	. 09/01/2027		225,000,000	.SOFR / -4.081%			(146,431)	(474, 968)		(474,968)	3, 131, 309				1,837,746		B0311
	Fixed Income Fol [10110	D4	Interest	GOLDMAN SACHS	WOOL DOWDO LLIZNDDOV/COO	07 (00 (0040	44 (04 (0007		00 000 000	0050 / 0.7040			540,007	4 000 447		4 000 447	4 740 447				507 574	ı	Doods
Interest Rate Swap	Fixed income Portfolio	וע	Rate		W22LR0WP21HZNBB6K528	. 07/30/2010	. 11/01/2037		30,000,000	.SOFR / -3.731%			540,027	1,960,117		1,960,117	1,712,447				537,574		B0311
Interest Rate Swap	TIXED THEORE FOLLTOITE	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	W22LR0WP21HZNBB6K528	. 12/20/2010	. 03/31/2040		7,000,000	4.82% / -SOFR			(50.325)	338,015		338,015	(542,058)				136,713	ı	B0311
interest nate onap	Fixed income Portfolio	D1	Interest	GOLDMAN SACHS	IIZZENOIII Z ITIZNODONOZO	. 12/20/2010	. 00/01/2040		7,000,000	4.02// 00/11			(30,023)				(342,030)						D0011
Interest Rate Swap	T TAGE THOUSE TO CLOTTE	D1	Rate		W22LR0WP21HZNBB6K528	. 12/20/2010	. 06/30/2040		3,000,000	.4.835% / -SOFR			(21.089)	148,501		148,501	(235,734)				59,068	ı	B0311
meeroot mate emap in	Fixed income Portfolio		Interest	GOLDMAN SACHS	MEEEITOM ETTERBOTOES	. 12, 20, 20 10	. 00, 00, 20 10		0,000,000				(21,000)				(200,701)						
Interest Rate Swap		D1	Rate		W22LROWP21HZNBB6K528	. 02/07/2011	. 03/31/2041		9.000.000	5.2675% / -S0FR			(24,428)	918,530		918,530	(776,462)				181,443	ll	B0311
	Fixed income Portfolio		Interest	GOLDMAN SACHS									` ' '	, , ,		, , , , ,	, , ,				•	ı	1
Interest Rate Swap		D1	Rate	INTERNATIONAL	W22LR0WP21HZNBB6K528	. 02/07/2011	. 03/31/2041		5,000,000	5.2175% / -SOFR			(16,071)	480,762		480,762	(428,643)				100,802	ıl	B0311
	Fixed income Portfolio		Interest	HSBC BANK USA, N.A.																		ı	1
Interest Rate Swap		D1	Rate		11E8VN30JCEQV1H4R804	. 07/26/2011	. 09/11/2036		31,250,000	.SOFR / -3.975%			486,682	1, 167, 445		1 , 167 , 445	1,724,149				534,551		B0311
	Fixed income Portfolio		Interest	HSBC BANK USA, N.A.																		ı	1
Interest Rate Swap		D1	Rate		11E8VN30JCEQV1H4R804	. 07/27/2011	. 09/28/2036		19,500,000	SOFR / -4.1475%			271,616	414,443		414,443	1, 106, 574				334,223		B0311
	Fixed income Portfolio		Interest	ROYAL BANK OF																		ı	1
Interest Rate Swap		D1	Rate		ES71P3U3RH1GC71XBU11	. 10/05/2012	. 10/31/2037		5,000,000	.SOFR / -2.705%			140,524	834,342		834,342	234,498				89,586		B0311
	Fixed income Portfolio	84	Interest	ROYAL BANK OF	E071 D01 1001 11 0074 V0144	04 (00 (00 40	05 (00 (0000		40 000 000	2055 / 2 200			005 500	4 005 007		4 005 007	000 007				040 044	ı	100044
Interest Rate Swap	Fixed income Portfolio	υι	Rate		ES71P3U3RH1GC71XBU11	. 01/03/2013	. 05/22/2038		12,000,000	SOFR / -2.82%			325,526	1,935,337		1,935,337	600,337				219,614		B0311
Interest Rate Swap	TIXEU TILCOILE POLLTOTTO	D1	Interest Rate	ROYAL BANK OF CANADA	ES71P3U3RHIGC71XBU11	. 04/11/2013	. 06/16/2038		12,000,000	SOFR / -2.89%			317.535	1,851,311		1,851,311	604,578				220 , 174	ı	B0311
iliterest hate swap	Fixed income Portfolio	υι	Interest	NATWEST MARKETS PLC	Lot If Joon Hide TABOTT	. 04/11/2013	. 00/ 10/ 2000		12,000,000	30IN / -2.03%			17 ,505	1,001,011		1,001,011	004,5/6				220, 174		00011
Interest Rate Swap	T TAGE THOUSE TO CITETIO	D1	Rate		RR3QW1CWW1PCS8A4S074	. 03/02/2011	. 09/30/2041		3,000,000	4.64% / -SOFR			(27.013)	83.167		83 . 167	(244,457)				61,406	ı	B0311
interest nate onap	Fixed income Portfolio	01	Interest	NATWEST MARKETS PLC	11100(111011111111111111111111111111111	. 00/ 02/ 2011	. 00/00/2041		0,000,000	4.04% / 00/11			(27,010)				(244,407)						
Interest Rate Swap		D1	Rate		RR3QWICWWIPCS8A4S074	. 08/28/2008	. 08/30/2038		4,000,000	5.1175% / -SOFR			(16,734)	303,711		303,711	(292,645)				73,949	l	B0311
	Fixed income Portfolio		Interest	NATWEST MARKETS PLC																			i
Interest Rate Swap		D1	Rate		RR3QWICWWIPCS8A4S074	. 09/16/2008	. 07/16/2038		4,000,000	.5.264% / -SOFR	360,000		(22,941)	360,984		360,984	(287,673)		(12,094))	73,615	i	B0311
	Fixed income Portfolio		Interest	NATWEST MARKETS PLC																		ı	1
Interest Rate Swap		D1	Rate		RR3QW1CWW1PCS8A4S074	. 09/16/2008	. 07/16/2038		5,000,000	.5.317% / -SOFR	420,000		(33, 142)	477,798		477 , 798	(358,457)		(14, 109))	92,019		B0311
	Fixed income Portfolio	84	Interest	NATWEST MARKETS PLC	DD00#10##1D000140074	00 (00 (00 40	00/00/00/0			F 0575% / 0050			(00, 005)	500 005		500 005	(0.47, 500)				457.545	ı	100044
Interest Rate Swap	Fixed income Portfolio	υι	Rate	NATWEST MARKETS PLC	RR3QWICWWIPCS8A4S074	. 02/09/2010	. 06/30/2040		8,000,000	5.0575% / -SOFR			(38,635)	599,395		599,395	(647,522)				157,515		B0311
Interest Rate Swap	TIACU THOUME FULLTOTTO	D1	Interest Rate		RR3QWICWWIPCS8A4S074	. 04/26/2010	. 12/31/2040		10,000,000	5.12% / -SOFR			(40.470)	839,619		839,619	(838,252)				200,068	, ,	B0311
miterest nate swap	Fixed income Portfolio		Interest		THIOGHTOHITTEOON40074	. 04/20/2010	. 12/31/2040		10,000,000			·····	(40,470)				(000,202)				200,000		D0011
Interest Rate Swap		D1	Rate	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	. 07/26/2011	. 09/11/2036	L	31,250,000	SOFR / -4.03%	L	<u> </u>	469.495	1,008,546	l	1,008,546	1,740,397				534,551	J	B0311
	Fixed income Portfolio		Interest						,200,000					, 500, 040		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
Interest Rate Swap		D1	Rate	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	. 07/27/2011	. 09/28/2036		19,500,000	.SOFR / -4.201%			261, 183	317,641		317,641	1, 116, 420				334,223	l	B0311
	Fixed income Portfolio		Interest							.2.77800337% /												ı	1
Interest Rate Swap		D1	Rate	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	. 06/09/2022	. 12/31/2043		63, 119, 287				(1,445,504)	(14,487,387)		(14,487,387)	(6,553,828)				1,376,050		B0311
	Fixed income Portfolio		Interest							.2.00470504% /	-												i
Interest Rate Swap		D1	Rate	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	. 07/05/2022	. 12/31/2040		22,658,202				(531,606)	(4,583,091)		(4,583,091)	(1,761,047)				453,319		B0311
	Fixed income Portfolio	84	Interest	2001575 25150115	00015010101010001111	07.05.0000	10 (01 (0005		10 000 510	.2.00159689% /			(440, 074)	(0.540.004)		10 510 001	(000 705)				204 200	ı	100044
Interest Rate Swap	Eivad income Dortfalia	וע	Rate	SOCIETE GENERALE	02RNE81BXP4R01D8P041	. 07/05/2022	. 12/31/2035		16,990,510				(410,074)	(2,518,861)		(2,518,861)	(900,795)		•••••		281,826		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SUCTETE GENERALE	02RNE81BXP4R0TD8PU41	. 07/07/2022	. 12/31/2038		38,043,562	.2.81231132% / -	1		(858,991)	(6,544,619)		(6,544,619)	(2,840,245)				711,939	, ,	B0311
miterest nate swap	Fixed income Portfolio	υι	Interest	OUUTETE ULNERALE	OZIMEOTDAE MOTDOFU41	. 01/01/2022	. 12/01/2000		00,040,302	.2.00526501%/-			(050,391)	(0,544,619)		(0,544,618)	(2,040,240)						DOU 1 1
Interest Rate Swap		D1	Rate	SOCIETE GENERALE	02RNE8 I BXP4R0TD8PI 41	. 06/28/2022	. 12/29/2045		62,286,009				(1,291,022)	(13,239,708)		(13,239,708)	(6,594,069)				1,427,431	J	B0311
	Fixed income Portfolio		Interest				,,,		,200,000	2.7883965% /	1		.,.,_0.,022)	(, 200 , . 00)		,, 200 , . 00	11(1,551,550)				,,		
Interest Rate Swap		D1	Rate	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	. 07/13/2022	. 12/31/2043		63,242,837	SOFR			(1,447,552)	(14,551,012)		(14,551,012)	(6,558,864)				1,378,743		B0311
	Fixed income Portfolio		Interest							.2.79601018% /	-											, ,	
Interest Rate Swap		D1	Rate	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	. 08/25/2022	. 12/31/2043		69,921,526	S0FR			(1,572,712)	(15,540,282)		(15,540,282)	(7,272,881)				1,524,344		B0311

Showing all Options	Caps Floors Collar	s Swaps and Forwards	Open as of December 31 of C	Current Year
Chowing an Options,				

	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
											Cumulative												
											Prior												
	Description									0	Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial						Tatal	C	A ali a tua a a t		Credit	Hedge
	Hedged,		Tuno(a)				Data of			Price,	of Un-	Cost of Un-		Dook/			Lincolized	Total	Current Year's	Adjustment		Quality of	Effectiveness
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	(Amorti-	to Carrying Value of		Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Bootingtion	Fixed income Portfolio	1001111101	Interest	0. 00	o.ougouoo	Date		o o mi doto	7.11104111	.2.81905154% / -				14.40	0000	T dir T dido	(200.0000)	2	7.00.00.01.			Linery	(2)
Interest Rate Swap		D1	Rate	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	. 08/30/2022	. 12/31/2043		37,545,900				(858, 100)	(8,515,418)		(8,515,418)(3,900,921)				818,530		B0311
	Fixed income Portfolio		Interest							. 2.87564632% / -			, , , ,			. , ,	1						
Interest Rate Swap		D1	Rate	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	. 08/31/2022	. 12/31/2044		38,537,768				(893,024)	(9, 197, 830)		(9, 197, 830)(4,265,512)				862,026		B0311
	Fixed income Portfolio		Interest							.2.87817468% / -													
Interest Rate Swap		D1	Rate		02RNE81BXP4R0TD8PU41	. 09/01/2022	. 12/31/2043		43, 116, 168	S0FR			(917,077)	(8,874,908)		(8,874,908) (4,958,760)				939,966		B0311
			Interest	BOFA SECURITIES INC																			,
Interest Rate Swap		Exhibit 7	Rate		549300HN4UKV1E2R3U73	. 09/27/2021	. 10/04/2028		292,625,000	1.76% / -S0FR			(12,162,583)	(30,091,924)		(30,091,924)855,261				2,837,724		B037
	Fixed income Portfolio	8.4	Interest	BOFA SECURITIES INC		07/40/0000	07/00/0004			0050 / 0 000			740.040	5 004 040		5 004 040	0.004.440				070 750		100011
Interest Rate Swap	Fixed income Portfolio	וע	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 07/19/2022	. 07/22/2031		68,000,000	SOFR / -2.69%			716,343	5,394,818		5,394,818	2,804,142		•••••		870,752		B0311
Interest Data Cura	Fixed Income For Clotto	D1	Interest Rate	DUFA SECUNITIES TING	, 549300HN4UKV1E2R3U73	. 07/22/2022	. 07/26/2028		E0 000 000	.SOFR / -2.491%			1,385,763	2,606,004		2,606,004	353,226				472,352		B0311
Interest Rate Swap	Fixed income Portfolio	υι	Interest	BOFA SECURITIES INC		. 01/22/2022	. 01/20/2020		50,000,000	. 30Fh / -2.491%			1,305,703	2,000,004		2,000,004	333,220				412,332		DU311
Interest Rate Swap	T TACC THOUSE TOT CTOTTO	D1	Rate	BOLL OF OFFICE AND	549300HN4UKV1E2R3U73	. 07/26/2022	. 10/30/2030		250 000 000	.SOFR / -2.436%			7,066,103	21,084,820		21,084,820	5, 263, 908				3,018,918		B0311
Thronout mate emap in	Fixed income Portfolio		Interest	BOFA SECURITIES INC		, , , , , , , , , , , , , , , , , , , ,	1 10,00,2000		200,000,000	2.100			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,00.,020		2.,,00.,,020	,200,000				,,		
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 07/26/2022	. 08/15/2033		250 . 000 . 000	.SOFR / -2.541%			6,803,913	27,976,413		27,976,413	8,491,895				3,671,554		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC	;								, .,			, , ,	, , , , ,				.,		
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 08/22/2022	. 08/26/2047		150,000,000	.2.652% / -SOFR				(30,501,800)		(30,501,800) (15,013,125)				3,570,642		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC	;																		
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 08/22/2022	. 08/21/2037		100,000,000	.2.788% / -SOFR			(793,071)	(13,386,826)		(13,386,826) (7,099,132)				1,778,101		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			
Interest Rate Swap	E	D1	Rate	DOEA OFFICIALITY INC	549300HN4UKV1E2R3U73	. 08/22/2022	. 08/26/2032		150,000,000	SOFR / -2.6%				13 , 189 , 429		13, 189, 429	7,450,503				2,075,419		B0311
	Fixed income Portfolio	D4	Interest	BOFA SECURITIES INC		00 (00 (0000	00 (00 (0007		050 000 000	0050 / 0.0440			0.400.007	0.004.700		0 004 700	4 050 570				0 000 404		100044
Interest Rate Swap	Fixed income Portfolio	וע	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 08/22/2022	. 08/23/2027		250,000,000	.SOFR / -2.614%			2, 100, 997	9,321,703		9,321,703	4,253,572		•••••		2,032,484		B0311
Interest Rate Swap	Tixed Thomie For trotto	D1	Interest Rate	DOLA SECONTITES INC	549300HN4UKV1E2R3U73	. 08/24/2022	. 08/16/2029		200 000 000	.SOFR / -2.851%			5,043,735	10,475,366		10,475,366	3, 454, 800				2, 151, 139		B0311
interest nate orap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC		. 00/ 24/ 2022	. 00/ 10/ 2023		200,000,000	.00111 / 2.001/			5,040,765	10,473,000		10,475,000	0, 404,000				2, 101, 100		
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 09/07/2022	. 09/06/2029		400 . 000 . 000	S0FR / -2.9542%			2,461,029	19,483,700		19,483,700	13,271,121				4,328,940		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC					,,					,,		,,	,				,,		
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 10/18/2022	. 10/18/2052		60,000,000	.3.184% / -SOFR			(193,633)	(8,339,385)		(8,339,385)(7,053,574)				1,582,239		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			,
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 10/18/2022	. 10/19/2029		200,000,000	SOFR / -3.6675%			3,413,353	3,854,143		3,854,143	5,078,842				2, 191,515		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			
Interest Rate Swap	Fined income Deadfalls	D1	Rate	DOEA OFFICIALITIES INC	549300HN4UKV1E2R3U73	. 10/19/2022	. 10/25/2032		150,000,000	.SOFR / -3.783%			2,384,560	3,455,399		3,455,399	6,237,240				2,097,577		B0311
Internal Data Core	Fixed income Portfolio	D4	Interest	BOFA SECURITIES INC	, 549300HN4UKV1E2R3U73	10 /10 /0000	. 10/21/2052		75 000 000	0.0040 / COED			(217.272)	(0.000 500)		(9,233,599)(8.885.395)				1,978,091		B0311
Interest Rate Swap	Fixed income Portfolio	νι	Rate Interest	BOFA SECURITIES INC		. 10/19/2022	. 10/21/2052		/5,000,000	.3.281% / -SOFR			(211,212)	(9,233,599)		(9,233,399)(8,885,395)				1,9/8,091		BU311
Interest Rate Swap	TIXED THOUSE FOILTOITO	D1	Rate	DOLA OFFICIAL LINE	549300HN4UKV1E2R3U73	. 11/17/2022	. 11/17/2051		75 000 000	.3.036% / -S0FR				(10,250,952)		(10,250,952)(7,578,997)				1,944,797		B0311
interest nate onap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC		. 11/11/2022	. 11/1//2001		73,000,000	.0.000% / 00111				(10,200,002)		(10,230,332	,(1,510,551)				1,544,757		
Interest Rate Swap		D1	Rate	20171 02001111120 1110	549300HN4UKV1E2R3U73	. 11/28/2022	. 12/03/2057		100 . 000 . 000	2.6945% / -SOFR				(17,762,773)		(17,762,773) (10,223,906)				2.869.896		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC			,		,,					(,,,		(, ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 12/01/2022	. 06/05/2034		75,000,000	.SOFR / -3.031%			899,649	6, 151, 900		6, 151, 900	3,904,474				1, 151, 737		B0311
· ·	Fixed income Portfolio		Interest	BOFA SECURITIES INC)																		
Interest Rate Swap		D1	Rate			. 12/05/2022	. 12/09/2042		100,000,000	.3.061% / -SOFR				(10,680,530)		(10,680,530)(6,677,651)				2, 118, 412		B0311
			Interest	BOFA SECURITIES INC																			
Interest Rate Swap	Liability Hedge	Exhibit 7	Rate		549300HN4UKV1E2R3U73	. 03/29/2023	. 04/02/2026	-	200,000,000	.3.779% / -SOFR			(3,039,631)	(932, 181)		(932, 181)1,023,077				1, 118, 952		B037
1	Fixed income Portfolio	L	Interest	BOFA SECURITIES INC																			
Interest Rate Swap	Fixed income Dertf-1:-	וע	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 05/17/2011	. 06/29/2037		50,000,000	.SOFR / -3.965%			770,581	2,056,616		2,056,616	2,992,961				883,932		B0311
Interest Rate Swap	Fixed income Portfolio	D4	Interest Rate	DUFA SECURITIES INC	549300HN4UKV1E2R3U73	. 06/27/2007	. 06/29/2037		25 000 000	.5.985% / -SOFR			122,515	3,872,492		3,872,492	(1,976,819)				441,966		B0311
interest nate owap	Fixed income Portfolio	ווע		BOFA SECURITIES INC		. 00/2//2007	. 00/28/203/		20,000,000	. J. 30J h / -SUFR			124,313	3,012,492		3,012,492	(1,9/0,819)				441,300		DUU 1 1
Interest Rate Swap	xou modile rortions	D1	Interest Rate	SOLV OF OCCUPANTION INC.	, 549300HN4UKV1E2R3U73	. 08/31/2006	. 09/05/2036		31 250 000	.5.501% / -S0FR			(8.584)	3 . 204 . 332		3.204.332	(2.221.719)				534 . 176		B0311
Caro on Auto onup	1			1	0000 OILT ILLI 10070	. 55, 51, 2000	. JU, JU, EUU		0., 200,000	/	1		(0,007)	0,207,002									

SCHEDULE DB - PART A - SECTION 1

	Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Dec														irrent Ye	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative											, ,	
	Description										Prior Year(s)	Current										, ,	
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	5	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		, Counterparty Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Description	Fixed income Portfolio	identille	Interest	BOFA SECURITIES IN		Date	Lxpiration	Contracts	Amount	(i aiu)	i aiu	1 alu	IIICOIIIC	value	Code	i ali value	(Decrease)	D./A.C.V.	Accietion	item	Lxposure	Littly	(b)
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 06/28/2007	. 07/02/2037		25,000,000	.6.015% / -SOFR			130 , 123	3,935,612		3,935,612	(1,989,090)				442, 111	ا اا	B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC						SOFR / -	-											, ,	
Interest Rate Swap	Cinciliana Destrict	D1	Rate	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 07/26/2011	. 07/02/2037		25,000,000				379,883	984,854		984,854	1,504,990				442,111		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BUFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 09/15/2022	. 09/21/2032		130,000,000	3.51279% / -			(2,620,487)	(7,210,958)		(7,210,958)(4,753,234)				1,807,043	, ,	B0311
Titterest nate onup	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC		. 00/ 10/ 2022	. 00/ 2 1/ 2002		100,000,000	00111			(2,020,407)	(1,210,000)		(7,210,000	, (4,700,204)				1,007,040		50011
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 07/26/2011	. 09/05/2036		31,250,000	SOFR / -3.9325%			498,740	1,306,859		1,306,859	1,764,038				534, 176	,I	B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC		20 /20 /2022	00 (00 (0000		10 500 000	5 000 / 0050			(00.005)	4 700 704		4 700 704	/4 050 040)				204 202	, ,	20011
Interest Rate Swap	Fixed income Portfolio	וע	Rate Interest	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 09/26/2006	. 09/28/2036		19,500,000	5.33% / -S0FR S0FR / -			(38,685)	1,702,724		1,702,724	(1,358,016)	• • • • • • • • • • • • • • • • • • • •			334,223		B0311
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 07/26/2011	. 09/15/2036		31,250,000				452,271	880,684		880,684	1,810,768				534,801	ا اا	B0311
· ·	Fixed income Portfolio		Interest	BOFA SECURITIES INC									·									, ,	
Interest Rate Swap	Final income Death Lie	D1	Rate	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 10/30/2007	. 11/01/2037		30,000,000	5.45% / -S0FR			(23,533)	3, 128, 576		3, 128, 576	(2,267,940)				537,574		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BUFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 07/19/2022	. 07/22/2032		110 000 000	.3.043% / -SOFR			(2,752,371)	(9,302,878)		(9,302,878)(3,531,004)				1,512,414	, ,	B0311
iliterest hate swap	Fixed income Portfolio	υι	Interest	BOFA SECURITIES INC		. 077 1972022	. 01/22/2002		110,000,000	.3.043/0 / -30/ N			(2,132,311)	(3,302,676)		(3,002,070	(5,551,004)				1,312,414		D0311
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 09/26/2006	. 09/28/2036		19,500,000	5.3325% / -SOFR			(38, 198)	1,707,232		1,707,232	(1,358,470)				334,223	,	B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																		, ,	
Interest Rate Swap	Fixed income Portfolio	D1	Rate	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 09/07/2006	. 09/11/2036		31,250,000	5.55% / -SOFR			6,749	3,348,817		3,348,817	(2,238,281)				534,551		B0311
Interest Rate Swap	T TXGQ THOUSE TOT CTOTTO	D1	Interest Rate	BOLA GEOGRAFIED THE	. 549300HN4UKV1E2R3U73	. 06/27/2007	. 06/29/2037	L	25,000,000	6% / -S0FR			109,209	3,908,884	l	3,908,884	(1,980,386)				441,966	اا	B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC									.,									, ,	
Interest Rate Swap		D1	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 09/13/2006	. 09/15/2036		31,250,000	.5.505% / -S0FR			(7,349)	3,221,883		3,221,883	(2,226,443)				534,801		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BUFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 10/20/2022	. 10/26/2052		65.000.000	3.70976% / -			(1,182,179)	(5,908,118)		(5,908,118)(6,956,284)				1,714,767	, ,	B0311
mitorest nate onup	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC		. 10/20/2022	. 10/20/2002		00,000,000	3. 13172% /	-		(1,102,110)	(0,000,110)		(0,000,110	,(0,000,204)						50011
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 09/09/2022	. 09/13/2052		75,000,000				(1,797,496)	(13,977,604)		(13,977,604	(7,313,603)				1,974,386	,I	B0311
	Fixed income Portfolio	D4	Interest	BOFA SECURITIES INC		04/00/0040	40 (04 (0040		F 000 000	F 40 / 00FD			(18.583)	400 440		100 110	(400,000)				400 004	, ,	00044
Interest Rate Swap	Fixed income Portfolio	VI	Rate Interest	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 04/26/2010	. 12/31/2040	-	5,000,000	5.1% / -SOFR			(18,583)	402, 149		402, 149	(428,280)				100,034		B0311
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 06/29/2007	. 07/03/2037		25,000,000	.5.973% / -S0FR			119,558	3,834,475		3,834,475	(1,979,410)				442, 160	اا	B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																		, ,	
Interest Rate Swap	Fixed income Portfolio	D1	Rate	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 12/10/2007	. 12/12/2037		5,000,000	5.5475% / -SOFR			955	573,589		573,589	(385, 158)				89,987		B0311
Interest Rate Swap	TAGE THOUSE FOI CIOTIO	D1	Interest Rate	DOLA GEOGRAFIED THE	549300HN4UKV1E2R3U73	. 10/09/2012	. 12/12/2037		5,000,000	SOFR / - 2.66625%]		143.107	862,205		862,205	246,014				89,987	 	B0311
· ·	Fixed income Portfolio		Interest	BOFA SECURITIES INC	C								- ,		"						•	,	
Interest Rate Swap		D1	Rate	DOEL OF OUR LIFE AND	. 549300HN4UKV1E2R3U73	. 04/07/2010	. 12/31/2040		5,000,000	.5.175% / -S0FR			(14,792)	445,793		445,793	(432,258)				100,034	ıl	B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 09/07/2006	. 09/11/2036		31 250 000	.5.551% / -SOFR			7. 157	3,351,696		3,351,696	(2,238,573)				534,551	, ,	B0311
interest hate swap	Fixed income Portfolio	υι	Interest	BOFA SECURITIES INC		. 09/01/2000	. 03/11/2000		31,230,000					0,001,000		3,331,030	(2,200,373)						D0311
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 10/06/2014	. 12/31/2040		5,000,000				117,988	742,065		742,065	323,991				100,034	اا	B0311
	Fixed income Portfolio	D4	Interest	BOFA SECURITIES INC		04 (00 (0011	00 /04 /0000		0.000.000	0050 / 0.000			404 007	440 400		440 400	507.000				454 000	, ,	20044
Interest Rate Swap	Fixed income Portfolio	ועןוע	Rate Interest	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 01/08/2014	. 03/31/2039	-	8,000,000	SOFR / -3.89%			131,067	440,493		440,493	527,823			·····	151,022		B0311
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 05/20/2008	. 05/22/2038		12,000,000	.5.268% / -SOFR			(31,263)	1,065,635		1,065,635	(914,318)				219,614	 	B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC	C																	, ,	
Interest Rate Swap	Fixed income Portfolio	D1	Rate	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 10/01/2013	. 12/31/2040	-	4,000,000	.SOFR / -3.704%			71,327	328 , 177		328 , 177	283,389				80,027	,	B0311
Interest Rate Swap	TIACO INCOME FOI (10110	D1	Interest Rate	DOLY SECONITIES INC	. 549300HN4UKV1E2R3U73	. 10/14/2015	. 12/31/2040		2.000 000	. SOFR / -2.514%			59.728	441,086		441.086	116,448				40,014	ļ ļ	B0311
	Fixed income Portfolio	- /	Interest	BOFA SECURITIES INC		, 17, 2010			=,000,000	, 2.017/0													
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 07/15/2014	. 09/30/2039		8,000,000	.SOFR / -3.325%			176,255	950,976	l	950,976	498,638				153,655	,	B0311

SCHEDULE DB - PART A - SECTION 1

	Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Dec														irrent Ye	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative											, ,	
	Description										Prior Year(s)	Current										, ,	
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation	Exhibit Identifier	Risk(s)		e, Counterparty Clearinghouse	Trade Date	Or	Of	Notional	Received	(Received) Paid	(Received) Paid	Year	Carrying	Codo	Fair Value	Increase/	Change in B./A.C.V.	zation)/	Hedged Item	Potential	ence Entity	Year-end (b)
Description	or Replicated Fixed income Portfolio	identille	(a)	BOFA SECURITIES IN		Date	Expiration	Contracts	Amount	(Paid)	Palu	Palu	Income	Value	Code	raii vaiue	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Ellity	(0)
Interest Rate Swap	TIXED THOME TO CLOTTO	D1	Interest Rate	DOLA GEOGITTIES THE	. 549300HN4UKV1E2R3U73	. 10/10/2012	. 12/31/2040		5.000.000	S0FR / -2.6725%			141.307	1,010,479		1,010,479	299.526				100,034	l	B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES IN	С								,-									, ,	
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 04/24/2008	. 04/28/2038		5,000,000	.5.296% / -SOFR			(11,614)	456,659		456 , 659	(380,813)				91,281	,I	B0311
Internal Data Core	Fixed income Portfolio	D4	Interest	BOFA SECURITIES IN	C . 549300HN4UKV1E2R3U73	10 /14 /0015	. 12/31/2041		2 000 000	00FD / 0 F040			89.289	606 070		686,278	184 . 499				61,867	, ,	B0311
Interest Rate Swap	Fixed income Portfolio	υι	Rate Interest	BOFA SECURITIES IN		. 10/14/2015	. 12/31/2041		3,000,000	. SOFR / -2.524%			09,209	686,278		000,270	104,499				01,007		DU311
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 10/14/2009	. 09/30/2039		8,000,000	4.7% / -S0FR			(66,255)	256,359		256,359	(610,351)				153,655	ا اا	B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES IN																		, ,	
Interest Rate Swap	Fixed income Portfolio	D1	Rate	BOFA SECURITIES IN	. 549300HN4UKV1E2R3U73	. 06/12/2008	. 06/16/2038		12,000,000	.5.471% / -S0FR			(6,841)	1,318,271		1,318,271	(941,445)				220 , 174		B0311
Interest Rate Swap	Fixed income Portionio	D1	Interest Rate	BUFA SECURITIES IN	. 549300HN4UKV1E2R3U73	. 04/07/2010	. 12/31/2040		4 000 000	5.2675% / -S0FR			(8.092)	399,697		399.697	(349,732)				80,027	, ,	B0311
interest hate swap	Fixed income Portfolio	υι	Interest	BOFA SECURITIES IN		. 04/07/2010	. 12/31/2040		4,000,000	3.20/3/0 / -30/ N			(0,032)				(049,732)				00,021		D0311
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 10/10/2013	. 04/28/2038		12,000,000	SOFR / -3.7175%			217,294	832,548		832,548	729,085				219,074	,	B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES IN																		, ,	
Interest Rate Swap	Fixed income Portfolio	D1	Rate	BOFA SECURITIES IN	. 549300HN4UKV1E2R3U73	. 11/12/2009	. 09/30/2039		10,000,000	4.9175% / -SOFR			(61,069)	559, 171		559, 171	(785,028)				192,069		B0311
Interest Rate Swap	Tixed Illcolle Fol (10110	D1	Interest Rate		. 549300HN4UKV1E2R3U73	. 08/28/2008	. 08/30/2038		12 000 000	.5.128% / -SOFR			(48,047)	907,844		907 ,844	(909, 143)				221,848	l	B0311
mitorest nate onup	Fixed income Portfolio	D1	Interest	BOFA SECURITIES IN		. 00/20/2000	. 00/00/2000		12,000,000	0.120% / 00/11			(40,047)				(000, 140)					,	50011
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 09/28/2009	. 12/31/2039		8,000,000	4.41% / -SOFR			(85,547)	2,619		2,619	(595,950)				154,962	,I	B0311
	Fixed income Portfolio	D4	Interest	BOFA SECURITIES IN		07 (47 (0000	07 (40 (0000		40,000,000	F 00% / 00FD			(00,004)	4 440 005		4 440 005	(000, 070)				000 040	, ,	00044
Interest Rate Swap	Fixed income Portfolio	וט	Rate Interest	BOFA SECURITIES IN	. 549300HN4UKV1E2R3U73 C	. 07/17/2008	. 07/19/2038		12,000,000	5.33% / -SOFR			(23,804)	1, 149, 965		1, 149, 965	(929,270)				220,912		B0311
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 07/15/2016	. 09/30/2041		9,000,000	S0FR / -1.8515%			330,902	2,766,459		2,766,459	479,962				184,219	ا اا	B0311
·	Fixed income Portfolio		Interest	BOFA SECURITIES IN	C								·									, ,	
Interest Rate Swap	E1 41 D 411	D1	Rate	DOEA OF OUR LITTER LAN	. 549300HN4UKV1E2R3U73	. 07/15/2014	. 09/30/2039		10,000,000	. SOFR / -3.329%			219,919	1, 184, 329		1, 184, 329	623,704				192,069		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES IN	. 549300HN4UKV1E2R3U73	. 10/10/2013	. 09/24/2038		12,000,000	. SOFR / -3.725%			216.312	846,637		846 .637	748,290				222,403	, ,	B0311
interest nate onap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES IN		. 10/ 10/2010	. 00/ 24/ 2000		12,000,000	.00111 / 0.725%			210,012								222,400		D0011
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 04/04/2022	. 04/06/2052		50,000,000	SOFR / -1.6%	1,775,000		1,904,753	21,812,536		21,812,536	3,688,170		(59,275))	1,305,809	,I	B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES IN		10 (15 (00 11	40 (04 (0000			2055 / 2 200			040 704	4 005 000		4 005 000	400.000				454.000	, ,	20011
Interest Rate Swap	Fixed income Portfolio	וע	Rate Interest	BOFA SECURITIES IN	. 549300HN4UKV1E2R3U73	. 10/15/2014	. 12/31/2039		8,000,000	.SOFR / -2.838%			212,704	1,395,099		1,395,099	466,809	• • • • • • • • • • • • • • • • • • • •	•••••		154,962		B0311
Interest Rate Swap	TIXOU THOUSE TO CLOTTO	D1	Rate	DOI N OLOGINI I LO TIV	. 549300HN4UKV1E2R3U73	. 05/06/2011	. 12/31/2041		8,000,000	4.7975% / -S0FR			(54,202)	378,281		378,281	(691,535)				164,977	ا اا	B0311
, i	Fixed income Portfolio		Interest	BOFA SECURITIES IN																	·	, ,	
Interest Rate Swap	E1 41 D 411	D1	Rate	DOEA OF OUR LITTER LAN	. 549300HN4UKV1E2R3U73	. 10/15/2015	. 12/31/2040		10,000,000	.SOFR / -2.482%			301,876	2,242,671		2,242,671	578,844				200,068		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES IN	. 549300HN4UKV1E2R3U73	. 09/15/2009	. 03/31/2039		8,000,000	4.63% / -SOFR			(71,867)	193, 109		193 , 109	(587,023)				151,022	, ,	B0311
Titterest nate onup	Fixed income Portfolio	D1	Interest	BOFA SECURITIES IN		. 007 107 2000	. 00/01/2000		0,000,000	4.00% / 00/11			(71,007)				(007,020)						50011
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 09/22/2008	. 09/24/2038		12,000,000	5.1375% / -SOFR			(46,812)	918,039		918,039	(915,687)				222,403	,	B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES IN																		, ,	
Interest Rate Swap	Fixed income Portfolio	D1	Rate Interest	BOFA SECURITIES IN	. 549300HN4UKV1E2R3U73	. 12/20/2010	. 09/30/2040		2,000,000	.4.805% / -SOFR			(14,464)	90,723		90,723	(162,705)				39,697		B0311
Interest Rate Swap	TIXOU THOUSE TO CLOTTO	D1	Rate	DOI N OLOGINI I LO TIV	. 549300HN4UKV1E2R3U73	. 04/24/2008	. 04/28/2038		12,000,000	5.3275% / -S0FR			(24,094)	1, 134, 467		1, 134, 467	(917,641)				219,074	ا اا	B0311
· ·	Fixed income Portfolio		Interest	BOFA SECURITIES IN	C																	, ,	
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 04/18/2022	. 04/20/2032		165,000,000	SOFR / -1.7%	1,815,000		6 , 134 , 567	27,406,822		27,406,822	3,468,204		(181,748)		2,230,073	,l	B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES IN	c . 549300HN4UKV1E2R3U73	. 03/23/2010	. 09/28/2040		10 000 000	.5.135% / -S0FR			(39,338)	832, 151		832, 151	(848,209)				198,453	, ,	B0311
interest nate swap	Fixed income Portfolio	וע	Rate Interest	BOFA SECURITIES IN		. 03/23/2010	. 03/20/2040		10,000,000	. J. 130% / -8UFK			(39,338)	002, 131		002, 131	(040,209)				190,403		DUU 11
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 10/05/2012	. 11/05/2037		5,000,000	.SOFR / -2.711%			140,870	834,438		834 , 438	246,246				89,634	,l	B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES IN																		, ,	
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 05/11/2011	. 12/31/2041		3,000,000	.4.805% / -SOFR			(20,098)	144,587		144,587	(259,572)				61,867	,	B0311

Chausing all Ontions	Cana Flaara	Callara Curana an	d Farwarda Onan aa	of December 31 of Current Year	
SHOWING All ODDIONS	. Cabs. Fibbis	i. Cullais, Swabs all	u Forwarus Obeli as	of December 31 of Current Tear	

					Sh	owing all	Options, (Caps, Flooi	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												i l
											Prior												i
	Description									04-11	Year(s)	Current										0	
	of Item(s) Hedged,									Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange,	Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central C	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			1
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 10/11/2012	. 08/30/2038		4,000,000	SOFR / -2.6675%			114,436	719,052		719,052	206,504				73,949		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			1
Interest Rate Swap	Fixed income Portfolio	D1	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 04/11/2016	. 06/28/2041		7,000,000	.SOFR / -2.117%			237,944	1,908,043		1,908,043	388, 112				142, 177		B0311
Interest Rate Swap	Fixed Income Fol (10110	D1	Interest Rate		549300HN4UKV1E2R3U73	. 12/20/2010	. 12/31/2040		2,000,000	4.81% / -SOFR			(13.298)	93,356		93,356	(165,160)				40,014		B0311
interest hate swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	3433001 IN40KV ILZN3073	. 12/20/2010	. 12/31/2040		2,000,000	4.01% / -30IN			(15,290)				(105, 100)				40,014		00311
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 04/01/2022	. 04/06/2052		50,000,000	2.32% / -SOFR			(1,604,027)	(15,931,624)		(15,931,624)	(4, 195, 711)				1,305,809		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC									,	(12,001,121,		(, , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 10/04/2016	. 12/31/2041		8,000,000	SOFR / -1.84%			293,431	2,494,475		2,494,475	431,964				164,977		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			i
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 03/03/2011	. 09/30/2041		9,000,000	.5.163% / -SOFR			(32,867)	813,301		813,301	(803, 163)				184,219		B0311
	Fixed income Portfolio	D4	Interest	BOFA SECURITIES INC	E 40000 NAU IV. (4E0D0 170	04/44/0000	04 (04 (0050		400 000 000	0.045% / 0050			(0.405.040)	(00 400 500)		(00, 400, 500)	(40,005,000)				0 400 004		B0044
Interest Rate Swap	Fixed income Portfolio	νι	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 04/11/2022	. 04/21/2052		120,000,000	.2.615% / -SOFR			(3,495,840)	(32,463,500)		(32,463,500)	(10,635,200)				3, 136, 301		B0311
Interest Rate Swap	TIXED THEOME TOTAL	D1	Interest Rate		549300HN4UKV1E2R3U73	. 08/30/2022	. 09/01/2052		88,000,000	SOFR / -2.75%	1.007.600		2.404.848	21,933,507		21,933,507	8,074,019		(33,648)		2,315,239		B0311
interest nate onap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	343000111401(V ILZ110070	. 00/00/2022	. 00/01/2002		00,000,000		1,007,000		2,404,040	21,300,007		21,000,007	0,074,013		(00,040)		2,010,200		D0011
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 03/03/2011	. 09/30/2041		5,000,000	.5.133% / -SOFR			(20, 188)	433,817		433,817	(444,575)				102,344		B0311
· ·	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			i l
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 07/05/2022	. 07/07/2052		55,000,000	2.8275% / -SOFR			(1,485,271)	(12,987,979)		(12,987,979)	(5,078,898)				1,443,010		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			i
Interest Rate Swap	Fixed income Portfolio	D1	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 06/03/2022	. 06/07/2052		/5,000,000	2.8975% / -SOFR			(1,973,422)	(16,840,193)		(16,840,193)	(6,997,675)				1,964,802		B0311
Interest Rate Swap	Tixed Income For trotto	D1	Interest Rate		549300HN4UKV1E2R3U73	. 04/11/2022	. 04/20/2032		165 000 000	2.85% / -SOFR			(4.419.259)	(15,535,345)		(15,535,345)	(4.928.621)				2,230,073		B0311
interest hate swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	3433001 IN40KV ILZN3073	. 04/11/2022	. 04/20/2002		103,000,000	2.03// -30/h			(4,415,255)	(10,000,040)		(13,303,043)	(4, 320, 021)				2,200,073		00311
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 04/19/2022	. 04/21/2052		120,000,000	SOFR / -1.8%	3,948,000		4,341,678	48,454,794		48,454,793	9,226,232		(131,840)		3, 136, 301		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			i l
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 12/27/2022	. 12/29/2052		60,000,000	3.4763% / -SOFR			(1,219,546)	(7,741,869)		(7,741,869)	(6,213,993)				1,587,839		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			1
Interest Rate Swap	Fixed income Portfolio	טו	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 08/29/2022	. 09/01/2052		88,000,000	2.9535% / -SOFR			(2,258,918)	(18,983,403)		(18,983,403)	(8,325,986)				2,315,239		B0311
Interest Rate Swap	Tixed Income For trotto	D1	Interest Rate		549300HN4UKV1E2R3U73	. 08/30/2022	. 09/01/2032		04 000 000	3.14% / -SOFR			(2,237,139)	(7,469,222)		(7,469,222)	(3, 119, 744)				1,301,991		B0311
interest nate onap	Fixed income Portfolio	01	Interest	BOFA SECURITIES INC	0-100001114-10117 ILLII0070	. 00/00/2022	. 00/01/2002		04,000,000	0. 14% / 00/11			(2,207,100)	(7,400,222)		(7,400,222)	(0, 110, 144)				1,001,001		
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 05/10/2022	. 06/01/2052		64,000,000	2.85% / -SOFR			(1,248,033)	(14,868,012)		(14,868,012)	(5,921,987)				1,676,129		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			i
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 07/18/2022	. 07/20/2052		55,000,000	SOFR / -1.8%	1,969,000		1,984,821	22,279,986		22,279,986	4,250,116		(65,765)		1,443,943		B0311
	Fixed income Portfolio	8.4	Interest	BOFA SECURITIES INC	540000 NAME	07 (05 (0000	07/07/0050		FF 000 000	0050 / 4 70	0 407 000			00 470 045		00 470 045	4 400 050		(70.005)				20044
Interest Rate Swap	Fixed income Portfolio	וע	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 07/05/2022	. 07/07/2052		55,000,000	SOFR / -1.7%	2, 167,000		2,033,031	23, 172, 045		23, 172, 045	4, 166, 859		(72,365)		1,443,010		B0311
Interest Rate Swap	rixed income roitioilo	D1	Interest Rate		549300HN4UKV1E2R3U73	. 07/15/2022	. 07/20/2052		55,000,000	2.82% / -SOFR			(1,489,586)	(13,059,476)		(13,059,476)	(5,075,952)				1,443,943		B0311
interest nate onap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	343300111440KV ILZI10070	. 077 137 2022	. 01/20/2002		55,000,000	2.02// 00/11			(1,403,300)	(10,000,470)		(10,000,470)	(0,070,002)				1,440,040		D0011
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 05/27/2022	. 06/01/2052		64,000,000	SOFR / -2.5%	979,200		1,496,587	18,539, 156		18,539,156	5,600,242		(32,691)		1,676,129		B0311
· ·	Fixed income Portfolio		Interest	BOFA SECURITIES INC							·												i l
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 06/03/2022	. 06/07/2052		75,000,000	SOFR / -2.5%	892,500		2,241,748	21,727,407		21,727,407	6,555,620		(29,799)		1,964,802		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC	540000 BUILDING	00 (02 :222	00 (04 :						0.00= :=:	40.6== =::		40.0== = : :							20044
Interest Rate Swap	Fixed income Portfolio	וע	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 08/30/2022	. 09/01/2032		94,000,000	SOFR / -2.25%	893,940	··············	2,992,421	12,925,711		12,925,711	2,482,790		(89,516)		1,301,991		B0311
Interest Rate Swap	TAGU THOUSE FULLIOTTO	D1	Interest Rate		549300HN4UKV1E2R3U73	. 12/27/2022	. 12/29/2052		60,000,000	SOFR / -2.45%	1,820,000		1,777,959	17 , 959 , 944		17,959,944	5,283,538		(60,788)		1,587,839		B0311
interest nate owap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	O-TOUOUS STATUTO ILANOUTO	. 12/21/2022	. 12/23/2032		00,000,000	5.02125% /	1,020,000		1,111,508	11 , 505 , 544		11,303,344	5,205,336		(00,700)		1,501,009		20011
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 03/15/2010	. 09/28/2040		4,000,000				(20,285)	280,536		280,536	(334,512)				79,381		B0311
, i	Fixed income Portfolio		Interest	BOFA SECURITIES INC						SOFR /	4]						i l
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 07/03/2012	. 07/16/2038		5,000,000	2.48125%			152,348	988,835		988,835	247, 135				92,019		B0311

Showing all Options	Caps Floors	Collars Swans and Forwards (Open as of December 31 of Current Year

					St	nowing all (Options, (Caps, Flooi	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative											, ,	1
											Prior											, ,	1
	Description										Year(s)	Current										, ,	1
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																		, ,	1
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 11/23/2009	. 03/31/2039		10,000,000	4.82% / -SOFR			(70,833)	444,738		444,738	(752,779)				188,778		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																		, ,	1
Interest Rate Swap	Fined income Deadfalls	טו	Rate	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 01/03/2013	. 08/30/2038		12,000,000	.SOFR / -2.815%			325,607	1,973,417		1,973,417	636,875				221,848		B0311
	Fixed income Portfolio	D4	Interest	BUFA SECURITIES INC		07 (00 (0040	00 (00 (00 40		4 000 000	SOFR / -2.5025%			121.035	070 005		070 005	000 000				70 004		20044
Interest Rate Swap	Fixed income Portfolio	υι	Rate	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 07/03/2012	. 09/28/2040		4,000,000				121,035	878,085		878,085	228,868				79,381		B0311
Interest Rate Swap	Fixed Income For Liotio	D1	Interest Rate		. 549300HN4UKV1E2R3U73	. 12/15/2009	. 09/30/2039		5,000,000	4.90625% / -			(31.097)	273,412		273,412	(391,943)				96,034	, ,	B0311
iliterest hate owap	Fixed income Portfolio	υι	Interest	BOFA SECURITIES INC		. 12/ 13/ 2009	. 03/30/2033		3,000,000	ou n			(31,097)	270,412		2/0,412	(551,545)						D0011
Interest Rate Swap	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	D1	Rate	DOIN GEOGRAPHED THE	. 549300HN4UKV1E2R3U73	. 07/03/2012	. 09/30/2039		5 000 000	.SOFR / -2.495%			151.660	1,049,854		1.049.854	269.502				96,034		B0311
Titterest flate of ap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC		. 0770072012	. 03/ 00/ 2003		5,000,000	.00111 / 2.400%			131,000	1,040,004		1,040,004	203,302						D0011
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 03/31/2011	. 06/28/2041		7 000 000	5.03% / -SOFR			(34.014)	515.139		515 . 139	(607,347)				142.177		B0311
meered mate onap m	Fixed income Portfolio		Interest	BOFA SECURITIES INC		. 50, 51, 2511	. 00, 20, 2011																1
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 07/03/2012	. 09/30/2041		3,000,000	S0FR / -2.5125%			90,471	683,971		683,971	181,492				61,406		B0311
· ·	Fixed income Portfolio		Interest	BOFA SECURITIES INC	C								·								·	, ,	1
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 06/06/2023	. 06/13/2028		500,000,000	.3.632% / -SOFR			(8,691,014)	(7,002,983)		(7,002,983)	(8,056,280)				4,644,926		B037
			Interest	BOFA SECURITIES INC	C																	, ,	1
Interest Rate Swap	Liability Hedge	Exhibit 7	Rate		. 549300HN4UKV1E2R3U73	. 08/16/2023	. 08/18/2040		100,000,000	SOFR / -3.7456%				4,073,523		4,073,523	7,927,943				1,977,441		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																		, ,	1
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 09/12/2023	. 09/18/2026		300,000,000	4.5463% / -SOFR			(2,480,957)	2,053,056		2,053,056	(3,319,038)				1,964,409		B037
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																		, ,	1
Interest Rate Swap		D1	Rate	DOEA OF OUR LIFE AND	. 549300HN4UKV1E2R3U73	. 10/19/2023	. 10/23/2035		75,000,000	SOFR / -4.5435%				(2,740,697)		(2,740,697)	4,378,420				1,233,313		B0311
			Interest	BOFA SECURITIES INC		44 /44 /0000	00/44/0005		70 000 000	0050 / 5 0440			454 054	/ 40 000		/ 40, 000	055 400				400 400	, ,	1,,,,,
Interest Rate Swap	Liability Hedge Fixed income Portfolio	Exhibit 7	Rate	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 11/14/2023	. 02/14/2025		/3,000,000	.SOFR / -5.044%	4,341		154,351	(46,982)		(46,982)	255, 123	•••••	•••••		128, 160		B031
Interest Rate Swap	Fixed Income For Liotio	D1	Interest Rate	DUFA SECUNITIES TIN	. 549300HN4UKV1E2R3U73	. 12/26/2023	. 08/26/2047		150 000 000	.SOFR / -2.652%	14.912.417			29,701,146		29.701.146	15,037,449				3,570,642	, ,	B0311
iliterest hate swap	Fixed income Portfolio	υι		BOFA SECURITIES INC		. 12/20/2023	. 00/20/2041		130,000,000	. JUFN / -2.032/	14,912,417			29,701,140		29,701,140	15,037,449				3,370,042		DUSTI
Interest Rate Swap	TIXED THOUSE FOLLOWING	D1	Interest Rate	DOLA GEOGITTIES THE	. 549300HN4UKV1E2R3U73	. 12/28/2023	. 01/02/2054		150 000 000	.3.171% / -S0FR				(15,029,530)		(15,029,530)	(13,499,331)				4.040.590	, ,	B0311
Titterest flate of ap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC		. 12/20/2020	. 0 1/ 02/ 2004		130,000,000	.0.1/1// 00111				(15,025,500)		(13,023,300)	(10,400,001)				4,040,000		D0011
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 01/25/2024	. 01/29/2037		37 500 000	SOFR / -3.7585%				990,441		990,441	990,441				651,887		B0311
mitor out mate onap m	Fixed income Portfolio		Interest	BOFA SECURITIES INC		. 0 1/ 20/ 202 1	, 20, 200.		01,000,000	SOFR / -													1
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 01/26/2024	. 01/26/2038		100,000,000					2,312,580		2,312,580	2,312,580				1,808,276		B0311
·	Fixed income Portfolio		Interest	BOFA SECURITIES INC	C																	, ,	1
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 01/30/2024	. 02/01/2025		100,000,000	SOFR / -4.8414%			379,843	(29,097)		(29,097)	(29,097)				148,046		B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC	C																	, ,	1
Interest Rate Swap		D1	Rate		 549300HN4UKV1E2R3U73 	. 01/30/2024	. 05/01/2025		100,000,000	SOFR / -4.6472%			513,753	(73,632)		(73,632)	(73,632)				287,883		B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC						SOFR / -												, ,	1
Interest Rate Swap		D1	Rate	DOEL OF OUR LIFE AND	. 549300HN4UKV1E2R3U73	. 01/30/2024	. 08/01/2025		50,000,000	4.48032%			357,924	(46,466)		(46,466)	(46,466)				190,978		B031
			Interest	BOFA SECURITIES INC		00/04/0004	00/04/0040		50 000 000	0 400% / 0050				(0.040.404)		(0.040.404	(0.040.404)				4 000 700	, ,	100044
Interest Rate Swap	Liability Hedge Fixed income Portfolio	Exhibit 7	Rate	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 02/01/2024	. 02/01/2042		50,000,000					(3,313,194)		(3,313,194)	(3,313,194)	•••••	•••••		1,033,762		B0311
Internal Data Core	Fixed Income For Liotio	D4	Interest	DUFA SECUNITIES TIN	. 549300HN4UKV1E2R3U73	00/00/0004	00/00/0054		100 000 000	3.47257% / -				/F 00F F07)		/F 00F F07	/F 00F F07\				2,555,279	, ,	D0044
Interest Rate Swap	Fixed income Portfolio	νι	Rate	BOFA SECURITIES INC		. 02/02/2024	. 02/06/2051		100,000,000					(5,385,527)		(5,385,527)	(5,385,527)				2,555,279		B0311
Interest Rate Swap	TAGE THOUSE FULLIUITO	D1	Interest Rate	DOLA OLOUNITIES IN	. 549300HN4UKV1E2R3U73	. 02/05/2024	. 02/05/2034		100,000,000	SOFR / - 3 70816%	1			1,501,078		1,501,078	1.501.078				1.508.651	. !	B0311
Titterest flate of ap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC		. 02/03/2024	. 02/03/2004		100,000,000					1,501,070		1,501,070	1,501,070				1,000,001		D0011
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 02/06/2024	. 02/06/2036		75,000,000		L	<u> </u>		2,885,192		2,885,192	2,885,192	[1,249,760		B0311
toroot nato onap	Fixed income Portfolio		Interest	BOFA SECURITIES INC		52, 55, 2524				SOFR / -							2,000,102				,2.0,700		
Interest Rate Swap		D1	Rate		F 400001 B141 B414 F0D01 F0	. 02/07/2024	. 02/09/2033		50,000,000	3.59089%				973,508		973,508	973,508				712, 174		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC				" [-	1]				,					,	. !	i "I
Interest Rate Swap		D1	Rate		. 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
	Fixed income Portfolio		Interest	BOFA SECURITIES INC						3.84274% / -	1											. !	1
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 02/08/2024	. 02/12/2041		50,000,000	S0FR				(1,083,131)		(1,083,131)	(1,083,131)				1,004,016		B0311

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

Part Part						Sh	nowing all	Options, (Caps, Flooi	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
Part Part	1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description Process Description Process Description Descript																							1 1	i l
Part Part		5																					j	1
Header H											Ctrileo												Cradit	Hodao
March Marc																			Total	Current	Adjustment			
Second S				Type(s)				Date of							Book/			Unrealized						
Concession Con			Schedule/						Number					Current										
Control Cont		Generation	Exhibit	Risk(s)	Exchange,	Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	
Second Second	Description		Identifier	(a)			Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
The content of the		Fixed income Portfolio																					j	1
Property of the Part Part	Interest Rate Swap	Final income Death Lie	D1				. 02/09/2024	. 02/13/2036		100,000,000	3.7662% / -SOFR				(1,843,629)		(1,843,629	(1,843,629)				1,667,785		B0311
Part Table 19 Part Tab	Interest Data Comm	Fixed Income Fol [10110	D4				02/00/2024	00/10/0000		100 000 000	2 0240W / COED				(1 500 240)		(1 500 040	(1 500 240)				1 011 600	1 1	D0011
Part of the No. Common C	interest hate swap	Fixed income Portfolio	υτ				. 02/09/2024	. 02/ 13/2030		100,000,000	3.0043/0 / -30/ N				(1,550,245)		(1,550,245	1(1,550,245)				1,011,002		D0311
Final Final Part Final Part	Interest Rate Swap		D1				. 02/12/2024	. 02/14/2039		100,000,000	3.8001% / -S0FR				(2,461,812)		(2,461,812	(2,461,812)				1,879,595	l	B0311
Past State Past		Fixed income Portfolio		Interest	BOFA SECURITIES INC																		1 1	1
Second Column	Interest Rate Swap		D1				. 02/13/2024	. 02/15/2039		50,000,000					(969,099)		(969,099	(969,099)				939,888		B0311
Fast incere Particle Impress March September		Fixed income Portfolio	D4				00 (40 (0004	00 (45 (0004		FO 000 000					540.077		540,077	540.077				755 400	j	D0044
Interest Age Sect	Interest Hate Swap	Fixed income Portfolio	DI				. 02/13/2024	. 02/15/2034		50,000,000	3.816/6%				543,6//		543,677	543,6//				/55,460		B0311
Find rinces Particle 1	Interest Bate Swap	TIXED THEORE FOR TOTAL	D1				02/13/2024	02/15/2034		50 000 000	SOFR / -3 8173%				542 649		542 649	542 649				755 460	l	B0311
Interest fails Sept. From Income Perfolicy Comment of the Sept. Comment of the Sept	meer out mate on ap m	Fixed income Portfolio					. 52, 10, 252	. 02, 10, 2001		00,000,000	0.0110													1
Second Part Seco	Interest Rate Swap		D1				. 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
Fixed issues Part Fixed Supplement Rate Su		Fixed income Portfolio			BOFA SECURITIES INC																		j	1
Interest Rate Sage	Interest Rate Swap	Final income Death Lie	D1		DOEA OFFICIALITIES INC.		. 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
Find Finder Fin	Interest Data Cwan	Fixed income Portionio	D4				00/16/0004	00/01/0000		150 000 000	2 01020 / COED				(1 707 002)		(1 707 000	(1 707 002)				2 710 700	j	D0011
Interest late Sup	interest hate swap	Fixed income Portfolio	υι				. 02/ 10/2024	. 02/21/2000		130,000,000	3.9193% / -3UFN				(1,767,093)		(1,767,093	1(1,767,093)				2,719,790		DUSTI
Interest Rate Sup Fixed Income Part folior F	Interest Rate Swap		D1				. 02/20/2024	. 02/22/2044		50,000,000	3.8455% / -SOFR				(904, 860)		(904,860	(904,860)				1,094,194	l	B0311
Interest Rate Sup Inte	· ·	Fixed income Portfolio		Interest	BOFA SECURITIES INC						SOFR /												j	1
Interest Nate Sup	Interest Rate Swap		D1				. 02/20/2024	. 02/20/2035		50,000,000	3.74804%				1,359,409		1,359,409	1,359,409				796,288		B0311
Interest falte Sup Securities		Fixed income Portfolio	5.4				00 (00 (000)	00 (00 (0000		50 000 000	0.0407% / 0.050				(044 545)		(011 515	(044 545)				000 500	j	1,,,,,,
Interest Rate Sup	Interest Hate Swap	Fixed income Portfolio	וע				. 02/20/2024	. 02/20/2038		50,000,000	3.912/% / -SUFR				(611,515)		(611,515	(611,515)				906,502		B0311
Interest Rate Sup Fixed income PartIbils Total income PartIbils	Interest Rate Swap	TIXED THEORE FOR TOTAL	D1		DOLA GEOGITTIES THO		. 02/20/2024	. 02/22/2039		50 .000 .000	3.9648% / -SOFR				(401, 150)		(401.150	(401.150)				940 .526	l	B0311
Interest Rate Supplements September	meer out mate on ap m	Fixed income Portfolio			BOFA SECURITIES INC		. 52, 20, 252	. 02/ 22/ 2000		00,000,000	0.0010% / 00/11				(101, 100)		(10 ., 100	(101,100)						1
Interest Rate Supp	Interest Rate Swap		D1				. 02/21/2024	. 02/21/2036		250,000,000	3.9106% / -SOFR				(2,091,349)		(2,091,349	(2,091,349)				4, 173, 567		B0311
Interest Rate Siap		Fixed income Portfolio																					1 1	1
Interest Rate Stap	Interest Rate Swap	Fixed income Dertfelie	D1				. 02/22/2024	. 02/22/2044		50,000,000	3.8742% / -SOFR				(824, 465)		(824,465	(824, 465)				1,094,194		B0311
Interest Rate Stap	Interest Rate Swan	Fixed income Fortionio	D1				02/22/2024	02/22/2044		50 000 000	3 8722% / _SOFR				(830, 067)		(830 067	(830,067)				1 094 194	1 1	B0311
Interest Rate Swap Interest Rate	interest nate onap	Fixed income Portfolio	J				. 02/22/2024	. 02/22/2011		00,000,000					(000,007)		(000,007	(000,007)				1,004,104		1
Interest Rate Siap	Interest Rate Swap		D1				. 02/22/2024	. 02/23/2034		50,000,000					954,872		954,872	954,872				756,366		B0311
Fixed Interest Rate Siap Fixed Income Portfolio Interest Rate Siap Fixed Income Portfolio Interest Rate Siap Fixed Income Portfolio Interest Rate Siap Fixed Income Portfolio Interest Rate Siap Fixed Income Portfolio Interest Rate Siap Fixed Income Portfolio Interest Rate Siap Fixed Income Portfolio Interest Rate Siap Fixed Income Portfolio Interest Rate Siap Fixed Income Portfolio Interest Rate Siap Fixed Income Portfolio Interest Rate Siap Fixed Income Portfolio Interest Rate Siap Fixed Income Portfolio Interest Rate Siap Fixed Income Portfolio Interest Rate Siap Siapon-Mulk/Vieznau/3 Oz/23/2024 Oz/23/2039 Siapon-Mulk/Vieznau/3 Oz/23/2039 Siapon-Mulk/Vieznau/3 Oz/23/2039 Siapon-Mulk/Vieznau/3 Oz/23/2039 Siapon-Mulk/Vieznau/3 Oz/23/2039 Siapon-Mulk/Vieznau/3 Oz/23/2039 Siapon-Mulk/Vieznau/3 Oz/23/2039 Siapon-Mulk/Vieznau/3 Oz/23/2039 Siapon-Mulk/Vieznau/3 Oz/23/2039 Siapon-Mulk/Vieznau/3 Oz/23/2039 Siapon-Mulk/Vieznau/3 Oz/23/2039 Oz/23/2		Fixed income Portfolio																					1 1	1
Interest Rate Swap D1 Rate Swap D1 Rate Swap Fixed income Portfolio Interest Rate Swap D1 Rate Swap Swap Southwellky Viezbaura Swap Swap Southwelk Viezbaura Swap Swap Southwelk Viezbaura Swap Swap Southwelk Viezbaura Swap Swa	Interest Rate Swap	Final income Death Lie	D1				. 02/22/2024	. 02/23/2034		50,000,000	S0FR / -3.7706%				957, 369		957,369	957,369				756,366		B0311
Interest Rate Swap	Interest Data Swan	Fixed income Portionio	D1		BUFA SECURITIES INC		02/22/2024	02/22/2020		100 000 000	2 0752% / _9050				(770 150)		(770 150	(770 150)				1 001 052	1 1	B0211
Interest Rate Swap	interest hate swap	Fixed income Portfolio	D1		BOFA SECURITIES INC		. 02/22/2024	. 02/22/2009		100,000,000	3.9/J2/0 / -30/H				(770, 130)		(770, 130	(770, 130)				1,001,032		D0311
Interest Rate Swap Interes	Interest Rate Swap		D1				. 02/23/2024	. 02/23/2039		50,000,000	3.7832% / -S0FR				(1,289,857)		(1,289,857	(1,289,857)				940,617	l	B0311
Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap Interest Rate Swap Fixed income Portfolio Interest Rate Swap Interest Rate Sw	· ·	Fixed income Portfolio		Interest	BOFA SECURITIES INC																		1 1	1
Interest Rate Swap	Interest Rate Swap		D1				. 02/23/2024	. 02/23/2039		50,000,000					(1,283,652)		(1,283,652	(1,283,652)				940,617		B0311
Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap D1 Rate 549300HN4UKV1E2R3U73 02/23/2024 02/24/2032 02/24/2032 02/24/2032 02/24/2032 02/24/2032 02/24/2032 02/24/2032 02/24/2032 02/24/2032 02/23/2024 02/23/2024 02/24/2032 02/24/2		Fixed income Portfolio	5.4				00 (00 (000)	00/04/0000		50 000 000					4 007 440		4 007 440	4 007 440				202 247	1 1	1,,,,,,
Interest Rate Swap	interest Hate Swap		וען				. 02/23/2024	. 02/24/2032	-	50,000,000	J. /U053%				1,067,448		1,067,448	1,067,448				668,64/		DU311
Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap Fixed income Portfolio Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swap Fixed Interest Rate Swa	Interest Rate Swap	TAGG THOUSE FOI HOTTO	D1				. 02/23/2024	. 02/24/2032		50 . 000 . 000	SOFR / -3.7053%				1.071.151		1,071,151	1.071.151				668 647	l	B0311
Interest Rate Swap		Fixed income Portfolio					,,,			, , 000					,,		,,	,,				, • 11		1
Interest Rate Swap	Interest Rate Swap		D1	Rate			. 02/23/2024	. 02/24/2032		50,000,000	SOFR / -3.7065%				1,067,538		1,067,538	1,067,538				668,647		B0311
Fixed income Portfolio Interest BOFA SECURITIES INC		Fixed income Portfolio			BOFA SECURITIES INC		00 (00 (05 -	00 (07 (00 : :		400 000	. 7000 / 55				(0.007.55		(0.007	(0.007.55				0.750.555		1,,,,,
	Interest Hate Swap	Fixed income Portfolia	וט		BUEN SECIENTIES INC		. 02/26/2024	. 02/2//2044		400 , 000 , 000	.3./96% / -S0FR				(8,337,804)		(8,33/,804	(8,337,804)				8,/56,680		ชบ311
Interest Rate Swap D1 Rate 549300HW4KV1E2R3U73 02/26/2024 02/26/2032 12.5000.000 SpFR / -3.7437% 12.386.382 2.386.382 2.386.382 2.386.382 1.672.258 80311	Interest Rate Swan	TIAGU TITOUTE FULLIOTTO	D1				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

SCHEDULE DB - PART A - SECTION 1

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

					Sh	owing all (Options, (Caps, Flooi	rs, Collars,	, Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
											Prior												i
	Description										Year(s)	Current											1
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,		T (-)				Data of			Price,	of Un-	Cost of Un-		Deald			l lana alima d	Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	Fixed income Portfolio		Interest	BOFA SECURITIES INC						SOFR / -	-												İ
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 02/26/2024	. 02/26/2032		125,000,000	3.74682%				2,362,906		2,362,906	2,362,906				1,672,258		B0311
Internal Data Core	Fixed income Portfolio	D4	Interest	BOFA SECURITIES INC		00/00/0004	00/00/0004		105 000 000	00ED / 0.7070				0.040.004		0.040.004	0.040.004				1 001 700		D0044
Interest Rate Swap	Fixed income Portfolio	VI	Rate Interest	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	. IXOU IIIOOMO I OI CIOTTO	D1	Rate	50171 02001111120 1110	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
	Fixed income Portfolio		Interest	BOFA SECURITIES INC					-, ,	3.89928% / -				,,		,,	,,.				, , ,		1
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 02/26/2024	. 02/27/2039		250,000,000	SOFR				(2,514,659)		(2,514,659)(2,514,659)				4,704,905		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			1
Interest Rate Swap	Fixed income Portfolio	D1	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 02/26/2024	. 02/27/2039		125,000,000	3.8891% / -S0FR				(1,296,664)		(1,296,664	(1,296,664)				2,352,452		B0311
Interest Rate Swap	Tixed Income For Clotto	D1	Interest Rate	DOLA SECONTITES INC	549300HN4UKV1E2R3U73	. 02/27/2024	. 02/27/2039		100 000 000	3.9285% / -SOFR				(915,542)		(915,542) (915,542)				1,881,962		B0311
interest nate onap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC		. 02/21/2024	. 02/21/2003		100,000,000	0.3203// 00/11				(313,342)		(313,342	(313,342)				1,001,302		D0011
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 03/05/2024	. 03/05/2034		100,000,000	.SOFR / -3.598%				1,921,769		1,921,769	1,921,769				1,514,993		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC						3.00098% / -	-												1
Interest Rate Swap		D1	Rate	DOEA OFGURITUES INC	549300HN4UKV1E2R3U73	. 03/06/2024	. 03/06/2064		100,000,000	SOFR				(6,774,388)		(6,774,388)(6,774,388)				3, 130, 714		B0311
Interest Rate Swap	Fixed income Portfolio	D4	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 03/12/2024	. 03/12/2038		E0 000 000	3.7226% / -SOFR				(1,059,142)		(1,059,142)(1,059,142)				908,389		B0311
interest hate Swap	Fixed income Portfolio	VI	Interest	BOFA SECURITIES INC		. 03/ 12/2024	. 03/ 12/2038		50,000,000	3.7226% / -SUFR 3.78956% / -				(1,059,142)		(1,059,142)(1,059,142)				908,389		BU311
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 03/12/2024	. 03/13/2039		37,500,000					(504,504)		(504,504	(504,504)				706,690		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC										, , , ,			,						1
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 03/14/2024	. 03/18/2026		80,000,000	SOFR / -4.5755%			402,307	(382, 494)		(382,494) (382,494)				440 , 174		B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			1
Interest Rate Swap	Fixed income Portfolio	טו	Rate Interest	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 03/14/2024	. 09/18/2025		55,000,000	.SOFR / -4.771%			169,347	(191,726)		(191,726) (191,726)				232,545		B031
Interest Rate Swap	TIXED THEORE FOR CITOTIO	D1	Rate	DOLA GEOGITTIES THE	549300HN4UKV1E2R3U73	. 03/14/2024	. 06/18/2025		30 .000 .000	.SOFR / -4.904%			60.381	(72,804)		(72,804	(72,804)				102,068		B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC										,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						1
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 03/14/2024	. 03/18/2025		30,000,000	SOFR / -5.0626%			33,555	(36,235)		(36,235) (36,235)				68,895		B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC												.=							1
Interest Rate Swap	Fixed income Portfolio	טו	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 03/14/2024	. 03/14/2039		/5,000,000	3.8865% / -SOFR				(784, 184)		(784, 184) (784, 184)				1,413,517		B0311
Interest Rate Swap	TIXED THEORE FOLLOTTO	D1	Interest Rate	DOLA GEOGITTIES THE	549300HN4UKV1E2R3U73	. 03/18/2024	. 03/20/2039		75 000 000	3.9042% / -S0FR				(743,987)		(743,987	(743,987)				1,414,335		B0311
meeroot nate onap iii	Fixed income Portfolio		Interest	BOFA SECURITIES INC		. 50, 10, 2521	. 00/ 20/ 2000			0.001237 00111				(1.10,00.7		(1.0,00)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						1
Interest Rate Swap		D1	Rate		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
1	Fixed income Portfolio		Interest	BOFA SECURITIES INC						SOFR / -	1												1
Interest Rate Swap	Fixed income Portfolio	D1	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 03/19/2024	. 03/19/2034		100 , 000 , 000					2,242,125		2,242,125	2,242,125				1,518,155		B0311
Interest Rate Swap	TIAGO INCOME FOI (10110	D1	Interest Rate	DOLA OLOUNITIES INC	549300HN4UKV1E2R3U73	. 03/20/2024	. 03/20/2033		50,000,000	S0FR / - 3.69165%	1			1,060,355	l	1,060,355	1,060,355				716,847		B0311
mitorest nate snap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC		. 00/20/2024	. 00/ 20/ 2000		00,000,000	0.00100#				1,,000,000		1,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,000,000				/ 10,04/		1
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 03/20/2024	. 03/20/2032		50,000,000	SOFR / -3.7424%				950, 257		950,257	950,257				671,841		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			1
Interest Rate Swap	F: 4: D 4(1)	D1	Rate		549300HN4UKV1E2R3U73	. 03/20/2024	. 03/20/2041		50,000,000	3.8371% / -S0FR				(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% / -S0FR				(1,740,746)	j	(1,740,746)(1.740.746)				975,645		B0311
microsi nate swap	Fixed income Portfolio	ייע	Interest	BOFA SECURITIES INC		. 00/21/2024	. 00/21/2040		50,000,000	0.00/20 / -SUFN				(1,740,740)		(1,740,740	,(1,740,740)						D0011
Interest Rate Swap		D1	Rate		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
	Fixed income Portfolio		Interest	BOFA SECURITIES INC						SOFR / -	1												1
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 03/22/2024	. 03/24/2034		75,000,000	3.70225%				2,055,718		2,055,718	2,055,718				1, 139, 462		B0311
Interest Data Sur-	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC		02/22/2024	02/22/2020		E0 000 000	2 740% / 00FD				(1 652 050)	j	(1 050 050	(1 650 050)				042 074		D0211
Interest Rate Swap	Fixed income Portfolio	וע	Rate Interest	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		D1	Rate		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

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December 3	1 of Current Year
Onowing an Options	, Caps, i louis	Collais, Swaps and Folwards Open as of December 3	I OI Cullelle leal

					Sh	nowing all (Options, (Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior												
	Description									0	Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial						Tatal	C	A ali a tua a a t		Credit	Hedge
	Hedged,		Tuno(a)				Data of			Price,	of Un-	Cost of Un-		Book/			Liproplized	Total	Current Year's	Adjustment		Quality of	Effectiveness
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Adjusted			Unrealized Valuation	Foreign Exchange	(Amorti-	to Carrying Value of		Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange	. Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Bootingtion	Fixed income Portfolio	1001111101	Interest	BOFA SECURITIES INC		Date		Contracto	7 11110 4111	(1 4.4)				7 4.40	0000	run vunuo	(200.0000)	2	7.00.00.01.			Linery	(2)
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 03/25/2024	. 03/25/2039		75.000.000	3.7854% / -S0FR				(2,244,534)		(2,244,534)	(2,244,534)				1,415,015		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC	3																		-
Interest Rate Swap		D1	Rate		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
	Fixed income Portfolio		Interest	BOFA SECURITIES INC	2																		
Interest Rate Swap		D1	Rate		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
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			
Interest Rate Swap	Fined income Double Lie	D1	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
	Fixed income Portfolio	D4	Interest			00/07/0004	00 (07 (0000		FO 000 000	0.04540 / 0050				(500 704)		(500 704)	(500 704)				040 505		D0044
Interest Rate Swap	Fixed income Portfolio	νι	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	TIXED THOUSE FOLLOWING	D1	Interest Rate	DOLY OFFICE LINE	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 nate swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC		. 03/20/2024	. 00/20/2004		50,000,000	301 H 7 -3.0073/				1,497,940		1,437,340	1,437,340				700,092		D0311
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 03/28/2024	. 03/28/2039		75.000.000	.3.807% / -S0FR				(968, 375)		(968,375)	(968,375)				1,415,424		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC					,,					(000,000,			(000,000,				,,		
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 04/01/2024	. 04/01/2034		50,000,000					987,277		987,277	987,277				760,542		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC	2																		
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 04/01/2024	. 04/03/2039		75,000,000	3.9254% / -SOFR				(695,662)		(695,662)	(695,662)				1,416,240		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 04/01/2024	. 04/01/2026		100,000,000	S0FR / -4.1507%				(59,382)		(59,382)	(59,382)				558,864		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC						SOFR /													
Interest Rate Swap	Fixed income Portfolio	טו	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 04/02/2024	. 04/02/2034		50,000,000	3.78957%				899,791		899,791	899,791				760,655		B0311
Interest Data Com	Fixed Income Fol [10110	D4	Interest		549300HN4UKV1E2R3U73	. 04/02/2024	. 04/03/2039		E0 000 000	3.9515% / -S0FR				(423,598)		(423,598)	(423,598)				944 . 160		B0311
Interest Rate Swap	Fixed income Portfolio	νι	Rate Interest	BOFA SECURITIES INC		. 04/02/2024	. 04/03/2039		50,000,000	3.93788% /				(423, 598)		(423,598)	(423,398)				944, 160		BU311
Interest Rate Swap	T TACU THOUSE TOT CTOTTO	D1	Rate	BOLAL OCCOUNT LEG THO	549300HN4UKV1E2R3U73	. 04/03/2024	. 04/03/2038		50,000,000					(554, 929)		(554,929)	(554,929)				910,460		B0311
meer out mate on ap m	Fixed income Portfolio		Interest	BOFA SECURITIES INC		. 0 1, 00, 202 1	,		00,000,000					(001,020)		(001,020	(001,020)						
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 04/03/2024	. 04/03/2034		50,000,000	SOFR / -3.8447%				838,256		838,256	838,256				760,767		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC						SOFR /											-		
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 04/04/2024	. 04/06/2034		50,000,000	3.78716%				907,499		907,499	907,499				761,105		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC						3.94072% /													
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 04/04/2024	. 04/05/2039		50,000,000	S0FR				(572,938)		(572,938)	(572,938)				944,341		B0311
	Fixed income Portfolio	D4	Interest	BOFA SECURITIES INC		04 (05 (0004	04/00/0004		75 000 000	0050 / 0.70050				4 004 540		4 004 540	4 004 540				4 444 057		D0044
Interest Rate Swap	Fixed income Portfolio	νι	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 04/05/2024	. 04/06/2034		/5,000,000	SOFR / -3.7995%				1,301,510		1,301,510	1,301,510				1,141,657		B0311
Interest Rate Swap	Tixed Illcome Fol [10110	D1	Interest Rate		549300HN4UKV1E2R3U73	. 04/08/2024	. 04/08/2034		50 000 000	SOFR / -3.9002%				631,688		631.688	631,688				761,330		B0311
interest nate swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC		. 04/00/2024	. 04/00/2004		50,000,000	30IN / -3.3002/				031,000		031,000	031,000						D0311
Interest Rate Swap	TAGG THOUSE TO CITETO	D1	Rate	50171 02001111120 1110	549300HN4UKV1E2R3U73	. 04/08/2024	. 04/10/2039		50 .000 .000	3.9909% / -S0FR				(363, 243)		(363,243)	(363,243)				944,795		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC						3.91313% /				(000,000,			(0.0,,				,		
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 04/09/2024	. 04/09/2039		50,000,000					(635,882)		(635,882)	(635,882)				944,704		B0311
· ·	Fixed income Portfolio		Interest	BOFA SECURITIES INC)					SOFR /											•		
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 04/09/2024	. 04/09/2034		50,000,000	3.83964%				855,668		855,668	855,668				761,442		B0311
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			
Interest Rate Swap		D1	Rate			. 04/10/2024	. 04/12/2039		100 , 000 , 000	4.0208% / -SOFR				(786,952)		(786,952)	(786,952)				1,889,952		B0311
	Fixed income Portfolio	54	Interest	BOFA SECURITIES INC		04/40/0001	04/40/0004		F0 000 000	SOFR /	1			400 400		400 400	400 400				704 555		D0044
Interest Rate Swap	Fixed income Portfolio	וע	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 04/10/2024	. 04/10/2034		50,000,000	4.03302%				138, 190		138 , 190	138, 190				761,555		B0311
Interest Rate Swap	1 1XG0 THOUNE FULLIOITO	D4	Interest Rate		549300HN4UKV1E2R3U73	. 04/11/2024	. 04/11/2039		100 000 000	4.0575% / -S0FR				(521, 299)		(521,299)	(521,299)				1,889,771		B0311
interest hate swap	Fixed income Portfolio	וטו	Interest	BOFA SECURITIES INC		. 04/ 11/2024	. 04/ 11/2039	ļ	100,000,000	4.00/0% / -8UFK		·····		(521,299)		(021,299)	(521,299)				1,009,771		ווניטע
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 04/12/2024	. 04/01/2026	L	100 . 000 . 000	4.4472% / -SOFR				344,860	l	344,860	344,860				558,864		B0311
toroot nato onup	Fixed income Portfolio		Interest	BOFA SECURITIES INC			,, 2520		100,000,000							,000					, 304		
Interest Rate Swap		D1	Rate		549300HN4UKV1E2R3U73	. 05/01/2024	. 08/03/2025		17,000,000	.SOFR / -5.167%			(7,766))(83,469)		(83,469)	(83,469)				65,237		B031

SCHEDULE DB - PART A - SECTION 1

					Showing all	Options, (Caps, Flooi	rs, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	ırrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											1
	Description									Prior Year(s)	Current										1
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity			Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation	Exhibit Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade	Or	Of Combrasts	Notional	Received	(Received) Paid	(Received)	Year	Carrying	Code Fair Value	Increase/	Change in B./A.C.V.	zation)/	Hedged Item	Potential	ence Entity	Year-end
Description	or Replicated Fixed income Portfolio	identifier	(a)	BOFA SECURITIES INC	Date	Expiration	Contracts	Amount	(Paid)	Pald	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Entity	(b)
Interest Rate Swap	Tixed Theome For trotto	D1	Interest Rate		J73 . 05/01/2024	. 02/03/2025		14.000.000	SOFR / -5.3076%			(15,679))(10,722)	(10,72	(10,722)	l			21,364		B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC															•		1
Interest Rate Swap		D1	Rate	549300HN4UKV1E2R3	J73 . 05/01/2024	. 05/03/2025		18,000,000	SOFR / -5.2677%			(15,310	(50,990)	(50,990)(50,990)				52,245		B031
	Fixed income Portfolio	1	Interest	BOFA SECURITIES INC																	1
Interest Rate Swap	Fixed income Portfolio	D1	Rate	BOFA SECURITIES INC	J73 . 05/21/2024	. 08/23/2025		35,000,000	SOFR / -5.0045%			14,562	(157, 164)	(157, 164	(157,164)				140,419		B031
Interest Rate Swap	Fixed Income Fortionio	D1	Interest Rate		J73 . 05/21/2024	. 11/23/2025		25 000 000	SOFR / -4.8937%			30,496	(148,879)	(148,879) (148,879)				118,314		B031
interest nate orap	Fixed income Portfolio	01	Interest	BOFA SECURITIES INC	. 03/21/2024	. 11/20/2020		25,000,000	00111 / 4.0007 N				(140,073)	(140,07	(140,073)						
Interest Rate Swap		D1	Rate	549300HN4UKV1E2R3	J73 . 05/21/2024	. 05/23/2026		45,000,000	SOFR / -4.7241%			107,809	(348,350)	(348,350) (348,350)				265,441		B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC					SOFR / -												1
Interest Rate Swap	F: 1: B :/ 1:	D1	Rate		J73 . 05/21/2024	. 02/23/2025		10,000,000				(7,073	(11,505)	(11,50	(11,505)				19,232		B031
Interest Rate Swap	Fixed income Portfolio	D4	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3	J73 . 05/21/2024	. 05/23/2025		15,000,000	SOFR / -			(3,401)	(43,060)	(43,060)(43,060)				46,944		B031
interest hate swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	. 03/21/2024	. 03/23/2023		13,000,000	5. 14740a S0FR / -			(3,401	(43,000)	(45,000	(43,000)				40,344		D031
Interest Rate Swap		D1	Rate		J73 . 06/07/2024	. 06/11/2025		50,000,000				1,768	(150,405)	(150,40	(150,405)				166,552		B031
· ·	Fixed income Portfolio		Interest	BOFA SECURITIES INC																	1
Interest Rate Swap		D1	Rate		J73 . 06/26/2024	. 03/28/2026		80,000,000	SOFR / -4.6932%			144,248	(518, 183)	(518, 183	(518, 183)				445, 126		B031
	Fixed income Portfolio	D4	Interest	BOFA SECURITIES INC	170 00 (00 (000)	00 (00 (0005		05 000 000	0050 / 5 0000			(4.000	(440,004)	(440.00)	(440,004)				400 554		2004
Interest Rate Swap	Fixed income Portfolio	VI	Rate Interest	BOFA SECURITIES INC	J73 . 06/26/2024	. 06/28/2025		35,000,000	SOFR / -5.0638% SOFR / -			(4,269)	(119,821)	(119,82) (119,821)				122,551		B031
Interest Rate Swap	Tracu modilic rontromo	D1	Rate		J73 . 06/26/2024	. 03/28/2025		10,000,000		1		(6,963)) (17,831)	(17,83) (17,831)	l			24,411		B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC											1				*		1
Interest Rate Swap		D1	Rate	549300HN4UKV1E2R3	J73 . 06/26/2024	. 09/28/2025		25,000,000	SOFR / -4.9116%			12,505	(118, 136)	(118,136) (118, 136)				107,708		B031
	Fixed income Portfolio	D4	Interest	BOFA SECURITIES INC	170 00 (00 (000)	40 (00 (0005		00 000 000	00ED / 4 7000°			05 704	(440.770)	(440.77	(440.770)				00 500		2004
Interest Rate Swap	Fixed income Portfolio	VI	Rate Interest	BOFA SECURITIES INC	J73 . 06/26/2024	. 12/28/2025		20,000,000	SOFR / -4.7908%			25,794	(116,770)	(116,770) (116,770)				99,588		B031
Interest Rate Swap	Tracu modilic rontromo	D1	Rate		J73 . 07/18/2024	. 07/22/2025		50 .000 .000	SOFR / -4.7966%			40 . 933	(126,747)	(126,747) (126,747)	l			186,441		B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC								,		. ,	1						1
Interest Rate Swap		D1	Rate		J73 . 08/27/2024	. 02/28/2025		25,000,000	SOFR / -4.7238%			9,780	(13,341)	(13,34)(13,341)				50,256		B031
Latanast Data Com	Fixed income Portfolio	D4	Interest	BOFA SECURITIES INC	170 00 (07 (0004	05 (00 (0005		05 000 000	00ED / 4 44EV			22 000	(40,000)	/10.00/	(10,000)				70.005		D004
Interest Rate Swap	Fixed income Portfolio	νι	Rate Interest	BOFA SECURITIES INC	J73 . 08/27/2024	. 05/29/2025		25,000,000	.SOFR / -4.445%			33,982	(10,866)	(10,866	(10,866)				79,865		B031
Interest Rate Swap		D1	Rate		J73 . 08/27/2024	. 08/29/2025		30,000,000				64,269	13,035	13,03	13,035				121,886		B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC											1						1
Interest Rate Swap	F: 4: B ::::	D1	Rate		J73 . 08/27/2024	. 11/29/2025		15,000,000	S0FR / -4.0224%			41,615	24,752	24,75	24,752				71,637		B031
Interest Rate Swap	Fixed income Portfolio	D4	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3	J73 . 08/27/2024	. 02/28/2026		65 000 000	SOFR / -3.8809%			215,667	202,481	202,48	202,481				350,284		B031
initerest nate owap	Fixed income Portfolio	ייע	Interest	BOFA SECURITIES INC	. 00/21/2024	. 02/20/2020		00,000,000	Juin / -3.0009%			∠13,00/	202,481	202,48	202,481				300,284		DUU I
Interest Rate Swap		D1	Rate	549300HN4UKV1E2R3	J73 . 08/27/2024	. 05/29/2026		70,000,000	SOFR / -3.7735%			258,361	342,296	342,296	342,296				415,339		B031
	Fixed income Portfolio		Interest Rate																		1
Interest Rate Swap	Final Japan Badf II	D1			J73 . 08/30/2024	. 06/04/2025		10,000,000	S0FR / -4.4379%			12,218	(4,494)	(4,49	(4,494)				32,583		B031
Interest Rate Swap	Fixed income Portfolio	D4	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3	J73 . 08/30/2024	. 09/04/2025		E0 000 000	SOFR / -4.2219%			96.788	19,619	19,619	19,619				205,656		B031
interest nate swap	Fixed income Portfolio	٠	Interest	BOFA SECURITIES INC	. 00/30/2024	. 03/04/2023		50,000,000	00/11 / -4.2219%			90,788	19,019	13,018	19,019				200,000		D001
Interest Rate Swap		D1	Rate	549300HN4UKV1E2R3	J73 . 09/18/2024	. 09/20/2025		49,000,000	SOFR / -3.9114%			113,030	122,750	122,750	122,750				207,968		B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																	
Interest Rate Swap	Final inc. D. 45 11	D1	Rate		J73 . 09/19/2024	. 06/23/2025		10,000,000	SOFR / -4.0507%			18,380	12, 167	12, 167	12, 167				34,522		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BUFA SECURITIES INC 549300HN4UKV1E2R3	J73 . 09/19/2024	. 12/23/2025		15 000 000	SOFR / -3.6553%			43.845	76,504	76,504	76,504			1	74.174		B031
miterest nate swap	Fixed income Portfolio	٠	Interest	BOFA SECURITIES INC	. 03/ 13/ 2024	. 12/23/2023		13,000,000	our / -0.0003%			43,043							14, 1/4		D001
Interest Rate Swap		D1	Rate		J73 . 09/19/2024	. 03/23/2026	L	15.000.000	SOFR / -3.5386%				108.390	108.390	108.390	l			82,998		B031

Showing all Ontions	Cane Floore	Collare Swane and	HEARWards Onon as	of December 31 of Current Year
Showing all Oblions	. Cabs. Floors	s. Collais. Swabs and	i Forwards Open as i	of December 31 of Current fear

					SI	howing all	Options, (Caps, Flooi	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	irrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative											1 1	i
	Description										Prior Year(s)	Current										1 1	i
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity			Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	Or	of Contracts	Notional	Received	(Received)	(Received)	Year	Carrying	0-4-	□=:=\/=!	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated Fixed income Portfolio	Identifier	(a)	BOFA SECURITIES IN	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap	TIXEU TILCOINE FOI LIOTTO	D1	Interest Rate	DOLA SECONTITES IN	. 549300HN4UKV1E2R3U73	. 09/19/2024	. 09/23/2025		20 000 000	SOFR / -3.8307%			48.982	61,466		61,466	61,466				85,368	1 1	B031
	Fixed income Portfolio			BOFA SECURITIES INC									,	,		,	,						
Interest Rate Swap		D1			. 549300HN4UKV1E2R3U73	. 09/19/2024	. 03/23/2025		35,000,000	SOFR / -4.3457%			35,648	1,666		1,666	1,666				82,946		B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																		1 1	i
Interest Rate Swap	Fixed income Portfolio	D1	Rate	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 09/19/2024	. 06/23/2026		100 , 000 , 000	SOFR / -3.4549%			349,297	954, 198		954 , 198	954, 198				607,600		B031
Interest Rate Swap	Fixed Income Fortionio	D1	Interest Rate	DUFA SECURITIES TIN	. 549300HN4UKV1E2R3U73	. 09/27/2024	. 04/01/2025		55,000,000	4.26515% / -			(60.409)	(12,647)		(12,647)	(12,647)				137,312	1 1	B031
mitorest nate onap	Fixed income Portfolio		Interest	BOFA SECURITIES INC		. 00/2//2024	. 04/ 01/ 2020		00,000,000	3.78625% / -			(00,400)	(12,047)		(12,047)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						1
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 09/27/2024	. 10/01/2025		70,000,000				(162,555)	(240,766)		(240,766)	(240,766)				303,247		B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																		1 1	i l
Interest Rate Swap	E1 41 D 4111	D1	Rate	DOEA OF OUR LIFE LINE	. 549300HN4UKV1E2R3U73	. 09/27/2024	. 04/01/2026		70,000,000	3.5137% / -S0FR			(211,311)	(533,889)		(533,889)	(533,889)				391,205		B031
Interest Rate Swap	Fixed income Portfolio	D4	Interest Rate	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 09/27/2024	. 10/01/2026		105,000,000	3.38785% / -			(350,736)	(1,277,683)		(1,277,683)	(1,277,683)				694,645	1 1	B031
interest hate swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC		. 03/21/2024	. 10/01/2020		105,000,000	JUI N			(330,730)	(1,211,000)		(1,277,000)	(1,277,003)				094,040		D031
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 10/11/2024	. 07/16/2025		24,000,000	. SOFR / -4.252%			20,676	4,372		4,372	4,372					ll	B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC	IC																	j	i l
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 10/11/2024	. 10/16/2025		16,000,000	SOFR / -4.1016%			18,931	17,609		17,609	17,609				71 , 186		B031
Interest Rate Swap	Fixed income Portfolio	D4	Interest	BOFA SECURITIES INC	IC . 549300HN4UKV1E2R3U73	. 10/11/2024	. 01/16/2026		10 000 000	SOFR / -3.9596%			17 . 843	26,379		26,379	26,379				61,301	1 1	B031
interest hate swap	Fixed income Portfolio	υι	Rate Interest	BOFA SECURITIES INC		. 10/11/2024	. 0 1/ 10/2020		12,000,000	SUFH / -3.9596%			17 , 843	20,379		20,3/9	20,3/9				01,301		BU31
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 11/07/2024	. 08/12/2025		14,780,000				5.536	(2.440)		(2.440)	(2,440)				57 . 892	اا	B031
· ·	Fixed income Portfolio		Interest	BOFA SECURITIES INC	IC								•									1 1	l
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 11/07/2024	. 11/12/2025		24,877,000	SOFR / -4.2048%			12,100				3,605				115,735		B031
Indonest Data Com	Fixed income Portfolio	D4	Interest	BOFA SECURITIES INC		11/07/0004	. 02/12/2026		1F 000 000	OOFD / 4 11040			0.000	7 055			7 055				79,295	j	DO04
Interest Rate Swap	Fixed income Portfolio	DI	Rate Interest	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73 ic.	. 11/07/2024	. 02/ 12/ 2020		15,000,000	SOFR / -4.1134% SOFR / -			9,200	7,655			7,655				19,295		B031
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 11/13/2024	. 05/15/2025		30,000,000				6,363	(9,220)		(9,220)	(9,220)				91,225	l	B031
· ·	Fixed income Portfolio		Interest	BOFA SECURITIES INC									•									1 1	l
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 11/13/2024	. 05/15/2026		25,000,000	SOFR / -4.1241%			13,933	602		602	602				146,301		B031
Interest Rate Swap	Fixed income Portfolio	D4	Interest Rate	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 11/13/2024	. 08/15/2025		E 000 000	SOFR / -4.3042%			1,611	(1,508)		(1,508)	(1,508)				19,715	j	B031
interest hate swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC		. 11/13/2024	. 00/ 13/ 2023		3,000,000	30IN / -4.3042/			1,011	(1,500)		(1,300)	(1,500)				19,715		0031
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 11/13/2024	. 02/15/2026		15,000,000	SOFR / -4.1725%			7,412	(2,490)		(2,490)	(2,490)				79,586		B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																		1 1	l
Interest Rate Swap	E1 41 D 4111	D1	Rate	BOFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 11/13/2024	. 11/15/2025		15,000,000	SOFR / -4.2465%			5,963	(3,524)		(3,524)	(3,524)				70,115		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BUFA SECURITIES INC	. 549300HN4UKV1E2R3U73	. 11/13/2024	. 08/15/2026		110 000 000	.SOFR / -4.096%			65,342	23,214		23,214	23,214				700.450	j	B031
interest nate onap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC		11/10/2024	. 00/ 13/ 2020		110,000,000	.00117 4.000%			00,042			20,214							5001
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 12/02/2024	. 12/05/2029		650,000,000	3.8% / -SOFR		54,566	(416, 199)	(7,972,423)		(7,972,423)	(8,027,335)				7,217,273		B037
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																			l
Interest Rate Swap	E1 41 D 4111	D1	Rate		. 549300HN4UKV1E2R3U73	. 12/06/2024	. 12/13/2027		300,000,000	3.83% / -SOFR		3,445	(132,576)	(2,261,498)		(2,261,498)	(2,264,943)				2,576,633		B037
Interest Rate Swap	Fixed income Portfolio	D4	Interest Rate	BOFA SECURITIES INC	E400001 NAUKV4E0D01170	. 12/10/2024	. 06/12/2025		15,000,000	SOFR / -			1,489	(1,341)		(1,341)	(1,341)				50,120		B031
interest nate swap	Fixed income Portfolio	DI	Interest	BOFA SECURITIES INC		. 12/10/2024	. 00/ 12/2023		13,000,000	4.29530% S0FR / -			1,403	(1,041)		(1,541)	(1,041)						B001
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 12/10/2024	. 09/12/2025		5,000,000			[]	733	639		639	639				20,896		B031
	Fixed income Portfolio		Interest	BOFA SECURITIES INC																		ı l	ı
Interest Rate Swap	Final income Books 11	D1	Rate	DOEA OF OUR LITTER AND	. 549300HN4UKV1E2R3U73	. 12/10/2024	. 12/12/2025	-	10,000,000	.SOFR / -4.151%			1,794	4,450		4,450	4,450				48,681		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	ic . 549300HN4UKV1E2R3U73	. 12/10/2024	. 03/12/2026		10,000,000	SOFR / -	1		2,209	7,951		7,951	7,951				54,647	ı l	B031
interest nate swap	Fixed income Portfolio	υι	Interest	BOFA SECURITIES INC		, 12/10/2024	. 00/ 12/2020		10,000,000			······	2,209										5001
Interest Rate Swap		D1	Rate		. 549300HN4UKV1E2R3U73	. 12/10/2024	. 06/12/2026		30,000,000	SOFR / -4.0221%			7,532	39,086		39,086	39,086				180,410	l	B031

					SI	howing all (Options, (Caps, Flooi	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	irrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative											1	
											Prior											1	
	Description									Chriles	Year(s)	Current										C== d:4	Lladas
	of Item(s)									Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Hedged, Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange,	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	Fixed income Portfolio		Interest	BOFA SECURITIES INC						SOFR / -												1	
Interest Rate Swap	Final income Death Lie	D1	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 12/10/2024	. 09/12/2026		55,000,000	3.98615%			14,907	103,774		103,774	103,774				358,412	,	B031
Interest Rate Swap	Fixed income Portfolio	D4	Interest Rate	BUFA SECURITIES INC	549300HN4UKV1E2R3U73	. 12/19/2024	. 12/23/2025		E0 000 000	.SOFR / -4.233%			2,556	(19,658)		(19,658)	(19,658)				247,245	1	B031
interest hate swap	Fixed income Portfolio	υι	Interest	RBC CAPITAL MARKETS		. 12/ 19/ 2024	. 12/23/2023		50,000,000	. SUFN / -4.233/6			2,330	(19,000)		(19,000)	(19,000)				247 ,240		DU01
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 04/10/2014	. 06/30/2040		4,000,000	.SOFR / -3.557%			77,662	387,591		387,591	269,610				78,757		B0311
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS	3					SOFR /	_											1	,
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 01/13/2014	. 03/31/2039		10,000,000	3.75375%			177,458	696,441		696,441	646 , 154				188,778	ı	B0311
	Fixed income Portfolio	04	Interest	RBC CAPITAL MARKETS		07/04/0040	00 (00 (00 44		0 000 000	0050 / 0.0075%			07.044	405 700		405 700	445 004				40,000	1	100044
Interest Rate Swap	Fixed income Portfolio	DI	Rate Interest	RBC CAPITAL MARKETS	549300LC02FLSSVFFR64	. 07/24/2013	. 09/30/2041		2,000,000	SOFR / -3.6375%			37,814	185,728		185,728	145,394				40,938		B0311
Interest Rate Swap	T TXGQ THOUSE TOT CTOTTO	D1	Rate	LLC	549300LC02FLSSVFFR64	. 07/15/2014	. 09/30/2040		4,000,000	SOFR / -3.33%			87,928	497 , 126		497 , 126	263,539				79,395	ıl	B0311
meer out mate on ap m	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS			. 00, 00, 2010		1,000,000					, 120								1	
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 03/23/2010	. 09/30/2040		4,000,000	.5.095% / -SOFR			(17,328)	314,860		314,860	(337,574)				79,395		B0311
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS																		1	
Interest Rate Swap	Fixed income Portfolio	D1	Rate	LLC	549300LC02FLSSVFFR64	. 12/15/2009	. 12/31/2039		3,000,000	.5.034% / -SOFR			(13, 152)	209,039		209,039	(242,705)				58,111	, ·······	B0311
Interest Rate Swap	Fixed Income For Lioi10	D4	Interest Rate	RBC CAPITAL MARKETS	549300LC02FLSSVFFR64	. 05/11/2011	. 03/30/2041		2 000 000	4.3025% / -S0FR			(24,514)	(25, 301)		(25,301)	(155,967)				40,317	1	B0311
interest hate swap	Fixed income Portfolio	D1	Interest	RBC CAPITAL MARKETS		. 03/11/2011	. 00/ 30/ 2041		2,000,000	4.3023/i / -30i h			(24,314)	(25, 501)		(25,501)	(155,307)				40,317		D0011
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 04/01/2011	. 03/29/2041		2,000,000	4.56% / -SOFR			(19,364)	35,231		35,231	(161,470)				40,314		B0311
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS	3																	1	
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 04/10/2015	. 06/30/2040		8,000,000	.SOFR / -2.403%			248,413	1,825,355		1,825,355	443, 143				157,515	ı	B0311
	Fixed income Portfolio	04	Interest	RBC CAPITAL MARKETS		00/04/0044	00/04/0044		0 000 000	4 740E% / 00ED			(23.575)	447.040		447.040	(040,000)				00.404	1	100044
Interest Rate Swap	Fixed income Portfolio	DI	Rate Interest	RBC CAPITAL MARKETS	549300LC02FLSSVFFR64	. 02/04/2011	. 03/31/2041		3,000,000	4.7425% / -SOFR			(23,5/5)	117,219		117,219	(248,029)				60,481		B0311
Interest Rate Swap	T TXGQ THOUSE TOT CTOTTO	D1	Rate	LLC	549300LC02FLSSVFFR64	. 10/03/2014	. 03/31/2041		6.000.000	S0FR / -3.1345%			143,630	900,004		900,004	393, 179				120,962	ıl	B0311
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS										,							,	1	
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 01/09/2015	. 03/31/2040		7,000,000	.SOFR / -2.495%			212,333	1,506,202		1,506,202	389,413				136,713		B0311
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS																		1	
Interest Rate Swap	Fixed income Portfolio	υ1	Rate	LLC	549300LC02FLSSVFFR64	. 12/15/2009	. 06/30/2039		3,000,000	.5.025% / -SOFR			(13,839)	201,720		201,720	(235,477)				57, 126		B0311
Interest Rate Swap	Tixed Income For trotto	D1	Interest Rate	RBC CAPITAL MARKETS	549300LC02FLSSVFFR64	. 02/04/2011	. 03/31/2041		3,000,000	5.1% / -SOFR			(12,850)	243,327		243,327	(259,466)				60,481	1	B0311
meer out mate on ap m	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS			. 00, 01, 2011		0,000,000	0.1.07 00.11			(12,000)				(200, 100)						
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 07/15/2014	. 09/30/2041		3,000,000	.SOFR / -3.341%			65,616	385,432		385,432	208,446				61,406		B0311
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS																		1	
Interest Rate Swap	Fixed income Portfolio	D1	Rate	LLC	549300LC02FLSSVFFR64	. 10/15/2014	. 12/31/2039		3,000,000	.SOFR / -2.838%			79, 117	523, 162		523 , 162	175,053				58,111	ı ······	B0311
Interest Rate Swap	Fixed income Fortionio	N1	Interest Rate	RBC CAPITAL MARKETS	5 549300LC02FLSSVFFR64	. 04/10/2014	. 06/30/2039		11 000 000	.SOFR / -3.545%			214,901	1,025,594		1,025,594	699,285				209,463	1	B0311
interest nate onap	Fixed income Portfolio	D1	Interest	RBC CAPITAL MARKETS		. 047 107 20 14	. 00/00/2000		11,000,000					1,020,004		1,020,004						1	50011
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 02/04/2011	. 03/31/2041		3,000,000	.4.955% / -SOFR			(17,200)	192, 178		192, 178	(254,827)				60,481		B0311
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS																		1	
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 03/02/2011	. 09/30/2041		3,000,000	4.9175% / -S0FR			(18,321)	182,638		182,638	(259,734)				61,406	ı	B0311
Interest Rate Swap	Fixed income Portfolio	D4	Interest	RBC CAPITAL MARKETS	S 549300LC02FLSSVFFR64	. 02/24/2010	. 06/28/2040		4 000 000	5.1175% / -SOFR			(15,298)	321,723		321,723	(334,481)				78,744	1	B0311
interest hate swap	Fixed income Portfolio	DI	Rate Interest	RBC CAPITAL MARKETS		. 02/24/2010	. 00/20/2040		4,000,000	5.11/5% / -50Fh			(15,296)				(334,401)						DU311
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 10/09/2009	. 06/30/2039		8,000,000	.4.675% / -SOFR		.	(65, 139)	234,317		234,317	(599,710)				152,337	ıl	B0311
	Fixed income Portfolio	***	Interest	RBC CAPITAL MARKETS			1		, ,				,,	. ,		. ,***					. ,	ı [
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 02/09/2010	. 06/30/2040	-	4,000,000	5.0275% / -SOFR			(18,352)	281,507		281,507	(330,823)				78,757	,	B0311
	Fixed income Portfolio	D4	Interest	RBC CAPITAL MARKETS		40 /00 /0007	40 (04 (0007		F 000 000	F F440 / COED			770	F70 000		F70, 000	(004 550)				00 500	1	100044
Interest Rate Swap	Fixed income Portfolio	וע	Rate	RBC CAPITAL MARKETS	549300LC02FLSSVFFR64	. 10/29/2007	. 10/31/2037	-	5,000,000	.5.544% / -SOFR		·····	778	570,628		570,628	(381,556)				89,586	, ·······	B0311
Interest Rate Swap	xou moone rortiono	D1	Interest Rate	LLC	549300LC02FLSSVFFR64	. 07/10/2015	. 09/28/2040	L	10.000.000	.SOFR / -2.982%		L	254.638	1.643.790		1.643.790	622.449				198.453	ıl	B0311

Chausing all Ontions	Cana Flaara	Callara Curana an	d Farwarda Onan aa	of December 31 of Current Year	
SHOWING All ODDIONS	. Cabs. Fibbis	i. Cullais, Swabs all	u Forwarus Obeli as	of December 31 of Current Tear	

					S	howing all	Options, (Caps, Floor	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	irrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative											1 .	
	Description										Prior Year(s)	Current										1	
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity			Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	Of Combined	Notional	Received	(Received)	(Received)	Year	Carrying	0-4-	F=:=\/=!	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated Fixed income Portfolio	Identifier	(a)	RBC CAPITAL MARKETS	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap	TIXED THOUSE FULLIANTO	D1	Interest Rate	LLC	549300LC02FLSSVFFR64	. 03/23/2010	. 09/26/2040		3,000,000	5.03% / -S0FR			(15,341)	212,962		212,962	(251,442)				59,526	1 .	B0311
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS									,			,	(=+1,,						
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	1 . 10/03/2014	. 03/30/2041		2,000,000	SOFR / -3.1295%			47,974	301, 163		301, 163	130,953				40,317	ıl	B0311
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS																		1 .	
Interest Rate Swap	Fixed income Portfolio	D1	Rate	LLC	549300LC02FLSSVFFR64	1 . 10/03/2014	. 03/29/2041		2,000,000	S0FR / -3.1295%			47,974	301, 201		301,201	130,967				40,314		B0311
Interest Rate Swap	Fixed income Fortionio	D1	Interest Rate	RBC CAPITAL MARKETS	5 549300LC02FLSSVFFR64	. 07/24/2013	. 09/26/2040		3,000,000	SOFR / -3.63%			57.341	269,814		269,814	207,309				59,526	1	B0311
interest nate onap	Fixed income Portfolio	01	Interest	RBC CAPITAL MARKETS		. 0//24/2010	. 00/ 20/ 2040		0,000,000														
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 07/07/2015	. 09/30/2041		5,000,000	.SOFR / -2.871%			132,860	924,650		924,650	321,925				102,344	ıl	B0311
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS						SOFR / -												1	
Interest Rate Swap	F1 41 D 411	D1	Rate	LLC	549300LC02FLSSVFFR64	. 04/10/2013	. 06/28/2040		4,000,000	2.92625%			103,435	674,964		674,964	243,311				78,744		B0311
Interest Rate Swap	Fixed income Portfolio	D4	Interest Rate	RBC CAPITAL MARKETS	S 549300LC02FLSSVFFR64	. 07/19/2010	. 03/31/2040		4 000 000	.4.337% / -SOFR			(47,653)	(32,475)		(32,475	(298,668)				78, 122	1	B0311
interest hate swap	Fixed income Portfolio	01	Interest	RBC CAPITAL MARKETS		1 . 0// 13/2010	. 00/ 31/ 2040		4,000,000	.4.007# / -00IN			(47,033)	(02,473)		(32,473	(230,000)				10, 122		D0011
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 01/22/2016	. 03/31/2041		9,000,000	.SOFR / -2.398%			281,730	2, 129, 406		2, 129, 406	519,086				181,443	l	B0311
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS																		1	
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 07/27/2011	. 07/03/2037		25,000,000	.SOFR / -4.168%			343,394	544 , 178		544 , 178	1,548,733				442, 160		B0311
Internal Data Core	Fixed income Portfolio	D4	Interest	RBC CAPITAL MARKETS	S 549300LC02FLSSVFFR64	04/07/0045	. 06/30/2040		2 000 000	00ED / 0.44EN			00.044	000 440		000 440	166.553				59,068	1	B0311
Interest Rate Swap	Fixed income Portfolio	υι	Rate Interest	RBC CAPITAL MARKETS		. 04/07/2015	. 06/30/2040		3,000,000	.SOFR / -2.415%			93,944	680,413		680,413	100,003						BU311
Interest Rate Swap	T TXGQ THOUSE TOT CTOTTO	D1	Rate	LLC	549300LC02FLSSVFFR64	1 . 10/10/2012	. 04/28/2038		5.000.000	SOFR / -2.6375%			145.826	896,682		896.682	251,084				91,281	I	B0311
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS	3									,			,					1	
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 04/07/2015	. 06/28/2041		4,000,000	SOFR / -2.42%			125,351	946,281		946,281	234,809				81,244		B0311
Indonest Data Com	Fixed income Portfolio	D4	Interest	RBC CAPITAL MARKETS	S 549300LC02FLSSVFFR64	00/00/0011	00/00/0044		0 000 000	4 00EV / 00ED			(15,232)	04 700		04 700	(170,716)				40,938	1 .	D0044
Interest Rate Swap	Fixed income Portfolio	υι	Rate Interest	RBC CAPITAL MARKETS		. 03/02/2011	. 09/30/2041		2,000,000	.4.805% / -S0FR S0FR / -			(13,232)	94,733		94,733	(1/0, / 10)				40,936		B0311
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 07/24/2013	. 07/19/2038		12,000,000				234,583	985,739		985,739	725,854				220,912	ıl	B0311
· ·	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS																		1 .	,
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 01/06/2014	. 03/31/2041		3,000,000	.SOFR / -3.885%			50,453	185, 264		185,264	220,598				60,481		B0311
Interest Rate Swap	Fixed income Portfolio	D4	Interest Rate	RBC CAPITAL MARKETS	S 549300LC02FLSSVFFR64	1 . 06/28/2007	. 07/02/2037		25 000 000	.6.002% / -SOFR			117,557	3,904,082		3,904,082	(1,985,988)				442,111	1	B0311
iliterest nate swap	Fixed income Portfolio	DI	Interest	RBC CAPITAL MARKETS		. 00/20/200/	. 01/02/2031		25,000,000	.0.002% / -30Fh			117,557	3,904,002		3,904,002	(1,900,900)				442,111		DU311
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 07/26/2011	. 07/02/2037		25,000,000	SOFR / -3.94%			400,807	1,097,027		1,097,027	1,493,953				442,111	ıl	B0311
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS																		1	
Interest Rate Swap	F1 41 D 411	D1	Rate	LLC	549300LC02FLSSVFFR64	. 07/07/2015	. 09/30/2040		2,000,000	.SOFR / -2.857%			54, 192	357, 365		357,365	121,849				39,697		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	S 549300LC02FLSSVFFR64	. 07/27/2011	. 11/01/2037		10,000,000	SOFR / -4.18%			134.844	214, 117		214, 117	633,717				179, 191	1 .	B0311
interest nate onap	Fixed income Portfolio	D1	Interest	RBC CAPITAL MARKETS		. 0//2//2011	. 11/01/200/		10,000,000	00/11 / 4.10/													50011
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	1 . 10/30/2007	. 11/01/2037		10,000,000	.5.501% / -SOFR			(2,744)	1,093,335		1,093,335	(760,890)				179, 191	ıl	B0311
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS																		1	
Interest Rate Swap	F1 41 D 411	D1	Rate	LLC	549300LC02FLSSVFFR64	. 01/09/2015	. 03/31/2041		5,000,000	SOFR / -2.5%			151,417	1, 123, 036		1, 123, 036	293,819				100,802		B0311
Interest Rate Swap	Fixed income Portfolio	D4	Interest Rate	RBC CAPITAL MARKETS	S 549300LC02FLSSVFFR64	1 . 06/28/2007	. 07/02/2037		25 000 000	.5.986% / -SOFR			122,832	3,865,276		3,865,276	(1,982,170)				442,111	1	B0311
interest nate swap	Fixed income Portfolio	DI	Interest	RBC CAPITAL MARKETS		. 00/20/200/	. 01/02/2001		23,000,000	.5.300% / -30IN			122,002	3,003,270		5,605,270	(1,302,170)				442,111		B0311
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 04/01/2011	. 06/28/2041		4,000,000	.4.965% / -SOFR			(21,432)	263,468		263,468	(344,260)					l	B0311
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS																		, ,	
Interest Rate Swap	Fined income Death 11	D1	Rate	LLC	549300LC02FLSSVFFR64	. 06/29/2007	. 07/03/2037	-	25,000,000	.5.968% / -SOFR			118,302	3,822,345		3,822,345	(1,978,217)				442, 160	J	B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	S 549300LC02FLSSVFFR64	1 . 03/17/2015	. 04/13/2027		6 000 000	.2.364% / -SOFR			(206, 120)	(279,815)		(279,815	48,836				45,321	, ,	B031
interest nate orap	Fixed income Portfolio	· · · · · · · · · · · · · · · · · · ·	Interest	RBC CAPITAL MARKETS		. 00/1//2013	. 54/ 10/ 2021		0,000,000	. L. 304% / 30I N			(200, 120)	(210,010)		(210,010	70,000						
Interest Rate Swap		D1	Rate	LLC	549300LC02FLSSVFFR64	. 03/17/2015	. 04/13/2027		2,000,000	.2.364% / -SOFR			(68,707)	(93, 272)		(93,272	16,279				15, 107	l	B031

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

					Sh	nowing all (Options, (Caps, Floo	rs, Collars,	Swaps and	forwards	Open as o	f Decembe	er 31 of Cu	irrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
	Description										Prior Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity			Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	5	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		Counterparty Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Description	Fixed income Portfolio	identille	Interest	RBC CAPITAL MARKETS		Date	Lxpiration	Contracts	Amount	(i aiu)	i aiu	i aiu	income	value	Code	i ali value	(Decrease)	D./A.C.V.	Accietion	item	Lxposure	Littly	(b)
Interest Rate Swap		D1	Rate		549300LC02FLSSVFFR64	. 03/17/2015	. 04/13/2027		500,000	.2.364% / -SOFR			(17, 177)	(23, 318)		(23,318)	4,070				3,777		B031
	Fixed income Portfolio		Interest	RBC CAPITAL MARKETS																			
Interest Rate Swap	Hedge Re-Investment	D1	Rate Interest	LLC	549300LC02FLSSVFFR64	. 07/26/2011	. 07/03/2037		25,000,000	.SOFR / -4.087%			354,561	740,671		740,671	1,529,406				442, 160		B0311
TRSWAP	Risk	NA	Rate	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	. 12/11/2024	. 01/06/2025		105.898.272	109.95% / -S0FR			(3,564,043)	10,990		10,990	10,990				67.886		B0311
	Hedge Re-Investment		Interest													-							
TRSWAP	Risk Hedge Re-Investment	NA	Rate Interest	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	. 12/12/2024	. 01/28/2025		104,961,600	107.11% / -S0FR			(2,270,433)	15,384		15,384	15,384				145,356		B0311
TRSWAP	Risk	NA	Rate	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	. 12/16/2024	. 01/17/2025		52,227,072	108.86% / -S0FR			(1,032,891)	5,935		5,935	5,935				56,356		B0311
	Hedge Re-Investment		Interest																				
TRSWAP	Risk Hedge Re-Investment	NA	Rate Interest	BNP PARIBAS GOLDMAN SACHS	ROMUWSFPU8MPR08K5P83	. 12/17/2024	. 01/31/2025		52,257,600	108.87% / -SOFR			(1,057,831)	5,959		5,959	5,959				76, 147		B0311
TRSWAP	Risk	NA	Rate	INTERNATIONAL	W22LR0WP21HZNBB6K528	. 12/11/2024	. 01/14/2025		105,552,000	108.86% / -S0FR			(3,256,608)	52, 144		52, 144	52, 144				103,360		B0311
TROWAR	Hedge Re-Investment		Interest	GOLDMAN SACHS	WOOL DOWNS LUTHER SIZE	40 (40 (0004	04/04/0005		50 544 704	400 07% / 0050			(4.400.407)	0.404		0.404	0.404				20 242		20011
111000000 Sub	total - Swaps - Hedgi	ing Other - Ir	Rate	INTERNATIONAL	W22LR0WP21HZNBB6K528	. 12/12/2024	. 01/21/2025		52,544,784	106.67% / -SOFR	32,963,998	58,011	(1, 193, 137) (5, 165, 784)		XXX		(108,939,295)		(783,638		274,794,977	YYY	B0311
1119999999. Subi	NEW TERMINAL FINANCING	ing Other - II	ileresi ixale								32,903,990	30,011	(3, 103, 704)	33,679,124	<i>X</i> XX	33,679,122	(100,939,293)		(765,036		214,134,311	XXX	XXX
	CO PTY LTD Q6646*AG4									.USD 4.846% /													
Currency Swap	TERMINIM ENVIRONMENT	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/15/2018	. 03/12/2044		7,348,760	-AUD 5.043%			27,383	1,353,049		1,353,049	367,786				161,038		B023
	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4									.USD 4.846% /													
Currency Swap	00 111 215 40040 7104	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/15/2018	. 03/12/2044		363 . 800	-AUD 5.043%			1.356	66.983	l	66,983	18,207				7,972		B023
, , , , ,	NEW TERMINAL FINANCING		,										***	, ,		, ,	,				,		
	CO PTY LTD Q6646*AG4			DADOLANO DANK DI O	05005571/10517011/5570	11 (15 (00 10	00/10/0011		4 040 040	.USD 4.846% /			0.700	107 551		107 551	50.000						2000
Currency Swap	NEW TERMINAL FINANCING	וע	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/15/2018	. 03/12/2044		1,018,640	-AUD 5.043%			3,796	187,551		187,551	50,980				22,322		B023
	CO PTY LTD Q6646*AG4									.USD 4.846% /													
Currency Swap		D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/15/2018	. 03/12/2044		363,800	-AUD 5.043%			1,356	66,983		66,983	18,207				7,972		B023
	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4									.USD 4.846% /													
Currency Swap	00 111 E1D Q0040 A04	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/15/2018	. 03/12/2044		8.731.200	-AUD 5.043%			32,535	1,607,583	l	1,607,583	436,974				191,332		B023
,	NEW TERMINAL FINANCING		,																				
	CO PTY LTD Q6646*AG4			DADOLANO DANK DI O	05005571/ ID517011/5570	44 (45 (0040	00/10/0011		4 000 440	.USD 4.846% /			5 454	054 504		054 504	00.400				20.004		2000
Currency Swap	Fixed Income Portfolio	וע	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/15/2018	. 03/12/2044		1,382,440	-AUD 5.043% .USD 5.832% /			5, 151	254,534		254,534	69, 188				30,294		B023
Currency Swap		D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 12/17/2024	. 01/06/2050		19,893,152	-CHF 1.47%				(955, 119)		(955, 119)	(955, 119)				497,656		B023
	Fixed Income Portfolio									.USD 5.832% /													
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 12/17/2024	. 01/06/2050		26,910,382	-CHF 1.47%				(1,292,034)		(1,292,034)	(1,292,034)				673,202		B023
Currency Swap	Fixed income Portionio	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 12/17/2024	. 01/06/2050		80 628 783	.USD 5.832% / -CHF 1.47%				(3,871,188)		(3,871,188)	(3,871,188)				2,017,045		B023
our rency snap	Fixed Income Portfolio	υι	our rency	DANGERTS DANK FEG	GOGOLI / VOI OT / TOURSO/ S	. 12/11/2024	. 0 1/00/2030		00,020,703	.USD 5.832% /				(3,071,100)		(3,071,100)	(3,6/1,166)				2,017,043		0023
Currency Swap		D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 12/17/2024	. 01/06/2050		6,206,870	-CHF 1.47%				(298,007)		(298,007)	(298,007)				155,274		B023
	Fixed Income Portfolio			DADOLANO DANK DI O	05005571/ ID517011/5570	40.447.40004	0.4 (0.0 (0.050		4 440 700	. USD 5.832% /				(50.040)		/F0 040	(50.040)				27.000		2000
Currency Swap	Fixed Income Portfolio	וע	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 12/17/2024	. 01/06/2050	•	1,116,700	-CHF 1.47% .USD 5.832% /				(53,616)		(53,616)	(53,616)				27,936		B023
Currency Swap		D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 12/17/2024	. 01/06/2050	<u> </u>	3,783,511	-CHF 1.47%				(181,656)		(181,656)	(181,656)				94,650		B023
,	Fixed Income Portfolio		,							.USD 5.832% /													
Currency Swap	Final Inc. D. M. C.	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 12/17/2024	. 01/06/2050		18,505,811	-CHF 1.47%				(888,510)		(888,510)	(888,510)				462,949		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	. 06/27/2024	. 06/27/2050		23 163 940	.USD 6.137% / -EUR 4.63%				(1,616,483)		(1,616,483)	(1,616,483)				584,905		B023
our roney onap	Fixed Income Portfolio	V1	our roncy	DIN TAITIDAY	TOMOROL LOOK TROOK OF OO	. 50/21/2024	. 00/21/2000		20, 100,040	.USD 6.137% /				(1,010,400)		(1,010,400)	(1,010,400)						DOEU
Currency Swap		D1	Currency	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	. 06/27/2024	. 06/27/2050		1,823,080	-EUR 4.63%				(127,223)		(127,223)	(127,223)				46,034		B023

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December 3	1 of Current Year
Onowing an Options	, Caps, i louis	Collais, Swaps and Folwards Open as of December 3	I OI Cullelle leal

					Sh	nowing all	Options, (Caps, Floo	rs, Collars,	Swaps an	d Forwards	Open as of	f Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative											, ,	ı
	Decemention										Prior	Cumant										, ,	ı
	Description of Item(s)									Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	Fixed Income Portfolio			BANK OF AMERICA, N						.USD 3.951% /												, ,	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA. N	. B4TYDEB6GKMZ0031MB27	. 05/06/2014	. 09/01/2026		51,643,520	-GBP 3.77%			573,587	13,746,734		13,746,734	816,823				333,540		B023
Currency Swap	Fixed Income Fortionio	D1	Currency	DANK OF AMERICA, IN	. B4TYDEB6GKMZ0031MB27	. 05/06/2014	. 09/01/2026		E 77E 000	.USD 3.951% / -GBP 3.77%			64.151	1,537,464		1,537,464	91,355				37,304	, 1	B023
ourrency snap	Fixed Income Portfolio	D1	cui i ency	BANK OF AMERICA, N		. 03/00/2014	. 03/01/2020		5,775,920	-USD 3.951% /			04, 131	1,557,404		1,557,404							0020
Currency Swap		D1	Currency		. B4TYDEB6GKMZ0031MB27	. 05/06/2014	. 09/01/2026		19,026,560	-GBP 3.77%			211,321	5,064,586		5,064,586	300,935				122,883	,I	B023
	Fixed Income Portfolio			BANK OF AMERICA, N	A					.USD 3.39% /	_											, 1	
Currency Swap		D1	Currency		B4TYDEB6GKMZ0031MB27	. 02/19/2015	. 04/13/2025		1,138,900	EUR 1.39%			23,854	103,981		103,981	65, 101				3,025		B023
	Fixed Income Portfolio			BANK OF AMERICA, N						.USD 3.39% /	-											, ,	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA. N	. B4TYDEB6GKMZ0031MB27	. 02/19/2015	. 04/13/2025		22,208,550				465, 146	2,027,628		2,027,628	1,269,467		• • • • • • • • • • • • • • • • • • • •		58,988		B023
Currency Swap	Tixed Income For trotto	n1	Currency	DANK OF AMERICA, N	 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
ourrency swap	Fixed Income Portfolio	D1	cui i elicy	BANK OF AMERICA, N		. 02/ 19/2013	. 04/ 13/ 2023		1, 130, 300	.USD 3.39% /			20,034	103,361							5,025		0020
Currency Swap		D1	Currency		. B4TYDEB6GKMZ0031MB27	. 02/19/2015	. 04/13/2025		6,263,950	EUR 1.39%			131, 195	571,895		571,895	358,055				16,638		B023
	Fixed Income Portfolio			BANK OF AMERICA, N	A					.USD 3.39% /	-											, ,	
Currency Swap		D1	Currency		. B4TYDEB6GKMZ0031MB27	. 02/19/2015	. 04/13/2025		2,277,800	EUR 1.39%			47,707	207,962		207,962	130,202				6,050		B023
	MARS INCORPORATED			CREDIT AGRICOLE CI						.USD 5.434% /												, 1	
Currency Swap	57169*BZ9 Fixed Income Portfolio	D1	Currency		. 1VUV7VQFKU0QSJ21A208	. 12/10/2024	. 12/18/2033		7,654,200				(39,588)	95,768		95,768	95,768		• • • • • • • • • • • • • • • • • • • •		114,621		B023
Currency Swap	Tixed Income For trotto	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 12/10/2015	. 09/05/2027		1 516 600	.USD 3.97% / GBP 3.37%			16 . 828	284.690		284.690	24,499				12,413	, ,	B023
ourroney emap	Fixed Income Portfolio		our renoy	OTTIDANEC, N.A	LOTODEWETT GETWENT	1 12/ 10/ 20 10	. 00/ 00/ 202/		1,010,000	.USD 3.97% /			10,020				24,400						5020
Currency Swap		D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 12/10/2015	. 09/05/2027		10,995,350	GBP 3.37%			122,000	2,064,002		2,064,002	177,617				89,992		B023
	Fixed Income Portfolio									.USD 3.97% /	-											, ,	
Currency Swap		D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 12/10/2015	. 09/05/2027						8,414	142,345		142,345	12,249				6,206		B023
0 0	Fixed Income Portfolio	0.4		OLT IDAM N. A.	EE7007W77EE00TWEE170	40 (40 (0045	00 (05 (0007		40 005 050	.USD 3.97% /	-		400.000	0.004.000		0.004.000	477.047				00.000	, ,	Doon
Currency Swap	Fixed Income Portfolio	υι	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 12/10/2015	. 09/05/2027		10,995,350	GBP 3.37% .USD 3.97% /			122,000	2,064,002		2,064,002	177,617				89,992		B023
Currency Swap	TIXED THOUSE FOILTOITO	D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 12/10/2015	. 09/05/2027		6 824 700	GBP 3.37%			75,724	1,281,105		1,281,105	110,245				55,857	, ,	B023
ourroney emap	Fixed Income Portfolio		04110110711111		20,002,127,102,1110	1 12/ 10/ 20 10	. 00, 00, 202,		0,021,100	.USD 3.97% /				,201,100		,201,100							
Currency Swap		D1	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 12/10/2015	. 09/05/2027		379, 150	GBP 3.37%			4,207	71, 172		71,172	6 , 125				3, 103		B023
	F 1 11 11114	F 1 11 14 7		OLT IDAMY N. A.	EEZADZWZZEEAATWEE . ZA	04 (00 (00 40	40 (40 (0007		050 000 101	.CHF 0.01% /	1		(0.050)			4 000	(00.505)	4 070			E 407 CC4	, ,	D004
Currency Swap	Foreign Liability THE PORTMAN ESTATE	Exhibit 7	Currency	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	. 04/09/2019	. 10/18/2027		650, 260, 104	USD 0.012%			(2,950)	1,260			(23,565)	1,079			5,437,804		B021
	(PRIMARY) LTD									.USD 5.125% /												, ,	i
Currency Swap	G7181#AC9	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 02/06/2013	. 09/05/2037		4,067,700				40,788	905,392		905,392	118,018				72,445		B023
	THE PORTMAN ESTATE									110D F 40E% /												, ,	ı
Currency Swap	(PRIMARY) LTD G7181#AC9	n ₁	Currency	ID MODGANI CHASE	7H6GLXDRUGQFU57RNE97	. 02/06/2013	. 09/05/2037			.USD 5.125% / -GBP 5.01%			7,844	174, 114		174.114	22,696				13,932	, ,	B023
ourrency swap	Fixed Income Portfolio	D1	cui i ency	or mondan orașe	/ TIOULADHOUGI OS/ HINL9/	. 02/00/2013	. 03/03/203/		102,230	.USD 5.125% /							22,090				10,902		1023
Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 02/06/2013	. 09/05/2037		7, 196, 700				72, 164	1,601,847		1,601,847	208,801				128, 172	,l	B023
	Fixed Income Portfolio									.USD 5.125% /												, ,	ı
Currency Swap		D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 02/06/2013	. 09/05/2037		1,720,950	-GBP 5.01%		-	17,257	383,050		383,050	49,931				30,650		B023
0 0	Fixed Income Portfolio	54		ID HODOWY STAGE	711001 VDD11005 15701-55	00 (00 (00 : -	00 (05 (000		212 2	.USD 5.125% /			0 400	20.5:-		20 2:-						, ,	D000
Currency Swap	Fixed Income Portfolio	וע	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 02/06/2013	. 09/05/2037		312,900	-GBP 5.01% .USD 5.125% /			3, 138	69,646		69,646	9,078				5,573		B023
Currency Swap	TAGE THOUSE FULLIOTTO	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 02/06/2013	. 09/05/2037						7.844	174, 114		174.114	22.696				13,932	, ,	B023
00010 y 011up			00110107	S. MOTORIT OFFICE		. 02, 00, 2010	. 55, 55, 250			.USD 5.125% /			, , , , , , , , , , , , , , , , ,				22,030				•		
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 02/06/2013	. 09/05/2037		312,900	-GBP 5.01%			3 , 138	69,646		69,646	9,078				5,573		B023
	Fixed Income Portfolio			ID MODOWN OWNER	711001 VDD11005115	04.440.405.:=	05 (07 (00		4 000	.USD 3.586% /			a									, ,	1000
Currency Swap	Fixed Income Portfolio	וע	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 04/10/2015	. 05/07/2025		1,063,000				21,762	28,530		28,530	63,504				3 , 135		B023
Currency Swap	TIXEU THOUNE FULLTOTTO	n1	Currency	JP MORGAN CHASE	7H6GLXDRUG0FU57RNE97	. 04/10/2015	. 05/07/2025		11 693 000	.USD 3.586% / -EUR 1.53%			239.377	313.830		313.830	698.542				34.487	, ,	B023
Jan Colley Onup			out tolloy																				

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

					Sho	owing all	Options. (Caps. Floo	ors, Collars	Swaps an	d Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative											
	Description										Prior	Command										
	Description of Item(s)									Strike	Year(s) Initial Cost	Current Year Initial									Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of Dial/(a)		. Carratamant.	Tuesda	Maturity	Number	National	Index	Premium	Premium (Desciused)	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	Datastial	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		e, Counterparty Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Valu	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Becomption	Fixed Income Portfolio	identino	(α)	or contrar	Cicamignodoc	Date	Ехричион	Contracto	Tunount	.USD 3.586% /	T GIG	i did	moome	Value	Code Tull Valu	(Bedreade)	B.77 (.O.V.	71001011011	item	Ехрооціс	Linuty	(2)
Currency Swap		D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 04/10/2015	. 05/07/2025		1,063,000	-EUR 1.53%			21,762	28,530	28,5	063,504				3 , 135		B023
0 0	Fixed Income Portfolio	54		ID MODOAN OUROE	711001 VDD1100E11E7D1E07	04 /40 /0045	05 (07 (0005		0.400.000	. USD 3.586% /			05 005	05 500	05.5	400 544				0.405		0000
Currency Swap	Fixed Income Portfolio	וט	Currency	JP MUHGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 04/10/2015	. 05/07/2025		3, 189,000	-EUR 1.53% .USD 3.586% /			65,285	85,590	85,5	0190,511				9,405		B023
Currency Swap		D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 04/10/2015	. 05/07/2025		1,063,000	-EUR 1.53%			21,762	28,530	28,5	063,504				3, 135		B023
Currency Cues	WOODWARD INC 980745F*9	D4	Currency	ID MODOVN CHASE	. 7H6GLXDRUGQFU57RNE97	. 09/14/2016	. 09/23/2026		110 470	USD 3.0675% / -EUR 1.12%			2,241	8 , 533	8,5	3 5,448				739		B023
Currency Swap	WOODWARD INC	DI	Currency	JE MONGAN CHASE	. /NOULADROUGEUS/NNE9/	. 09/ 14/ 20 10	. 09/23/2020		112,470	USD 3.0675% /			2,241	0,333		5,440				/39		BU23
Currency Swap	980745F*9	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 09/14/2016	. 09/23/2026		1,012,230	-EUR 1.12%			20, 167	76,801	76,8	1 49,031				6,655		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 09/14/2016	. 09/23/2026		5.061.150	USD 3.0675% / -EUR 1.12%			100,836	384,006	384,0	6245, 153				33,273		B023
, ,	WOODWARD INC		,							USD 3.0675% /												
Currency Swap	980745F*9	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 09/14/2016	. 09/23/2026		6/4,820	-EUR 1.12% USD 3.0675% /			13,445	51,201	51,2	132,687				4,436		B023
Currency Swap	980745F*9	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 09/14/2016	. 09/23/2026		112,470	-EUR 1.12%			2,241	8,533	8,5	3 5,448				739		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	IP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 09/14/2016	. 09/23/2026		112 //70	USD 3.0675% / -EUR 1.12%			2,241	8 , 533	8,5	3 5,448				739		B023
ourrency snap	9007431 9	DI	our rency	or mondan criace	. Modernodd osmiesi	. 03/ 14/ 20 10	. 03/23/2020		112,470	USD 3.0675% /			2,241	6,333		5,440				109		D023
Currency Swap	Foreign Liability VIVID HOUSING LTD	Exhibit 7	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 09/14/2016	. 09/23/2026		337,410	-EUR 1.12%			6,722	25,600	25,6	0 16,344				2,218		B023
Currency Swap	G9385#AC9	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 11/26/2019	. 02/27/2045		3,859,200	.USD 3.592% / -GBP 2.54%			40,464	615,561	615,5	1 166,698				86,666		B023
	VIVID HOUSING LTD			ID MODOLIN OURSE	THESE VERNISON INTERPRETATION	11 (00 (00 10	00 (07 (00 45			. USD 3.592% /			25 200	500 407	500 4					75 440		
Currency Swap	G9385#AC9VIVID HOUSING LTD	וטו	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 11/26/2019	. 02/27/2045		3,344,640	-GBP 2.54% .USD 3.592% /			35,069	533,487	533,4	7144,471				75, 110		B023
Currency Swap	G9385#AC9	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 11/26/2019	. 02/27/2045		11,577,600	-GBP 2.54%			121,391	1,846,684	1,846,6	4500,093				259,998		B023
Currency Swap	VIVID HOUSING LTD G9385#AF2	D1	Currency	.IP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 11/26/2019	. 11/27/2045		10 677 120	.USD 3.712% / -GBP 2.64%			118,840	1,778,161	1,778,1	1468,565				244, 180		B023
	VIVID HOUSING LTD									.USD 3.712% /						·						
Currency Swap	G9385#AF2VIVID HOUSING LTD	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 11/26/2019	. 11/27/2045		9, 133, 440	-GBP 2.64% .USD 3.712% /			101,658	1,521,078	1,521,0	8400,820				208,877		B023
Currency Swap	G9385#AF2	D1	Currency	JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	. 11/26/2019	. 11/27/2045		31,902,720	-GBP 2.64%			355,088	5,313,061	5,313,0	1 1,400,049				729,599		B023
0	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D4	0	MUFG SECURITIES	. 353800V2V8PUY9TK3E06	. 04/23/2015	. 05/21/2025		0 500 500	.USD 3.175% / -JPY 0.79%			64,370	579, 106	579,1	000 001				7,777		B023
Currency Swap	COSTCO WHOLESALE JAPAN	DI	Currency	EMEA PLC	. 3338001/21/800191/3500	. 04/23/2015	. 05/21/2025		2,502,503	USD 3.175% /						6280,891						BU23
Currency Swap	LTD J0835#AJ6	D1	Currency	EMEA PLC	. 353800V2V8PUY9TK3E06	. 04/23/2015	. 05/21/2025		1,668,335	–JPY 0.79%			42,913	386,071	386,0	1 187,261				5, 185		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC	. 353800V2V8PUY9TK3E06	. 04/23/2015	. 05/21/2025		31,698,365	.USD 3.175% / -JPY 0.79%			815,348	7,335,341	7,335,3	1 3,557,958				98,508		B023
	COSTCO WHOLESALE JAPAN		,	MUFG SECURITIES						.USD 3.175% /												
Currency Swap	LTD J0835#AJ6 COSTCO WHOLESALE JAPAN	D1	Currency	MUFG SECURITIES	. 353800V2V8PUY9TK3E06	. 04/23/2015	. 05/21/2025		1,668,335	-JPY 0.79% .USD 3.175% /			42,913	386,071	386,0	1 187,261				5, 185		B023
Currency Swap	LTD J0835#AJ6	D1	Currency	EMEA PLC	. 353800V2V8PUY9TK3E06	. 04/23/2015	. 05/21/2025		9, 175,842	-JPY 0.79%			236,022	2, 123, 388	2,123,3	8 1,029,935				28,515		B023
	Fixed Income Portfolio			MORGAN STANLEY CAPITAL SERVICES,						.USD 6.196% /	.[
Currency Swap		D1	Currency	INC	17331LVCZKQKX5T7XV54	. 06/27/2024	. 06/27/2045		9,973,320	-EUR 4.67%				(780, 191)	(780,1	1) (780, 191)			225,788		B023
	Fixed Income Portfolio			MORGAN STANLEY						110D 6 4000 4												
Currency Swap	TAGO THOUSE FULLIOTTO	D1	Currency	CAPITAL SERVICES, INC	17331LVCZKQKX5T7XV54	. 06/27/2024	. 06/27/2045			.USD 6.196% / -EUR 4.67%				(58,724)	(58,7	(4)(58,724)			16,995		B023
, , , , , , , , , , , , , , , , , , , ,			,	MORGAN STANLEY											(00,1							
Currency Swap	MARS INCORPORATED 57169*CA3	D1	Currency	CAPITAL SERVICES, INC	17331LVCZKQKX5T7XV54	. 12/10/2024	. 12/18/2038		3 827 100	.USD 5.705% / -GBP 5.73%			(19,840)39,358	39,3	839,358				71,528		B023
Sarronoy onup	Fixed Income Portfolio	[00/10/10/	MIZUHO CAPITAL	55 ILTOLINGINOT / ATOT		2/ 10/ 2000		0,027,100	.USD 5.697% /				,								
Currency Swap	ANETEK INO	D1	Currency	MARKETS LLC	. RB0PEZSDGC03JS6CEU02	. 12/10/2024	. 07/09/2035		4, 105,530	-EUR 3.8%				(22,802)	(22,8	2)(22,802)			66,600		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA	. ES71P3U3RHIGC71XBU11	. 10/14/2016	. 11/23/2028		1,221,000	.USD 3.346% / -GBP 2.59%					2,3	030,474				12,054		B023
	AMETEK INC		,	ROYAL BANK OF						.USD 3.346% /												
Currency Swap	031100J*2	D1	Currency	CANADA	. ES71P3U3RH1GC71XBU11	. 10/14/2016	. 11/23/2028	L	4.273.500	-GBP 2.59%	1		28.703	8.261	8.2	1 106.657	L	L	I	42. 190	1	B023

New Personal Part P						Sho	owing all (Options, (Caps, Floo	ors, Collars,	Swaps and	d Forwards	Open as o	of December	er 31 of Cu	rrent Year	r							
Proceedings	1	2	3	4		5	6	7	8	9	10		12	13	14	15	16	17	18	19	20	21	22	23
Part Part																								i
Part Part		Description											Current											ı
Marche M											Strike												Credit	Hedge
The following part The fol																			Total	Current	Adjustment			Effectiveness
Secretary Secr				Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
Perform Perf				of																,				
STATE 1906 STATE 1907 STAT				` '				-	-															
The forms of the control of the cont	Description		identifier	(a)		Clearingnouse	Date	Expiration	Contracts	Amount		Paid	Paid	income	value	Code Fa	air value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Entity	(D)
Common Sect Common Sect	Currency Swap		D1	Currency		. ES71P3U3RHIGC71XBU11	. 10/14/2016	. 11/23/2028		18,925,500				127, 115	36,585		36,585	472,339				186,842		B023
WILL DEC WILL DEC											.USD 3.346% /													
Common Description Common	Currency Swap		D1	Currency		. ES71P3U3RHIGC71XBU11	. 10/14/2016	. 11/23/2028		1,221,000				8,201	2,360		2,360	30,474				12,054		B023
Commerce Series Commerce S	Currency Swap		D1	Currency		. ES71P3U3RHIGC71XBU11	. 10/14/2016	. 11/23/2028		4.884.000					9 .441		9.441	121.894				48.217		B023
Marcin part Marcin part	, ,	AMETEK INC		,	ROYAL BANK OF						.USD 3.346% /				- ,			-						
Control State Control Stat	Currency Swap		D1	Currency		. ES71P3U3RHIGC71XBU11	. 10/14/2016	. 11/23/2028		3,663,000				24,603	7,081		7,081	91,421				36, 163		B023
ACTION Company Sept Company Sept Company Sept Company Sept Company Sept Company Sept Company Sept Company Sept Company Sept Company Sept Company Sept	Currency Swan		n1	Currency		ES71P3U3RH1GC71XRU11	10/14/2016	10/31/2028		550 950				10 153	28 505		28 505	22 432				5 395		IB023
APTICAL Column	our roney onup	AMETEK INC	D1	our rondy		. Lorn coorninger ixberr	. 10/ 14/ 2010							,	20,000									1
Common Seq	Currency Swap		D1	Currency		. ES71P3U3RH1GC71XBU11	. 10/14/2016	. 10/31/2028		2,754,750				50,765	142,526		142,526	112, 162			-	26,976		B023
First Firs	Currency Swan		D1	Currency		EQ71PQHQDHICC71VDH11	10/14/2019	10/31/2020		0 017 100				100 754	E10 000		512 002	מסך מחוג			1	07 110		IB023
Contract Section Contract	ourrency swap		DI	cui i ency		. ESTIFSUONFILIUTIABUTI	. 10/ 14/2010	. 10/31/2020		9,917,100				102,734			313,093	403,763						DU20
Currenty Sep	Currency Swap		D1	Currency		. ES71P3U3RHIGC71XBU11	. 10/14/2016	. 10/31/2028		1,101,900				20,306	57,010		57,010	44,865				10,790		B023
Fixed Incore Part Fixed 1		Fixed Income Portfolio																						ı
Our rest Sep Control (1) Our rest Co	Currency Swap		D1	Currency		. ES71P3U3RHIGC71XBU11	. 10/14/2016	. 10/31/2028		2,754,750				50,765	142,526		142,526	112, 162				26,976		B023
Fixed Incore Partial 1		Fixed Income Portfolio	0.4			E071 D01 I0D1 11 0074 VD1 I44	40 (44 (0040	40 (04 (0000		0.000.000				40.040	444 004		444 004	00.700				04 500		Doon
Outcomes Section Descrip	Currency Swap	Fixed Income Portfolio	יוע	currency			. 10/14/2016	. 10/31/2028		2,203,800				40,612	114,021		114,021	89,730				21,580		BU23
Fixed Income Particular Fixed Income Par	Currency Swap		D1	Currency			. 02/06/2013	. 09/05/2032		2 .659 .650				25.981	561.398		561.398	61.686				36 . 865		B023
MITEST MARCES PLOC Contracty State Con	, , , , ,	Fixed Income Portfolio		,	NATWEST MARKETS PL					,,	.USD 4.77% / -			.,.	, , , ,									1
Our reney Supply Our reney Supply Fixed Income Pert Fixed Supply	Currency Swap		D1	Currency			. 02/06/2013	. 09/05/2032		469,350				4,585	99,070		99,070	10,886				6,506		B023
Fixed Income Port Port Port Port Port Port Port Port		Fixed Income Portfolio	5.4		NATWEST MARKETS PL		00 (00 (00 40	00 (05 (0000		4 000 000				40.700	004 050		004.050	404 000				00 740		
Currency Stage Di	Currency Swap	Fixed Income Portfolio	וע	Currency	NATWEST MARKETS PI		. 02/06/2013	. 09/05/2032		4,380,600				42,792	924,656		924,656	101,600		•		60,719		B023
THE PERTINAN ESTATE	Currency Swap	T TXCU THOUSE TOT COTTO	D1	Currency	THE THE ST THE STREET OF E		. 02/06/2013	. 09/05/2032		1.251.600				12 .226	264 . 188		264 . 188	29.029				17 .348		B023
Our rency Sapp Our rency				,						,,,,,,,,,,,,,,,,,,,,,,,,,,,				,	,,,,,,,							,,,,,,		 I
The BRITISH LAND CUMPANY PLC GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT DT CUrrency Stage GT109RHT CUrrency			D4		NATWEST MARKETS PL		00 (00 (0040	00 (05 (0000		400.050				4 505	00.070		00.070	40.000				0.500		DOOD.
Company PLC Company PLC	Currency Swap		υι	currency		. RH3UWICWWIPCS8A45074	. 02/06/2013	. 09/05/2032		469,350	GBP 4.61%			4,585	99,070		99,070	10,886				6,506		BU23
Currency Stap Currency Sta		COMPANY PLC																						ı
Currency Strap Curr	Currency Swap		D1	Currency	SOCIETE GENERALE .	. 02RNE81BXP4R0TD8PU41	. 06/24/2013	. 03/26/2026		5,083,980	-GBP 3.97%			57,415	989,651		989,651	73,450				28,225		B023
Currency Stap G1108HH D1											USD 4 46759 /													ı
THE BRITISH LAND OMPAY PLC OUTRENCY Stap G1108RAH1 D1 Currency Stap G108RAH2 G174448AS7 CUrrency Stap G108RAH3 G108RAH3 G174448AS7 Untrency Stap G108RAH3 G174448AS7 CUrrency Stap G108RAH3 G174448AS7 CUrrency Stap G108RAH3 G174448AS7 CUrrency Stap G108RAH3 G174448AS7 CUrrency Stap G108RAH3 G174448AS7 CUrrency Stap G174448AS7 CUrrency Stap G109RAH3 G174448AS7 CUrrency Stap G109RAH3 G174448AS7 CUrrency Stap G109RAH3 G174448AS7 CUrrency Stap G100QAN ESTATES LIMITED G174448AS7 CUrrency Stap G100QAN ESTATES LIMITED G174448AS7 CUrrency Stap G100QAN ESTATES LIMITED G174448AS7 CUrrency Stap G100QAN ESTATES LIMITED G174448AS7 CUrrency Stap G100QAN ESTATES LIMITED G174448AS7 CUrrency Stap G100QAN ESTATES LIMITED G174448AS7 CUrrency Stap G100QAN ESTATES LIMITED G174448AS7 CUrrency Stap G100QAN ESTATES LIMITED G174448AS7 CUrrency Stap G100QAN ESTATES LIMITED G174448AS7 CUrrency Stap G17444AS7 CURRENIBAPATORPH41 CURRENIBAPATORPH41 CURRENIBAPATORPH41 CURRENIBAPATORPH41 CURSCA CURRENIBAPATOR	Currency Swap		D1	Currency	SOCIETE GENERALE .	. 02RNE81BXP4R0TD8PU41	. 06/24/2013	. 03/26/2026		45, 139.580				509,773	8,786,899		8,786,899	652, 151				250,604		B023
Currency Siap Currency Sia		THE BRITISH LAND		,]				•								[- ,		1
Currency Sivap Currency Sivap Currency Sivap Currency Sivap Currency Sivap Currency Sivap Currency Sivap Currency Sivap Currency Sivap Currency Sivap Currency Sivap Currency Sivap Foreign Liability Exhibit 7 Currency Sivap Foreign Liability	Currency Swan		n ₁	Currency	SUCTETE GENERALE	USBVE I BADADULUSDI 144	06/24/2012	03/26/2026		1 604 660				10 100	220 004		320 004	פסא אפ			1	0 400		IB023
Currency Swap Currency Swa	out telley owap			out i citty	SOUTETE GENERALE .	. VERNEOTDAT 4NUTDOFU41	. 00/24/2013	. 00/20/2020		1,094,000	ubr 3.9/%		•••••	13, 138	323,004		028,004	24,463		• • • • • • • • • • • • • • • • • • • •		უ,408		DUZU
Currency Swap			1																		1			1
Currency Swap Currency Swa	Currency Swap		D1	Currency	SOCIETE GENERALE .	. 02RNE81BXP4R0TD8PU41	. 06/25/2013	. 09/12/2026		771,000	/ -GBP 3.75%			8 , 482	151,581		151,581	11,845			-	5,024		B023
Currency Swap			Ì								1100 4 00075													Ī
Currency Swap — CADOGAN ESTATES LIMITED G1744#AS7 Currency Swap — CHIMITED G1744#AS7 Currency Swap — CHIMITED G1744#AS7 Currency Swap — Currency Swap — Foreign Liability — Exhibit 7 Currency Swap — Society Generale OzanesiBXP4R0T08PU41 O6/25/2013 O9/12/2026 — S00/12/2	Currency Swap	LIMITED 01/44#A5/	D1	Currency	SOCIETE GENERALE	. 02RNE8 BXP4R0TD8PIJ41	. 06/25/2013	. 09/12/2026	L	7 710 000				84 824	1.515 811	l	. 1.515 811	118 448			[50 243		B023
Currency Swap Currency Swa	04 onup	CADOGAN ESTATES			SOUTH OUTSIALL .	. 32	. 55/ 25/ 25 10	. 55/ 12/ 2520			, JDI 0.70%				1,010,011		,010,011							
Currency Swap			1																					1
LIMITED G1744#AS7 Currency Swap	Currency Swap	OADOOAN FOTATEO	D1	Currency	SOCIETE GENERALE .	. 02RNE81BXP4R0TD8PU41	. 06/25/2013	. 09/12/2026		385,500	/ -GBP 3.75%			4,241	75,791		75,791	5,922				2,512		B023
Currency Swap			ļ								USD 4 229750													1
Currency Swap Foreign Liability Exhibit 7 Currency SOCIETE GENERALE O2RNE81BXP4R0TD8PU41 09/02/2020 09/11/2029	Currency Swap	U	D1	Currency	SOCIETE GENERALE .	. 02RNE81BXP4R0TD8PU41	. 06/25/2013	. 09/12/2026		385.500				4,241	75,791	 	75,791	5,922				2,512		B023
]		CHF 100% / -	1	•								[1
	Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE .	. 02RNE81BXP4R0TD8PU41	. 09/02/2020	. 09/11/2029		39,560				3, 160	28 , 185		28 , 185	(19,419)	1,221		-	429		B021
	Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE .	. 02RNE81BXP4R0TD8PU41	. 04/08/2021	. 07/23/2030		51.213				2.506	53,490		53 , 490	(28, 198)	2,254			604		B021

					Sh	nowing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	f Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative											j	1
											Prior											j	1
	Description									Oteller	Year(s)	Current										0	1
	of Item(s)									Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-						Total	C	Adjustment		Credit Quality	Hedge Effectiveness
	Hedged, Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Current Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
										CHF 100% /	-												1
Currency Swap	Foreign Liability Fixed Income Portfolio	Exhibit 7	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 04/20/2022	. 05/04/2028		21, 130				1, 123	12,901		12,901	(11, 194)	1,314			193		B021
Currency Swap	rixed income rollionio	D4	Currency	COCLETE CENEDALE	. 02RNE81BXP4R0TD8PU41	. 09/24/2024	. 03/06/2040		7 005 070	.USD 5.567% / -GBP 5.72%				(111,321)		(111,321	(111,321)				153,865	1 1	B023
currency swap	Fixed Income Portfolio	υι	our rendy	SUCTETE GENERALE	. UZNNEO I DAF4NU I DOFU4 I	. 09/24/2024	. 03/00/2040			-USD 5.567% /				(111,321)		(111,321	(111,321)				133,603		BU23
Currency Swap	TAGE THOUSE TO CLOTE	D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 09/24/2024	. 03/06/2040		28,371,960	-GBP 5.72%				(400,000)		(400,000	(400,000)				552,872	اا	B023
, , , , ,	Fixed Income Portfolio		,						, , , , ,	.USD 5.567% /							, , ,				,	1 1	1
Currency Swap		D1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 09/24/2024	. 03/06/2040		936,810	-GBP 5.72%				(13, 208)		(13,208	(13,208)				18,255		B023
	MITIE TREASURY									5 700% /												1 1	1
Currency Swap	MANAGEMENT LTD. G6164#AJ7	D4	Currency	COCLETE CENEDALE	. 02RNE81BXP4R0TD8PU41	. 12/12/2024	. 12/20/2031		24,497,550	.USD 5.762% / -GBP 5.71%			(359.204)	326.703		326.703	326.703				323,437	1 1	B023
currency swap	MARS INCORPORATED	υι	our rendy	TORONTO DOMINION	. UZNNEO I DAF4NU I DOFU4 I	. 12/ 12/ 2024	. 12/20/2001		24,497,330	USD 5.1975%/			(339,204)	320,703							323,437		BU23
Currency Swap	57169*BY2	D1	Currency	BANK	PT3QB789TSUIDF371261	. 12/10/2024	. 12/18/2029		12,757,000	-GBP 5.21%			(66,119)	201,216		201,216	201,216				142, 158		B023
										CHF 100% /	-											1 1	1
Currency Swap	Foreign Liability ARQIVA PP FINANCING	Exhibit 7	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEM1K50	. 04/17/2024	. 05/07/2032		51,386	USD 100% USD 5.08%/			(4,509)	809		809	(111)	920			697		B021
Currency Swap	PLC G0566*AC3	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEM1K50	. 06/27/2014	. 06/29/2029		2.237.644				(10.726)	551,049		551.049	(9,984)				23.723	1 1	B023
ourrone) onup	ARQIVA PP FINANCING		04.10.10,1111	ODO NO, ESTESIT III	D. 110 10 10 12 1 1 1 1 1 1 1 1 1 1 1 1 1	. 00, 21, 20 11	. 00/20/2020			USD 5.08% /			(10,120)				(0,001)						1
Currency Swap	PLC G0566*AC3	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEM1K50	. 06/27/2014	. 06/29/2029		11,876,726				(56,929)	2,924,798		2,924,798	55,953				125,914		B023
	ARQIVA PP FINANCING	5.4		LIDO LO LOUDON	DEMOTO ACTOR ACCESSIVE	00 (07 (00 11	00 (00 (0000			USD 5.08% /			(4.405)	044 040		044 040	(0.040)				0 101	1 1	l
Currency Swap	PLC G0566*AC3 ARQIVA PP FINANCING	וט	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEM1K50	. 06/27/2014	. 06/29/2029		860,632	SUNTA USD 5.08%/			(4, 125)	211,942		211,942	(3,840)				9, 124		B023
Currency Swap	PLC G0566*AC3	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEM1K50	. 06/27/2014	. 06/29/2029		430,316				(2,063)	105,971	l	105,971	(1,920)				4,562	اا	B023
	ARQIVA PP FINANCING		,							USD 5.08% /												1 1	
Currency Swap	PLC G0566*AC3	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEM1K50	. 06/27/2014	. 06/29/2029		6,626,869	SONIA			(31,765)	1,631,953		1,631,953	31,220				70,256		B023
	ANGLIAN WATER SERVICES			WELLS FARGO BANK.						.USD 3.373% /												1 1	1
Currency Swap	G0369@AX4	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 01/28/2016	. 04/27/2026		863 040	-GBP 2.93%			6,680	116,707		116,707	15, 105				4,959	l	B023
ourroney onup illining	ANGLIAN WATER SERVICES		00.1010,1111		No in iou in initiation xi oo	. 0 1, 20, 20 10	. 0 1/ 21/ 2020																1
	FINANCING P		L	WELLS FARGO BANK,						.USD 3.373% /												j 1	1
Currency Swap	G0369@AX4ANGLIAN WATER SERVICES	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 01/28/2016	. 04/27/2026		1, 150, /20	-GBP 2.93%			8,907	155,610		155,610	20,140				6,612		B023
	FINANCING P	9		WELLS FARGO BANK.						.USD 3.373% /												j 1	1
Currency Swap	G0369@AX4	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 01/28/2016	. 04/27/2026		17,692,320				136,941	2,392,497		2,392,497	309,652				101,656	l	B023
, ,	Fixed Income Portfolio		· ·	WELLS FARGO BANK,						.USD 3.373% /			-									j 1	1
Currency Swap		D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 01/28/2016	. 04/27/2026		863,040	-GBP 2.93%			6,680	116,707		116,707	15, 105				4,959		B023
	Fixed Income Portfolio			WELLS FARGO BANK,						.USD 3.373% /												1 1	1
Currency Swap	ANGLIAN WATER SERVICES	וע	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 01/28/2016	. 04/27/2026		2,013,760	-GBP 2.93%		-	15,587	272,317		272,317	35,245				11,571		B023
	FINANCING P	ĺ		WELLS FARGO BANK,						.USD 3.373% /													1
Currency Swap	G0369@AX4	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 01/28/2016	. 04/27/2026		431,520	-GBP 2.93%			3,340	58,354		58,354	7,553				2,479		B023
	ANGLIAN WATER SERVICES	5																				j 1	1
Currency Cues	FINANCING P G0369@AX4	D4	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09	. 01/28/2016	. 04/27/2026		719,200	.USD 3.373% / -GBP 2.93%			5,567	97,256		97,256	12,588				4. 132	1 1	1
Currency Swap	CRODA INTERNATIONAL	01	our rency	WELLS FARGO BANK.	KD II I IDOFNI III III III OOI X 103	. 01/20/2010	. 04/21/2020			.USD 3.303% /							12,300				4, 132		1
Currency Swap	PLC 227047B*7	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 06/02/2016	. 06/27/2026		360,575	-GBP 2.8%			3,081	49,984		49,984	6 , 195				2, 199		
	CRODA INTERNATIONAL			WELLS FARGO BANK,	VD 41 14 D 0 D D 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	00 (02 (22 (00.40= :			.USD 3.303% /							.= =						1
Currency Swap	PLC 227047B*7 CRODA INTERNATIONAL	1טן	Currency	N.A WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	. 06/02/2016	. 06/27/2026		1,081,725	-GBP 2.8% .USD 3.303% /		-	9,244	149,951		149,951	18,586				6,597		1
Currency Swap	PLC 227047B*7	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 06/02/2016	. 06/27/2026		5.769.200	-GBP 2.8%		l	49,302	799,737		799,737	99, 124				35, 184	l	l
, , , , , , , , , , , , , , , , , , ,	CRODA INTERNATIONAL			WELLS FARGO BANK,						.USD 3.303% /													1
Currency Swap	PLC 227047B*7	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 06/02/2016	. 06/27/2026		360,575				3,081	49,984		49,984	6 , 195				2, 199		1
Currency Swan	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	. 06/02/2016	. 06/27/2026		721 , 150	.USD 3.303% / -GBP 2.8%			6 , 163	99,967		99,967	12,391				4.398	, ,	í
Currency Swap	CRODA INTERNATIONAL	υι	out rency	WELLS FARGO BANK,	רט ווז וטסרחרווו ווויטרא וטש	. 00/02/2010	. 00/2//2020		121, 100	-USD 3.274% /			0, 103				12,391				4,398		1
Currency Swap	PLC 227047A@6	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 06/02/2016	. 06/27/2026		558,700	-EUR 1.43%			10,742	38,649		38,649	28,846					l	1

				;	Showing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as c	of Decemb	er 31 of Cu	ırrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior											
	Description									Year(s)	Current										
	of Item(s)								Strike	Initial Cost	Year Initial								С	redit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying			at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		lefer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/			ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	-	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion			Entity	(b)
Decomption	CRODA INTERNATIONAL	identino	(α)	WELLS FARGO BANK.	Date	Ехричион	Contracto	711100110	. USD 3.274% /	i uiu	i did	moonic	Value	Ocac Tall Value	(Bedreade)	D.77 (. O. V.	71001011011	itom L	-xpoodic L	inacy	(6)
Currency Swap	PLC 227047A@6	D1	Currency	N.A. KB1H1DSPRFMYMCUFX	09 . 06/02/2016	. 06/27/2026		1 676 100	-EUR 1.43%			32,225	115,947	115,947					10,222		
ourrone, enap min	CRODA INTERNATIONAL		00.1010/1111	WELLS FARGO BANK,	. 50, 52, 25 15	. 00, 2., 2020		,0.0,100	.USD 3.274% /												
Currency Swap	PLC 227047A@6	D1	Currency	N.A KB1H1DSPRFMYMCUFX1	09 . 06/02/2016	. 06/27/2026		8,939,200	-EUR 1.43%			171,868	618,384	618,384	461,541				54,516		
, ,	Fixed Income Portfolio		,	WELLS FARGO BANK,					.USD 3.274% /										·		
Currency Swap		D1	Currency	N.A KB1H1DSPRFMYMCUFX7	09 . 06/02/2016	. 06/27/2026		558 . 700	-EUR 1.43%			10.742	38,649	38,649	28,846				3,407		
, , , , ,	Fixed Income Portfolio		,	WELLS FARGO BANK.					.USD 3.274% /			· ·			,						
Currency Swap		D1	Currency	N.A. KB1H1DSPRFMYMCUFXT	09 . 06/02/2016	. 06/27/2026		1.117.400	-EUR 1.43%			21,484	77,298	77 ,298	57,693			<u> </u>	6,814		
. ,	Fixed Income Portfolio			WELLS FARGO BANK,				, ,	USD 4.2775% /	1			,	,	. ,				ŕ		
Currency Swap		D1	Currency	N.A. KB1H1DSPRFMYMCUFXT	09 . 08/31/2018	. 11/01/2025	.	5, 188.000	-GBP 2.76%			81,878	250,768	250,768	40,233			<u> </u>	23,712		
. ,,	Fixed Income Portfolio			WELLS FARGO BANK,				-, ,	USD 4.2775% /	1				,	,				.,		
Currency Swap		D1	Currency	N.A. KB1H1DSPRFMYMCUFXT	09 . 08/31/2018	. 11/01/2025		2.594.000	-GBP 2.76%			40,939	125,384	125,384	20,116			<u> </u>	11,856		
, , , , , , , , , , , , , , , , , , ,	LINEAGE TREASURY				,	,0		,,,,,,,							,				,]	
	EUROPE BV N5269@AA6			WELLS FARGO BANK,					. USD 2.295% /												
Currency Swap		D1	Currency	N.A KB1H1DSPRFMYMCUFXT	09 . 08/11/2021	. 08/20/2026		1.407.840	-EUR 0.89%			20 . 865	147,502	147,502	73, 111				9,003		
, , , , ,	LINEAGE TREASURY		,										, ,	, ,							
	EUROPE BV N5269@AA6			WELLS FARGO BANK,					. USD 2.295% /												
Currency Swap		D1	Currency	N.A KB1H1DSPRFMYMCUFXT	09 . 08/11/2021	. 08/20/2026		13.022.520	-EUR 0.89%			193.005	1,364,390	1,364,390	676.280				83,273		
. ,,	LINEAGE TREASURY		,										1		,						
	EUROPE BV N5269@AA6			WELLS FARGO BANK.					. USD 2.295% /												
Currency Swap		D1	Currency	N.A KB1H1DSPRFMYMCUFX1	09 . 08/11/2021	. 08/20/2026		469,280	-EUR 0.89%			6,955	49 , 167	49, 167	24,370				3,001		
, ,	LINEAGE TREASURY		,																		
	EUROPE BV N5269@AA6			WELLS FARGO BANK,					. USD 2.295% /												
Currency Swap		D1	Currency	N.A KB1H1DSPRFMYMCUFX	09 . 08/11/2021	. 08/20/2026		469,280	-EUR 0.89%			6,955	49, 167	49, 167	24,370				3,001		
	LINEAGE TREASURY																				
	EUROPE BV N5269@AA6			WELLS FARGO BANK,					.USD 2.295% /												
Currency Swap		D1	Currency	N.A KB1H1DSPRFMYMCUFX1	09 . 08/11/2021	. 08/20/2026		8,564,360	-EUR 0.89%			126,931	897,301	897,301	444,760				54,765		
	LINEAGE TREASURY																				
	EUROPE BV N5269@AA6			WELLS FARGO BANK,					.USD 2.295% /												
Currency Swap		D1	Currency	N.A KB1H1DSPRFMYMCUFX	09 . 08/11/2021	. 08/20/2026		1,759,800	-EUR 0.89%			26,082	184,377	184,377	91,389				11,253		
	LINEAGE TREASURY	I		1					Ì	1								<u> </u>			l
	EUROPE BV N5269@AA6	1		WELLS FARGO BANK,					.USD 2.295% /	1											l
Currency Swap		D1	Currency	N.A. KB1H1DSPRFMYMCUFX	09 . 08/11/2021	. 08/20/2026		469,280	-EUR 0.89%			6,955	49, 167	49, 167	24,370			ļ	3,001		
	LINEAGE TREASURY	1								1											
	EUROPE BV N5269@AA6			WELLS FARGO BANK,		00 (05 :			. USD 2.295% /	1]			l
Currency Swap	LINEAGE TREAGURY	וע	Currency	N.A. KB1H1DSPRFMYMCUFX	09 . 08/11/2021	. 08/20/2026		469,280	-EUR 0.89%			6,955	49, 167	49, 167	24,370			····	3,001		
	LINEAGE TREASURY	1		WELL O EARON DAVI						1											
0 0	EUROPE BV N5269@AC2			WELLS FARGO BANK,	00 (44 (000)	00 (00 (0000		0 400 700	.USD 2.301% /	1		44 000	040 044	010 011	50.040			<u> </u>	45.040		
Currency Swap	LINEAGE TREASURY	יייייייייייייייייייייייייייייייייייייי	Currency	N.A. KB1H1DSPRFMYMCUFX	09 . 08/11/2021	. 08/20/2026		2,493,720	-GBP 1.98%			11,889	249,841	249,841	50,043				15,946		
	EUROPE BV N5269@AC2	1		HIELLO EARGO DANK					1100 0 004%	1											
Currency Cues	LUNUTE DV NOZUSWAUZ	D1	Currency	WELLS FARGO BANK, N.A KB1H1DSPRFMYMCUFX1	09 . 08/11/2021	. 08/20/2026		24,521,580	.USD 2.301% / -GBP 1.98%	1		116,906	2,456,765	2,456,765	492.086				156,805		l
Currency Swap	LINEAGE TREASURY	,	Currency	N. A KB1H1DSPRFMYMCUFXT	.08/11/2021	. 08/20/2026		24,521,580	-upr 1.96%			110,906	2,400,765	2,400,760	492,086			ļ	130, 803		
	EUROPE BV N5269@AC2	I		WELLS EARCO BANK					HDD 0.004% /	1								<u> </u>			
Currency Swap	LOTOL DI NOZUSENUZ	l _{D1}	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX	09 . 08/11/2021	. 08/20/2026		921 240	.USD 2.301% / -GBP 1.98%	1		3,963	83,280	83,280	16.681			<u> </u>	5,315		
ourrency swap	LINEAGE TREASURY		Currency	IV.A KD IN IDOPKENIYMOUEX	. 00/11/2021	. 00/20/2020		031,240	-upr 1.80%			3,903	03,280	83,280	10,081			ļ	3,313		
	EUROPE BV N5269@AC2	1		WELLS FARGO BANK,					.USD 2.301% /												
Currency Swap	LOIDI L 01 1102038802	D1	Currency	N.A KB1H1DSPRFMYMCUFX	09 . 08/11/2021	. 08/20/2026		021 240	-GBP 1.98%	1		3,963	83,280	83,280	16,681				5,315		
out telley swap	LINEAGE TREASURY	J	our rency	ND IN IDOPREMINIMOUNA	. 00/11/2021	. 00/20/2020		031,240	UDF 1.30%				03,280	00,280	10,081			ļ	3,313		
	EUROPE BV N5269@AC2	I		WELLS FARGO BANK,					.USD 2.301% /	1								<u> </u>			
Currency Swap	20.101 L D1 1102008N02	Int	Currency	N.A KB1H1DSPRFMYMCUFX	08/11/2021	08/20/2026		16 070 640	-GBP 1.98%	1		76.616	1,610,083	1,610,083	322,497			<u> </u>	102.765		
our relicy of ap		VI	out i ciicy	IN.A NO III IDOMNENI INCOPA	. 00/11/2021	. 00/20/2020		10,070,040	UDI 1.30/0				1,010,000						102,700		

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

					Sh	owing all (Options. (Caps. Floor	rs. Collars.	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	irrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	_	Ŭ	'		· ·		,	Ŭ	Ü	10	Cumulative		10			10	.,	10	10				
											Prior											, ,	1
	Description										Year(s)	Current										, ,	1
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
																		Tatal	C	A ali a tana a ant			
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	LINEAGE TREASURY																					, ,	
	EUROPE BV N5269@AC2			WELLS FARGO BANK,						.USD 2.301% /												, ,	i
Currency Swap		D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 08/11/2021	. 08/20/2026		3,324,960	-GBP 1.98%			15,852	333, 121		333 , 121	66,723				21,262		
	LINEAGE TREASURY																					, ,	
	EUROPE BV N5269@AC2			WELLS FARGO BANK,						.USD 2.301% /												, ,	
Currency Swap		D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	. 08/11/2021	. 08/20/2026		831,240	-GBP 1.98%			3,963	83,280		83,280	16,681				5,315		
1139999999. Subt	otal - Swaps - Hedg	ing Other - F	Foreign Exch	ange									6,630,193	83,419,183	XXX	83,419,183	11,142,869	6,789			17,087,714	XXX	XXX
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 08/19/2010	. 12/31/2028		4,000,000	CPU / -2.303%			30,073	14,068		14,068	10,161				40,014	I	B070
				BANK OF AMERICA, NA										,			,				,	, ,	i
Inflation Swap	Liability Hedge	Exhibit 5	Inflation		B4TYDEB6GKMZ0031MB27	. 12/18/2013	. 12/31/2028		7.700.000	CPU / -2.689%			7 . 443	(97, 148)		(97.148)	58.094				77.026	,J	B070
The contract of the contract o	Liubility nougo illiii	Exilibre 6 III		BANK OF AMERICA, NA		12, 10, 2010	1 12, 01, 2020			2.000											, , , , , , , , , , , , , , , , , ,	,	1
Inflation Swap	Liability Hedge	Exhibit 5	Inflation		B4TYDEB6GKMZ0031MB27	. 03/22/2016	. 12/31/2040		20,000,000	CPU / -1.942%			245.988	612,592		612,592	(286,317)				400 , 137	, ,	B070
Inflation Swap	, ,	Exhibit 5	Inflation	CITIBANK. N.A	E570DZWZ7FF32TWEFA76	. 12/17/2013	. 12/31/2033		5,700,000	CPU / -2.79%			(4.074)	(197,775)		(197,775)	34,907				85,526		B070
IIII at ion swap	Liability neage	EXIIIDIL 5	11111at1011	CREDIT SUISSE	E3/UUZIIZ/FF3ZIIIEFA/O	. 12/11/2013	. 12/31/2000		5,700,000	00 / -2.79%			(4,0/4)	(197,775)		(191,110,							DU/U
Inflation Swap	Liability Hedge	Exhibit 5	Inflation		E58DKGMJYYYJLN8C3868	. 01/06/2010	. 12/31/2033		4,500,000	CPU / -3.056%			(33,764)	(265, 369)		(265,369)	75,727				67,521	, ,	B070
mination omap	Liability neage	LAIIIDIT J		CREDIT SUISSE	LOODINGHOTTTOLINGGOOD	. 01/00/2010	. 12/01/2000		4,000,000				(00,704)	(200,000)		(203,003)							D070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	INTERNATIONAL	E58DKGMJYYYJLN8C3868	. 06/17/2011	. 12/31/2033		9.000.000	CPU / -2.88%			(30.567)	(362.883)		(362.883)	92.545				135.041	, ,	B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 02/23/2011	. 12/31/2043		14.000.000	CPU / -2.98%			(65, 166)	(1.392.237)		(1.392.237)	451.430				305.211		B070
									, ,				(42,463)	. , ,							218,008		B070
Inflation Swap	, ,	Exhibit 5	Inflation		7H6GLXDRUGQFU57RNE97	. 05/05/2011	. 12/31/2043		10,000,000				. , .,	(917,582)		(917,582)	311, 126						
Inflation Swap	Liability Hedge	Exhibit 5	Inflation		7H6GLXDRUGQFU57RNE97	. 12/13/2013	. 12/31/2043		55,000,000				(46,541)	(3,530,503		(3,530,503)	1,098,004				1, 199, 043		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation		7H6GLXDRUGQFU57RNE97	. 03/23/2016	. 12/31/2025		5,000,000	CPU / -1.91%			67,871	23,879		23,879	23,857				25,000		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 03/22/2016	. 12/31/2035		15,000,000	CPU / -2.002%			185,096	401,237		401,237	(173,634)				248,809		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 05/20/2010	. 12/31/2043		3,000,000	CPU / -2.86%			(8,889)	(220, 466)		(220,466)	84,294				65,402		B070
Inflation Swap		Exhibit 5	Inflation	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 07/19/2010	. 12/31/2043		4,000,000	CPU / -2.67%			3.777	(172,257		(172,257)	66.982					,J	B070
				NATWEST MARKETS PLO										(, -, -, -, -, -, -, -, -, -, -, -, -, -,		(,_,,	,,,,,,				,	,	
Inflation Swap	Liability Hedge	Exhibit 5	Inflation		RR3QWICWWIPCS8A4S074	. 12/16/2013	. 12/31/2038		30.000.000	CPU / -2.813%			(32.867)	(1.494.468)		(1.494.468)	394.436				561.413	,	B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	. 12/11/2013	. 12/31/2043		50,000,000				(26,521)			(3,044,775)	954,805				1,090,039	,	B070
· ·		Exhibit 5	Inflation		02RNE81BXP4R0TD8PU41	. 12/11/2013	. 12/31/2043		3,000,000				(20,321)	(3,044,773		(3,044,773)					58,111		B070
Inflation Swap	Liability Hedge																						B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation		02RNE81BXP4R0TD8PU41	. 03/23/2016	. 12/31/2030		10,000,000				125,073	151,565		151,565	(54,496)				122,502		
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	I	02RNE81BXP4R0TD8PU41	. 03/22/2016	. 12/31/2045		55,000,000				676,467	1,712,959		1,712,959	(1,147,633)				1,260,619		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	UBS AG, LONDON	BFM8T61CT2L1QCEM1K50	. 12/12/2013	. 12/31/2043		50,000,000				(33,287)	(3, 160, 532)		(3, 160, 532)	971,983				1,090,039		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	UBS AG, LONDON	BFM8T61CT2L1QCEM1K50	. 12/16/2013	. 12/31/2043		29,500,000	CPU / -2.821%			(35,494)	(2,021,264)		(2,021,264)	617,650				643, 123		B070
1		1		BOFA SECURITIES INC						I]					, ,	
Inflation Swap	Liability Hedge	Exhibit 5	Inflation		549300HN4UKV1E2R3U73	. 12/17/2013	. 12/31/2044		31,000,000	CPU / -2.878%			(52,046)	(2,580,129)		(2,580,129)	659,076				693,418	,	B070
1		1		BOFA SECURITIES INC)					I]					, ,	,
Inflation Swap	Liability Hedge	Exhibit 5	Inflation		549300HN4UKV1E2R3U73	. 12/18/2013	. 12/31/2029		1,000,000	CPU / -2.81%			(594)	(21,307)		(21,307)	8,713				11, 183	,	B070
				BOFA SECURITIES INC	;					1				1								, ,	
Inflation Swap	Liability Hedge	Exhibit 5	Inflation		549300HN4UKV1E2R3U73	. 12/18/2013	. 12/31/2034		2,000,000	CPU / -2.855%			(2,632)	(85,783)		(85,783)	16,749				31,631	,	B070
	otal - Swaps - Hedg			•			•						922,453	(16,835,638	XXX	(16,835,638	4,313,312				8,516,020	XXX	XXX
	total - Swaps - Hedg										32,963,998	58.011	2,386,863	122,462,669	XXX	122,462,667	(93,483,114)	6.789	(783.638	1	300,398,711		XXX
	CLO replication		Interest	BOFA SECURITIES INC	}					2.1525% /	02,000,000	00,011	2,000,000	122, 102,000	7001	122, 102, 001	(00, 100, 111)	0,100	(100,000	1	000,000,777	7000	,,,,,
Interest Rate Swap	program	D1	Rate	222320 1110	549300HN4UKV1E2R3U73	. 03/24/2022	. 03/10/2032		200,000,000				(6,147,829)			(23,368,022)	l				2,682,260	, ,	B0311
interest nate owap	CLO replication	'	Interest	BOFA SECURITIES INC		. 00/ 24/ 2022	. 50/ 10/ 2002		200,000,000	(50111)			(0, 147,029)		l	(20,000,022)	1				2,002,200		DVU11
Interest Rate Swap	program	D1	Rate	DOLA OLOGIII II LO TINO	549300HN4UKV1E2R3U73	. 08/26/2021	. 08/31/2031		100 000 000	.1.39% / (SOFR)			(4, 111, 125)			(17,087,659)	l				1,291,171	, ,	B0311
	total - Swaps - Repli	ootion Inter		1	J-JJUUI IIVHUN I IEZNJU/J	. 00/20/2021	. 00/01/2001	-	100,000,000	1. 1.000 / (OUPH)			(10,258,954)		XXX	(40,455,682)						VV	XXX
11/99999999. Subt		Cauon - mier		BOFA SECURITIES INC	`			,		40			(10,∠38,954)		^^^	(40,400,682)					3,973,432	^^^	
OD OWAD	CDS replication	D4	Interest	BUFA SECURITIES INC		40 (00 (000	40 (00 (0000		05 000 000	1% /credit			040.00	105 1.5		F0.4 0==			/// 0	J	05 000 005	, ,	D0044
CD SWAP	program	ייייי וען	Rate	DOEA OFOURITIES :::	549300HN4UKV1E2R3U73	. 10/20/2023	. 12/20/2028		25,000,000		213,368		212,804	165, 112		561,650	·····		(41,363)	25,000,000		B0311
	CDS replication	L.	Interest	BOFA SECURITIES INC						1% /credit												, ,	
CD SWAP	program	1ט	Rate	DOEA OFOURITIES :::	549300HN4UKV1E2R3U73	. 01/22/2024	. 12/20/2028		125,000,000			2,482,242	717,090	2,004,888		2,808,250			(477,354))	125,000,000		B0311
	CDS replication	L	Interest	BOFA SECURITIES INC		[1% /credit				l .]					, ,	1
CD SWAP	program	D1	Rate		549300HN4UKV1E2R3U73	. 02/05/2024	. 12/20/2028		125,000,000	event		2,472,551	686,050	2,012,768		2,808,250			(459,783))	125,000,000	,	B0311

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

					Sh	owing all	Options. (Caps. Floo	rs. Collars.	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative									-			
											Prior												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	CDS replication		Interest	BOFA SECURITIES INC	-					1% /credit													
CD SWAP	program	D1	Rate		549300HN4UKV1E2R3U73	. 06/13/2022	. 06/20/2027		50,000,000	event	52,209		497,903	25,648		880,600			(10,430)		50,000,000		B0311
	CDS replication		Interest	BOFA SECURITIES INC						1% /credit													
CD SWAP	program	D1	Rate		549300HN4UKV1E2R3U73	. 04/26/2022	. 06/20/2027		50,000,000		461,711		418,447	221,032		880,600			(89,886)		50,000,000		B0311
	CDS replication		Interest	BOFA SECURITIES INC						1% /credit													
CD SWAP	program	D1	Rate	DOEL OF OUR LIFE AND	549300HN4UKV1E2R3U73	. 05/11/2022	. 06/20/2027		50,000,000		292,893		450,854	141,343		880,600			(57,479)		50,000,000		B0311
OD OWAD	CDS replication	D4	Interest	BOFA SECURITIES INC	-	00 (00 (005	00 (00 (000=		F0 000 555	1% /credit			407.000	400 0		000 000			/44 0:5:		FO 000 000		D0044
CD SWAP	program	ייי וע	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 08/30/2022	. 06/20/2027		50,000,000		196,578		467,314	100,867		880,600		•••••	(41,019)		50,000,000		B0311
OD OWAD	CDS replication	D4	Interest	DUFA SECURITIES INC		04/04/0000	10 /00 /0000		E0 000 000	1% /credit			040 405	074 040		740.050			(400, 400)		E0 000 000		D0044
CD SWAP	program	יייייי וע	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 01/24/2022	. 12/20/2026		50,000,000		925,021		319, 195	371,042		743,050		•••••	(189, 138)		50,000,000		B0311
OD CWAD	CDS replication	D4	Interest	DOLY SECONILLES IN		10 /01 /0001	10/00/0000		E0 000 000	1% /credit			202 004	400 000		743,050			(ODE 440)		50,000,000		D0011
CD SWAP	programCDS replication	νι	Rate Interest	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	. 12/01/2021	. 12/20/2026		50,000,000		1,034,917		302,921	402,966				• • • • • • • • • • • • • • • • • • • •	(205,412)		30,000,000		B0311
CD SWAP	program	D1	Rate	DOLA SECONTITES THE	. 549300HN4UKV1E2R3U73	. 01/21/2022	. 12/20/2026		50,000,000	1% /credit	986.919		306.651	395.649		743.050			(201,682)		50.000.000		B0311
OD SHAF	CDS replication	υι	Interest	BOFA SECURITIES INC		. 01/21/2022	. 12/20/2020		30,000,000	1% /credit									(201,002)		50,000,000		00311
CD SWAP	program	D1	Rate	BOLAL OCCOUNTIES THE	. 549300HN4UKV1E2R3U73	. 02/04/2022	. 12/20/2026		50,000,000		812,512		340.984	328,297		743,050			(167,349)		50,000,000		B0311
OD SIIAF	CDS replication	υι	Interest	BOFA SECURITIES INC		. 02/04/2022	. 12/20/2020		30,000,000	1% /credit									(107,048)		30,000,000		00311
CD SWAP	program	D1	Rate		549300HN4UKV1E2R3U73	. 02/24/2022	. 12/20/2026		50,000,000		622,798		378,746	254,218		743.050			(129,587)		50,000,000		B0311
	total - Swaps - Repli	cation - Crec		1	O TO O O O O I I T T O O O O O	. 02/ 24/ 2022	. 12/20/2020		00,000,000	OVOITE	5.598.925	4.954.793	5.098.961	6.423.829	XXX	13.415.800			(2.070.484)		725.000.000	XXX	XXX
	total - Swaps - Repli		in Delaun								5,598,925	4,954,793	(5, 159, 993)	6,423,829	XXX	(27,039,882)			(2,070,484)		728,973,432		XXX
	total - Swaps - Incon		in								0,000,020	1,001,100	(0,100,000)	0,120,020	XXX	(27,000,002)			(2,0,0,101)		720,0.0,102	XXX	XXX
	total - Swaps - Other														XXX							XXX	XXX
	al Swaps - Interest R										32,963,998	58,011	(15,514,623)	55,879,124	XXX	16,868,297	(108.939.295)		(783,638)		279, 174, 331	XXX	XXX
	al Swaps - Credit De										5,598,925	4,954,793	5,098,961	6,423,829	XXX	13,415,800	(100,300,233)		(2,070,484)		725,000,000	XXX	XXX
	al Swaps - Foreign E										3,330,323	4,304,730	(91,407,848)	125,084,902	XXX	382.561.374	(561.895.368)	6.505.634	(2,070,404)		256, 193, 085	XXX	XXX
	al Swaps - Total Retu												(31,407,040)	123,004,302	XXX	302,301,374	(301,033,300)	0,303,004			200, 190,000	XXX	XXX
13999999999999999999999999999999999999		JIII											922.453	(16,835,638)	XXX	(16,835,638)	4,313,312				8,516,020	XXX	XXX
14099999999. Tota											38.562.923	5,012,804	(100,901,057)	170,552,216	XXX	396,009,833	(666,521,351)	6.505.634	(2,854,122)		1,268,883,437	XXX	XXX
17000000000. 100	ai Owaps									Currency		3,012,004	(100,001,00/)	110,002,210	^^^	JJU, JUB, 033	(000,021,001)	0,300,034	(4,004,122)		1,200,000,43/	^^^	^^^
Currency Forward;				ĺ						Forward; Long:]											
Long: USD Short:	Net Investment in			ĺ						USD Short:													
CAD	Foreign Operations	D2-2	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	. 10/04/2024	. 03/21/2025		35,477,586					2, 102, 534		1,986,669	2, 102, 534				83,047		B022
				ĺ						Currency													
Currency Forward;	1									Forward; Long:]											
Long: USD Short:	Net Investment in	DO 0	0	WELLS FARGO BANK, N.A.	I/D4LI4D0DDEUVUQUEVT00	10 /10 /000 1	00 (00 (0005		39.626.077	USD Short:				688.516		407 544	688.516				405.040		B022
4.4.4.0.0.0.0.0.0. Cb	Foreign Operations total - Forwards - He	D2-2	Currency		KB1H1DSPRFMYMCUFXT09				39,626,077	CAD				2.791.050	XXX	2.414.180	2.791.050				135,613		XXX
14 199999999. Sub	total - Forwards - He	aging Ellecti	Ive Excluding	g variable Annuit	y Guarantees Unde	1 SSAP NO. 1	108							2,791,050	***	2,414,180	2,791,050				218,660	XXX	***
Currency Forward;										Currency Forward; Long:													
Long: USD Short:	Foreign Equity			CANADIAN IMPERIAL						USD Short:													
AUD	Investments	D1	Currency		21G119DL770X0HC3ZE78	. 07/24/2024	. 01/31/2025		3,442,953			.		222,415		222,415	222,415				5,017		B024
1			,	1						Currency]		1	1	,	,			[-,		
Currency Forward;				ĺ						Forward; Long:]											
Long: USD Short:	Foreign Equity	L.	1_	CANADIAN IMPERIAL						USD Short:]											
GBP	Investments	D1	Currency	BANK OF COMMERCE	21G119DL770X0HC3ZE78	. 10/15/2024	. 04/25/2025		618,925					25,663		25,663	25,663				1,737		B024
Currency Forward;			1	ĺ						Currency													
Long: USD Short:	Foreign Equity		1	CANADIAN IMPERIAL						Forward; Long: USD Short:													
GBP	Investments	D1	Currency		21G119DL770X0HC3ZE78	. 10/15/2024	04/25/2025		121,696					5,046		5,046	5,046				342		B024

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December 3	1 of Current Year
Onowing an Options	, Caps, i louis	Collais, Swaps and Folwards Open as of December 3	I OI Cullelle leal

				Sho	owing all (Options, (Caps, Floor	s, Collars,	Swaps and	l Forwards	Open as c	of Decemb	er 31 of Cu	rrent Year								
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	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)	Year(s) Initial Cost of Un-	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fair V	Unrea Valua Increa	tion Ease/ C	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													
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 10/15/2024	. 04/25/2025		5,539,767	Forward; Long: USD Short: GBPCurrency				229,704	2	9,7042	29,704				15,548		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 10/15/2024	. 04/25/2025		163,098	Forward; Long: USD Short: GBP				6,763		3,763	6,763				458		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE . 21G119DL770X0HC3ZE78	. 10/15/2024	. 04/25/2025		189,024	Currency Forward; Long: USD Short: GBP						7,838	7,838				531		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 10/15/2024	. 04/25/2025		54,366	Currency Forward; Long: USD Short: GBP				2,254		2,254	2,254				153		B024
Currency Forward; Long: USD Short:	Foreign Equity	D1		CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78		. 04/25/2025		3, 167, 376	Currency Forward; Long: USD Short:				131,334			31,334				8 , 889		B024
Currency Forward; Long: USD Short:	Foreign Equity		Currency	CANADIAN IMPERIAL					Currency Forward; Long: USD Short:													
Currency Forward;	Investments	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 10/15/2024	. 04/25/2025		1,395,921	Currency Forward; Long:				57,881		7,881	57,881				3,918		B024
Long: USD Short: GBP Currency Forward;	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 10/15/2024	. 04/25/2025		82,805	USD Short: GBPCurrency Forward: Long:				3,433		3,433	3,433				232		B024
Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 10/22/2024	. 02/06/2025		4,209,612	USD Short: EUR Currency				187 , 199	1	7 , 1991	37, 199				6,701		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 10/22/2024	. 02/05/2025		308 , 408	Forward; Long: USD Short: CAD Currency				12,680		2,680	12,680				484		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 10/22/2024	. 02/05/2025		630,567	Forward; Long: USD Short: CAD				25,924		5,924	25,924				990		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770X0HC3ZE78	. 10/22/2024	. 02/05/2025		7,660,914	Currency Forward; Long: USD Short: CAD				314,963	3	4,9633	14,963				12,030		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770X0HC3ZE78	. 10/22/2024	. 02/05/2025		2,604,367	Currency Forward; Long: USD Short: CAD				107,073	10	7,073 1	07,073				4,090		B024
Currency Forward; Long: GBP Short:	Foreign Equity	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 11/20/2024	. 02/05/2025		25,893	Currency Forward; Long: GBP Short:				(266)		(266)	. (266)				Л1		R024
Currency Forward; Long: GBP Short:	Foreign Equity			CANADIAN IMPERIAL					Currency Forward; Long: GBP Short:											41		D004
USD	Investments	ν1	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 11/20/2024	. 02/05/2025		1,849,459	USD				(19,027)	(9,027)(19,027)				2,904		BU24

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

				S	nowing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	f Decemb	er 31 of Cu	irrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Prior Year(s) Initial Cost of Un- discounted Premium (Received)		Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Forward; Long: GBP Short: USD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 11/20/2024	. 02/05/2025		307,888	Currency Forward; Long: GBP Short: USDCurrency Forward; Long:				(3, 168)		(3,168)	(3, 168)				483		B024
Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770X0HC3ZE78	. 11/20/2024	. 02/03/2025		720 , 202	EUR Short: USD Currency				(13,617)		(13,617)	(13,617)				1,099		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 11/20/2024	. 04/25/2025		2,947,968	Forward; Long: USD Short: EUR Currency				55,865		55,865	55,865				8,274		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 11/20/2024	. 04/25/2025		662,844	Forward; Long: USD Short: EUR Currency				12,561		12,561	12,561				1,860		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 11/20/2024	. 04/25/2025		4,879,117	Currency				92,461		92,461	92,461				13,693		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL77OXOHC3ZE78	. 11/21/2024	. 04/25/2025		59,500	Currency				393		393	393				167		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770XOHC3ZE78	. 11/21/2024	. 04/25/2025		11,900	Currency				79		79	79				33		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XOHC3ZE78	. 11/21/2024	. 04/25/2025		526,851	Currency						3,482	3,482				1,479		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 11/21/2024	. 04/25/2025		16,227	Currency				107		107	107				46		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 11/21/2024	. 04/25/2025		18,391	Currency				122		122	122				52		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 11/21/2024	. 04/25/2025		5,409	Currency				36		36	36				15		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 11/21/2024	. 04/25/2025		301,831	Forward; Long: USD Short: GBP Currency						1,995	1,995				847		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 11/21/2024	. 04/25/2025		133,065	Forward; Long: USD Short:				880		880	880				373		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770X0HC3ZE78	. 11/21/2024	. 04/25/2025		8.655	Forward; Long: USD Short:				57		57	57				24		B024

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December 3	1 of Current Year
Onowing an Options	, Caps, i louis	Collais, Swaps and Folwards Open as of December 3	I OI Cullelle leal

					Showing all	Options, 0	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	f Decemb	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
	Description									Prior Year(s)	Current											1
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of District	Fresham or County and	Total	Maturity	Number	News	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detectici	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Description	or replicated	identifier	(a)	or Central Clearinghouse	Date	LAPITATION	Contracts	Amount	Currency		i aiu	IIICOIIIC	value	Code	i ali value	(Decrease)	D./A.C.V.	Accietion	item	Lxposure	Littly	(6)
Currency Forward;									Forward; Long:													1
Long: GBP Short: USD	Foreign Equity Investments	D4	0	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3Z	E78 . 12/13/2024	. 02/05/2025		4.359	GBP Short:				(05)		(35	(25)				7		D004
090	investments	υι	Currency	BANK OF COMMERCE 21G119DL770X0HC32	E/8 . 12/13/2024	. 02/05/2025		4,339	Currency				(35)		(35)(35)				/		BU24
Currency Forward;									Forward; Long:													1
Long: GBP Short:	Foreign Equity	D4		CANADIAN IMPERIAL	570 40 (40 (0004	00 (05 (0005		E 040 000	GBP Short:				(44.700)		/44 700	(44.700)				0.040		2004
USD	Investments	υι	Currency	BANK OF COMMERCE 21G119DL770X0HC3Z	E78 . 12/13/2024	. 02/05/2025		5,610,202	Currency				(44,708)		(44,708)(44,708)				8,810		BU24
Currency Forward;									Forward; Long:													1
Long: GBP Short:	Foreign Equity	24		CANADIAN IMPERIAL		00 (05 (0005		4 005 000	GBP Short:				(0.400)		/0.400	(0.400)				4 070		1,,,,
USD	Investments	υ1	Currency	BANK OF COMMERCE 21G119DL770X0HC3Z	E78 . 12/13/2024	. 02/05/2025		1,065,289	USDCurrency				(8,489)		(8,489)(8,489)				1,673		B024
Currency Forward;									Forward; Long:													1
Long: USD Short:	Foreign Equity			CANADIAN IMPERIAL					USD Short:													1
EUR	Investments	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3Z	E78 . 12/13/2024	. 04/25/2025		2,888,746	EUR Currency				41,343		41,343	41,343				8 , 107		B024
Currency Forward;									Forward; Long:													1
Long: USD Short:	Foreign Equity			CANADIAN IMPERIAL					USD Short:													1
EUR	Investments	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3Z	E78 . 12/13/2024	. 04/25/2025		1, 155, 498	EUR Currency				16,537		16,537	16,537				3,243		B024
Currency Forward;									Forward; Long:													1
Long: USD Short:	Foreign Equity			CANADIAN IMPERIAL					USD Short:													1
EUR	Investments	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3Z	E78 . 12/13/2024	. 04/25/2025		15,066,766	EUR Currency				215,631		215,631	215,631				42,286		B024
Currency Forward;									Forward; Long:													1
Long: USD Short:	Foreign Equity			CANADIAN IMPERIAL					USD Short:													1
EUR	Investments	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3Z	E78 . 12/13/2024	. 04/25/2025		770,331					11,025		11,025	11,025				2, 162		B024
Currency Forward;									Currency Forward; Long:													1
Long: EUR Short:	Foreign Equity			CANADIAN IMPERIAL					EUR Short:													1
USD	Investments	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3Z	E78 . 12/13/2024	. 04/25/2025		3,379,361	USD Currency				(48,364)		(48,364	(48,364)				9,484		B024
Currency Forward;									Forward; Long:													1
Long: EUR Short:	Foreign Equity			CANADIAN IMPERIAL					EUR Short:													1
USD	Investments	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3Z	E78 . 12/13/2024	. 04/25/2025		630,732	USD Currency				(9,027)		(9,027)(9,027)				1,770		B024
Currency Forward:									Forward: Long:													1
Long: EUR Short:	Foreign Equity			CANADIAN IMPERIAL					EUR Short:													1
USD	Investments	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3Z	E78 . 12/13/2024	. 04/25/2025		2,293,797					(32,828)		(32,828	(32,828)				6,438		B024
Currency Forward;									Currency Forward; Long:													1
Long: EUR Short:	Foreign Equity			CANADIAN IMPERIAL					EUR Short:													1
USD	Investments	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3Z	E78 . 12/13/2024	. 04/25/2025		262,549					(3,758)		(3,758)(3,758)				737		B024
Currency Forward;									Currency Forward; Long:													1
Long: USD Short:	Foreign Equity								USD Short:													1
GBP	Investments	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEF	A76 . 10/22/2024	. 02/07/2025		2,462,621					85,659		85,659	85,659				3,973		B024
Currency Forward;									Currency Forward; Long:													1
Long: USD Short:	Foreign Equity								USD Short:													1
GBP	Investments	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEF	A76 . 10/22/2024	. 02/07/2025		494,600					17,204		17,204	17,204				798		B024
Currency Forward;									Currency Forward; Long:													1
Long: USD Short:	Foreign Equity								USD Short:													1
GBP	Investments	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEF	A76 . 10/22/2024	. 02/07/2025		21,746,329	GBP				756,420	 	756,420	756,420			L	35,083		B024

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

					Showing all	Options,	Caps, Flooi	s, Collars,	Swaps and	forwards	Open as o	f Decemb	er 31 of Cu	rrent Year	r							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counter	rparty Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un-	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearing	house Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A E570DZWZ7	7FF32TWEFA76 . 10/22/2024	. 02/07/2025		677 , 286	Currency Forward; Long: USD Short: GBPCurrency				23,559		23,559	23,559				1,093		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A E570DZWZ7	7FF32TWEFA76 . 10/22/2024	. 02/07/2025		763 , 439	Forward; Long: USD Short: GBP Currency				26,555		26,555	26,555				1,232		B024
Currency Forward; Long: USD Short: GBP Currency Forward;	Foreign Equity Investments	D1	Currency	CITIBANK, N.A E570DZWZ7	7FF32TWEFA76 . 10/22/2024	. 02/07/2025		225,762	Forward; Long: USD Short: GBP Currency Forward: Long:				7,853		7,853	7,853				364		B024
Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A E570DZWZ7	7FF32TWEFA76 . 10/22/2024	. 02/07/2025		12,464,655	USD Short:				433,568		433,568	433,568				20,109		B024
Long: USD Short: GBP Currency Forward;	Foreign Equity Investments	D1	Currency	CITIBANK, N.A E570DZWZ7	7FF32TWEFA76 . 10/22/2024	. 02/07/2025		5,495,617	Currency Forward; Long:				191, 158		191 , 158	191 , 158				8,866		B024
Long: USD Short: GBP Currency Forward;		D1	Currency	CITIBANK, N.A E570DZWZ7	7FF32TWEFA76 . 10/22/2024	. 02/07/2025		365,371	Currency Forward; Long:				12,709		12,709	12,709				589		B024
Long: USD Short: CAD Currency Forward; Long: USD Short:	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE 7H6GLXDRU	UGQFU57RNE97 . 07/24/2024	. 01/31/2025		7,288,446	USD Short: CAD Currency Forward; Long: USD Short:				326,811		326,811	326,811				10,620		B024
CAD		D1	Currency	JP MORGAN CHASE 7H6GLXDRU	UGQFU57RNE97 . 07/24/2024	. 01/31/2025		21, 136, 493					947,752		947 , 752	947 ,752				30,799		B024
AUD		D1	Currency	SOCIETE GENERALE 02RNE81B)	XP4R0TD8PU41 . 10/22/2024	. 02/05/2025		2,883,230					214,280		214,280	214,280				4,527		B024
Currency Forward; Long: USD Short:	Investments Foreign Equity	D1	Currency	SOCIETE GENERALE 02RNE81B)				257,819	GBP Currency Forward; Long: USD Short:				4,313		4,313	4,313				724		B024
GBP Currency Forward; Long: USD Short:	Foreign Equity	D1	Currency	SOCIETE GENERALE 02RNE81B)				51,563	Currency Forward; Long: USD Short:				863		863	863				145		B024
GBP Currency Forward; Long: USD Short:	Foreign Equity	D1	Currency	SOCIETE GENERALE 02RNE81B) SOCIETE GENERALE 02RNE81B)				2,282,865	Currency Forward; Long: USD Short:						1, 176					6,407		B024
	Foreign Equity	D1		SOCIETE GENERALE UZRINE81B)		. 04/25/2025		70,315	Currency Forward; Long: USD Short:				1, 176		1, 1/6	1, 176				224		B024

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

				SI	nowing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	f Decemb	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Forward; Long: USD Short: GBP	Foreign Equity	D1	Currency	SOCIETE GENERALE OZRNEBIBXP4ROTD8PU41	. 12/06/2024	. 04/25/2025		23,438	Currency Forward; Long: USD Short: GBPCurrency				392		392	392				66		B024
Currency Forward; Long: USD Short: GBP Currency Forward;	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	. 12/06/2024	. 04/25/2025		1,307,842	Forward; Long: USD Short: GBP Currency Forward; Long:				21,877		21,877	21,877				3,671		B024
Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 12/06/2024	. 04/25/2025		576,576	USD Short:				9,645		9,645	9,645				1,618		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	. 12/06/2024	. 04/25/2025		37,501	Forward; Long: USD Short: GBP Currency				627		627	627				105		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK	. 10/22/2024	. 02/07/2025		1,950,531	Currency				88,175		88 , 175	88,175				3, 147		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK	. 10/22/2024	. 02/07/2025		390 , 106	Currency				17,635		17,635	17,635				629		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK	. 10/22/2024	. 02/07/2025		17,202,337	Currency				777,642		777,642	777,642				27,752		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK	. 10/22/2024	. 02/07/2025		535,914	Currency				24,226		24,226	24,226				865		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK	. 10/22/2024	. 02/07/2025		604,472	Currency				27,326		27,326	27,326				975		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK	. 10/22/2024	. 02/07/2025		184,431	Currency				8 , 337		8,337	8,337				298		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK	. 10/22/2024	. 02/07/2025		9,855,012	Currency				445,502		445,502	445,502				15,899		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	. 10/22/2024	. 02/07/2025		4,351,037	Forward; Long: USD Short: EUR Currency				196,691		196,691	196,691				7,020		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK	. 10/22/2024	. 02/07/2025		282,923	Forward; Long: USD Short:				12,790		12,790	12,790				456		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity	D1	Currency	WELLS FARGO BANK, N.A	. 07/24/2024	. 01/31/2025		43.321.910	Forward; Long: USD Short:				2.299.301		2,299,301	2.299.301				63, 126		B024

Showing all Ontions	Cane Floore	Collare Swane and	HEARWards Onon as	of December 31 of Current Year
Showing all Oblions	. Cabs. Floors	s. Collais. Swabs and	i Forwards Open as i	of December 31 of Current fear

				S	howing all	Options, 0	Caps, Flooi	rs, Collars,	Swaps and	d Forwards	Open as of	f Decemb	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
	Description									Prior Year(s)	Current											1
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	5	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Description	or Replicated	luerillilei	(a)	or Certifal Clearinghouse	Date	⊏хрпацоп	Contracts	Amount	Currency	Faiu	Faiu	IIICOIIIE	value	Code	raii vaiue	(Decrease)	B./A.C.V.	Accietion	цеш	Exposure	Lility	(0)
Currency Forward;									Forward; Long:													1
Long: USD Short:	Foreign Equity	24	0	WELLS FARGO BANK,	07/04/0004	04 (04 (0005		4.929.035	USD Short:				004 007		004 007	004 007				7 400		D004
EUR	Investments	ייי וען	Currency	N.A. KB1H1DSPRFMYMCUFXTO	9 . 07/24/2024	. 01/31/2025		4,929,035	Currency				261,607		261,607	261,607				7, 182		B024
Currency Forward;									Forward; Long:													1
Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					USD Short:													1
EUR	Investments	וע	Currency	N.A KB1H1DSPRFMYMCUFXT0	9 . 07/24/2024	. 01/31/2025		109,964,366	EUR Currency				5,836,335		5,836,335	5,836,335				160,234		B024
Currency Forward;									Forward; Long:													1
Long: USD Short:	Foreign Equity	L.		WELLS FARGO BANK,					USD Short:													l
EUR	Investments	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	9 . 07/24/2024	. 01/31/2025		19,864,334	EUR Currency				1,054,295		1,054,295	1,054,295				28,945		B024
Currency Forward;									Forward; Long:													1
Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					USD Short:													1
EUR	Investments	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	9 . 07/24/2024	. 01/31/2025		24,361							1,293	1,293				36		B024
Currency Forward;									Currency Forward; Long:													1
Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					USD Short:													1
EUR	Investments	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	9 . 07/24/2024	. 01/31/2025		4,060					215		215	215				6		B024
Currency Forward;									Currency Forward; Long:													1
Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					USD Short:													1
EUR	Investments	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	9 . 07/24/2024	. 01/31/2025		430,377					22,842		22,842	22,842				627		B024
Currency Forward;									Currency Forward; Long:													1
Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					USD Short:													1
EUR	Investments	D1	Currency	N.A KB1H1DSPRFMYMCUFXT0	9 . 07/24/2024	. 01/31/2025		186,768					9,913		9,913	9,913				272		B024
Currency Forward;									Currency Forward; Long:													1
Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					USD Short:													1
EUR	Investments	D1	Currency	N.A KB1H1DSPRFMYMCUFXT0	9 . 07/24/2024	. 01/31/2025		12, 181					646		646	646				18		B024
Currency Forward;									Currency Forward; Long:													1
Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					USD Short:													1
EUR	Investments	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	9 . 07/24/2024	. 01/31/2025	-	50 , 147 , 818			-		2,663,524		2,663,524	2,663,524				73,073		B024
Currency Forward:									Currency Forward: Long:													Í
Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					USD Short:													í
EUR	Investments	D1	Currency	N.A KB1H1DSPRFMYMCUFXT0	9 . 07/24/2024	. 01/31/2025		5,705,666					303,048		303,048	303,048				8,314		B024
Currency Forward;									Currency Forward; Long:													1
Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					USD Short:													i .
EUR	Investments	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	9 . 07/24/2024	. 01/31/2025		127,290,625					6,760,845		6,760,845	6,760,845				185,481		B024
Currency Forward;									Currency Forward; Long:													i I
Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					USD Short:													í
EUR	Investments	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	9 . 07/24/2024	. 01/31/2025		22,994,208	EUR				1,221,302		1,221,302	1,221,302				33,506		B024
Currency Forward;									Currency Forward; Long:													í
Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					USD Short:													í
EUR	Investments	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	9 . 07/24/2024	. 01/31/2025		28 , 199	EUR						1,498	1,498				41		B024
Currency Forward;									Currency Forward; Long:													i I
Long: USD Short:	Foreign Equity			WELLS FARGO BANK.					USD Short:													í
EUR	Investments	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	9 . 07/24/2024	. 01/31/2025	L	4,700					250		250	250			L	7		B024

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

				Sh	owing all	Options, 0	Caps, Floor	rs, Collars,	, Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year								
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair	Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 07/24/2024	. 01/31/2025		498 , 188	Currency Forward; Long: USD Short: EURCurrency				26,460		26 , 460	26,460				726		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 07/24/2024	. 01/31/2025		216 , 194	Currency				11, 483		11,483	11,483				315		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A KB1H1DSPRFMYMCUFXT09	. 07/24/2024	. 01/31/2025		14, 100	Currency				749		749	749				21		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 10/22/2024	. 02/03/2025		465,905	Forward; Long: USD Short: EUR Currency Forward; Long:				20,763		20,763	20,763				711		B024
Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFNYMCUFXT09	. 10/22/2024	. 02/03/2025		186 , 362	USD Short:				8,305		8,305	8,305				284		B024
Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 10/22/2024	. 02/03/2025		66 , 115 , 161	USD Short: EUR Currency Forward; Long:				2,946,412	2	,946,412	2,946,412				100,893		B024
Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 10/22/2024	. 02/03/2025		135,095	Currency Forward; Long:				6,021		6,021	6,021				206		B024
Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 10/22/2024	. 04/25/2025	······	467 , 752	Currency Forward; Long:				20,584		20,584	20,584				1,313		B024
Long: USD Short: EUR		D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 10/22/2024	. 04/25/2025		187 , 101	Currency Forward; Long:				8 , 233		8,233	8,233				525		B024
Long: USD Short: EUR Currency Forward;	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 10/22/2024	. 04/25/2025		66,377,316	Currency Forward; Long:				2,920,948	2	,920,948	2,920,948				186,291		B024
Long: USD Short: EUR Currency Forward;	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 10/22/2024	. 04/25/2025		135,630	Currency Forward; Long:				5,968		5,968	5,968				381		B024
Long: USD Short: EUR Currency Forward;		D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 10/22/2024	. 02/04/2025		13,957,363	Currency Forward; Long:				619,432		.619,432	619,432				21,610		B024
Long: USD Short: EUR Currency Forward;	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 10/22/2024	. 02/04/2025		98 , 402 , 120	Currency Forward; Long:				4,367,114	4	,367,114	4,367,114				152,357		B024
Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A KB1H1DSPRFMYMCUFXT09	. 10/22/2024	. 02/04/2025		2,772,023	USD Short: EUR				123,023		.123,023	123,023				4,292		B024

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

				;	Snowing all	Options, (Japs, Flooi	rs, Collars,	Swaps and	d Forwards	Open as of	r Decemb	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
	Description									Prior	Current											1
	of Item(s)								Strike	Year(s) Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Forward;									Currency Forward; Long:													1
Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					USD Short:													İ
EUR	Investments	D1	Currency	N.A KB1H1DSPRFMYMCUFX	. 10/22/2024	. 04/25/2025		14,013,137	EUR				615, 182		615, 182	615, 182				39,329		B024
									Currency													1
Currency Forward; Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					Forward; Long: USD Short:													1
EUR	Investments	D1	Currency	N.A KB1H1DSPRFMYMCUFX1	. 10/22/2024	. 04/25/2025		98,795,336					4,337,152		4,337,152	4,337,152				277,274		B024
									Currency													1
Currency Forward;	Foreign Emile:			WELLS FARGO BANK.					Forward; Long:													1
Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGU BANK, N.A KB1H1DSPRFMYMCUFX	10/22/2024	. 04/25/2025		2,783,101	USD Short: EUR		<u> </u>		122.179		122, 179	122, 179				7.811		B024
				TO IT I IN I IN I IN I IN I IN I IN I IN		, LJ, LULU		=,700,701	Currency		· · · · · ·											1
Currency Forward;									Forward; Long:													1
Long: USD Short:	Foreign Equity Investments	D4	0	WELLS FARGO BANK, N.A KB1H1DSPRFMYMCUFX1	10 /00 /0004	. 02/05/2025		25,958,660	USD Short:				913,637		913,637	913,637				40,762		B024
GBP	mivestments	D1	Currency	N.A KB1H1DSPRFMYMCUFX1	. 10/22/2024	. 02/03/2023		23,936,000	Currency				913,037		913,037	913,037				40,762		DU24
Currency Forward;									Forward; Long:													1
	Foreign Equity			WELLS FARGO BANK,					USD Short:													1
GBP	Investments	D1	Currency	N.A KB1H1DSPRFMYMCUFX	10/22/2024	. 02/05/2025	-	3,591,676	GBP Currency				125,873		125,873	125,873				5,640		B024
Currency Forward;									Forward; Long:													1
Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					USD Short:													1
GBP	Investments	D1	Currency	N.A KB1H1DSPRFMYMCUFX	. 10/22/2024	. 02/05/2025		30,625,828					1,073,303		1,073,303	1,073,303				48,091		B024
Currency Forward;									Currency Forward; Long:													1
Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					USD Short:													1
GBP	Investments	D1	Currency	N.A KB1H1DSPRFMYMCUFX1	. 10/22/2024	. 02/05/2025		4,678,680					163,968		163,968	163,968				7,347		B024
									Currency													1
Currency Forward; Long: USD Short:	Foreign Equity			WELLS FARGO BANK,					Forward; Long: USD Short:													1
CAD	Investments	D1	Currency	N.A KB1H1DSPRFMYMCUFX	11/20/2024	. 02/05/2025		429,450	CAD SHOLL.				12.338		12.338	12,338				674		B024
			,					-,	Currency				, , ,		,	, , ,						1
Currency Forward;									Forward; Long:													1
Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A KB1H1DSPRFMYMCUFX1	11/20/2024	. 02/05/2025		544,745	USD Short:				15.650		15,650	15,650				855		R024
UND			our renty	RD III IDOF NI III MICOFA	. 11/20/2024	. 02/03/2023			Currency		-		15,030		13,000	13,000				000		
Currency Forward;									Forward; Long:													1
Long: USD Short:	Foreign Equity	D4	0	WELLS FARGO BANK,	14 (00 (000)	00 (05 (0005		04 /50	USD Short:				4 705		4 705	4 705				^^		D004
CAD	Investments	וען	Currency	N.A KB1H1DSPRFMYMCUFX1	. 11/20/2024	. 02/05/2025	-	61,450	CAD Currency		-		1,765		1,765	1,765				96		B024
Currency Forward;									Forward; Long:													1
Long: EUR Short:	Foreign Equity			WELLS FARGO BANK,					EUR Short:													1
USD	Investments	D1	Currency	N.A KB1H1DSPRFMYMCUFX	11/21/2024	. 02/07/2025	-	22,232			-		(320)		(320)	(320)				36		B024
Currency Forward;									Currency Forward; Long:													1
Long: EUR Short:	Foreign Equity			WELLS FARGO BANK,					EUR Short:													1
USD	Investments	D1	Currency	N.A. KB1H1DSPRFMYMCUFX	. 11/21/2024	. 02/07/2025		4,446					(64)		(64)	(64)				7		B024
Currency Forward;									Currency Forward; Long:							1						1
Long: EUR Short:	Foreign Equity			WELLS FARGO BANK,					Forward; Long: EUR Short:													1
USD	Investments	D1	Currency	N.A KB1H1DSPRFMYMCUFX	11/21/2024	. 02/07/2025	[196,860					(2,830)		(2,830)	(2,830)				318		B024
I									Currency							1						1
Currency Forward; Long: EUR Short:	Foreign Equity			WELLS FARGO BANK.					Forward; Long: EUR Short:													1
	Foreign Equity Investments	D1	Currency	N.A KB1H1DSPRFMYMCUFX	09 . 11/21/2024	. 02/07/2025		6.064					(87)		(87)	(87)				10		B024

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

				She	owing all	Options, (Caps, Floor	rs, Collars,	Swaps and	forwards	Open as o	f Decemb	er 31 of Cu	rrent Year								
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair	Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 11/21/2024	. 02/07/2025		6,873	Currency Forward; Long: EUR Short: USDCurrency				(99)		(99)	(99)				11		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 11/21/2024	. 02/07/2025		2,021	Forward; Long: EUR Short: USD Currency				(29)		(29)	(29)				3		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A	. 11/21/2024	. 02/07/2025		112,780	Currency				(1,621)		(1,621)	(1,621)				182		B024
Currency Forward; Long: EUR Short: USD Currency Forward;	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 11/21/2024	. 02/07/2025		49,720	Forward; Long: EUR Short: USDCurrency Forward; Long:				(715)		(715)	(715)				80		B024
Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 11/21/2024	. 02/07/2025		3,233	EUR Short: USD Currency Forward; Long:				(46)		(46)	(46)				5		B024
Long: USD Short: EUR Currency Forward; Long: USD Short:	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXTO9 WELLS FARGO BANK,	. 12/06/2024	. 04/25/2025		116,397	USD Short: EURCurrency Forward; Long: USD Short:				2,367		2,367	2,367				327		B024
EUR	Investments	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO9	. 12/06/2024	. 04/25/2025		23,279					473		473	473				65		B024
EUR	Investments	D1	Currency	N.A. KB1H1DSPRFMYMCUFXT09 WELLS FARGO BANK,	. 12/06/2024	. 04/25/2025		1,030,643	EURCurrency Forward; Long: USD Short:				20,957		20 , 957	20,957				2,893		B024
Currency Forward; Long: USD Short:	Investments	D1	Currency	N.A. KB1H1DSPRFMYMCUFXT09 WELLS FARGO BANK,	. 12/06/2024	. 04/25/2025		31,745	EUR Currency Forward; Long: USD Short:				645		645	645				89		B024
Currency Forward; Long: USD Short:	Investments Foreign Equity Investments	D1	Currency	N.A. KB1H1DSPRFMMCUFXT09 WELLS FARGO BANK, N.A. KB1H1DSPRFMMCUFXT09	. 12/06/2024	. 04/25/2025		35,977	Currency Forward; Long: USD Short:				732		732	732				101		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 12/06/2024	. 04/25/2025		590,450	Currency Forward; Long: USD Short: EUR				12,006		12,006	12,006				1,657		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 12/06/2024	. 04/25/2025		260,306	Currency Forward; Long: USD Short: EURCurrency				5,293		5,293	5,293				731		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity	D1	Currency	WELLS FARGO BANK, N.A	. 12/06/2024	. 04/25/2025		16,931	Forward; Long: USD Short:				344		344	344				48		B024

SCHEDULE DB - PART A - SECTION 1

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

					Showing all	options, t	Japa, i ioc	ns, collais,	Swaps and	a i diwalus	Open as o	Decembe		inent re	zai							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike		Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality E	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying			at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counter		or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged		ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearingh	nouse Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	Fixed Income Security		Interest	GOLDMAN SACHS																		
Bond Forward		NA	Rate	INTERNATIONAL W22LROWP2	1HZNBB6K528 . 12/11/2024	. 01/13/2025		150,000,000	100 . 16				(4,146,590)		(4, 146, 590)	(4, 146, 590)				141,542	B	30311
	Fixed Income Security		Interest	ROYAL BANK OF																		
Bond Forward		NA	Rate	CANADA ES71P3U3RI	HIGC71XBU11 . 12/11/2024	. 01/27/2025		134,000,000	100 . 19				(3,742,264)		(3,742,264)	(3,742,264)				182,225	B	30311
	Fixed Income Security		Interest	TORONTO DOMINION																		
Bond Forward		NA	Rate	BANK PT3QB789T	SUIDF371261 . 12/11/2024	. 01/16/2025		256,000,000	99.84				(5,045,638)		(5,045,638)	(5,045,638)				267,991	B	30311
	Fixed Income Security		Interest	TORONTO DOMINION																	_	
Bond Forward		NA	Rate	BANK PT3QB789T	SUIDF371261 . 12/11/2024	. 01/1//2025		125,000,000	99.84				(2,460,635)		(2,460,635)	(2,460,635)				134,883		30311
	total - Forwards - He	aging Other		Industrial Management		1		1					29,875,274	XXX	29,875,274	29,875,274				2,557,381	XXX	XXX
	Fixed Income Security			BANK OF AMERICA, NA																	_	
Bond Forward	Fixed Income Security	NA	Duration	B4TYDEB6G	6KMZ0031MB27 . 10/13/2023	. 10/17/2025		175,000,000	90.68			(1,031,358).			(2,915,435)					779,939	В	,0311
																					_	
Bond Forward	Fixed Income Security	NA	Duration	CITIBANK, N.A E570DZWZ7	FF321WEFA/6 . 03/2//2023	. 03/26/2025		110,000,000	99.59			(640,524).			(20,004,484)					265,415	B	,0311
				01710411/ 11 4 5570071177	FE00THEE 170 07 (44 (0000	07/40/0005			70.40			(0.700.700)			(38.280.504)					4 407 570		20044
Bond Forward	Fixed Income Security	NA	Duration	CITIBANK, N.A E570DZWZ7	FF321WEFA/6 . 0//14/2023	. 07/18/2025		300,000,000	76.10			(3,703,732).			(38,280,504)					1, 107,570	В	30311
		NIA	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2	1HZNBB6K528 . 03/18/2024	00/40/0000		230,000,000	97.62			(928.873).			(14.948.210)					1.266.932		30311
bond Forward	Fixed Income Security	NA	Duration	TORONTO DOMINION	111ZNBB0N328 . 03/18/2024	. 03/ 19/2020		230,000,000	97.02			(928,873).			(14,948,210)					1,200,932	b	.0311
	Fixed Income Security	NIA	Duration	BANK PT3QB789T	SUIDF371261 . 01/23/2024	04/00/0000		125.000.000	106 . 17			(22.643)			(9.157.548)					644,391	n	20044
bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK.	SUIDF3/1201 . U1/23/2024	. 01/23/2020		125,000,000	106.17			(22,043).			(9, 157, 548)					044,391	b	.0311
Bond Forward		NA	Duration	N.A KB1H1DSPR	ENVMO IEVTO0 07 /06 /2022	07/08/2025		200.000.000	75.00			(2.920.835)			(23.404.745)					719.589	В	30311
Dona i di wai u	Fixed Income Security	NA	Dui at i oii	WELLS FARGO BANK.	1 III III III III II II II II II II II I	. 07/00/2023		200,000,000	75.00			(2,320,000).			(23,404,743)					13,503		
Bond Forward		NΔ	Duration	N.A KB1H1DSPR	EMYMCI EXTO9 03/25/2024	03/25/2027		70.000.000	97.85			(109.915)			(4.753.120)					522.677	R	30311
	total - Forwards - Re		Dui u t i oii	N.M. IIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIII	. 00/ E0/ E0E4	. 00/20/2021						(9.357.880)		XXX	(113,464,045)					5.306.512		XXX
14799999999. Subt		p5000011										(9,357,880)	32,666,324		(81, 174, 592)	32.666.324				8,082,553		XXX
	total - SSAP No. 108	2 Adjustment	e									(3,007,000)	02,000,024	XXX	(01,174,352)	02,000,024					XXX	XXX
				Annuity Guarantees Under	SSAD No 108							(98.127.927)	44.456.769		303.001.227	(570.247.186)	6.498.846			239,729,954		XXX
				arantees Under SSAP No.								(30, 121, 321)	44,450,709	XXX	000,001,221	(310,241,100)	0,430,040			203,123,304	XXX	XXX
	total - Hedging Ellec		Ailluity Gu	arantees Unider SSAP NO.	100					101.814.248	6.861.011	2.386.863	166.685.077	XXX	166,685,076	(96.883.724)	6.789	(783.638)		302.956.092		XXX
17199999999. Subt										5.598.925	4.954.793	(14.517.873)	6,423,829		(140,503,927)	(80,000,724)	0,789	(2.070.484)			XXX	XXX
	total - Replication total - Income Gener	ation								0,000,920	4,504,793	(14,317,873)	0,423,829	XXX	(140,000,927)			(2,070,484)			XXX	XXX
1739999999. Subt		auun										1		XXX							XXX	XXX
		CCAD A!-	100 Davis	ii								+										
	total - Adjustments fo	DI 55AP NO.	108 Deliva	ives						407 440 :==	11 015 55	(110.050.655)	047 505	XXX	200 400 5==	(007, 400, 6 : 5 :	0 505 551	(0.054 :			XXX	XXX
1759999999 - Tota	ais									107,413,173	11,815,804	(110,258,937)	217,565,674	XXX	329, 182, 376	(66/, 130, 910)	6,505,634	(2,854,122)		1,276,965,990	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
	0020	Convert Foreign MTN to Floating USD
	0021	Convert Foreign MTN to Fixed USD
	0022	Hedge Net Investment in Foreign Subsidiary
	0023	Convert Foreign Bonds to Fixed USD
	0024	Hedge FX Exposure on Equity Investment
	0031	Convert Assets to Fixed/Float
	0037	Smap Fixed to Floating Liabilities
	0070	Hedge inflation Linked Benefits
	0311	Duration Management Hedges

						9	Showing all Op	otions. Car	os. Floors.	Collars, S	Swaps and	I Forwards	Terminat	ed Durina (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
												Cumulative												ı
	Description of Item(s)										Strike	Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,						Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)				Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of				or Termina-	 Expiration, 	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)		Counterparty Clearinghouse	Trade Date	Expira- tion	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	(Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination	Hedged Item	Termination Deferred	Termination (h)
	- Purchased Options -		(α/			Date	tion Bato	Sale	Contracts	Amount	(Palu)	Palu	Palu	remination	Income	value	XXX	(Decrease)	B./A.C.V.	Accretion	Recognized	item	Deletted	XXX
	I - Purchased Options -																XXX							XXX
or recoded. Captotal	T di dilacod o pilotio	i iougiiig	Interest														7001					1		
Swaption	Fixed income Portfolio	D1	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	ROMUWSFPU8MPR08K5P83	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	ROMUWSFPU8MPR08K5P83	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	CREDIT AGRICOLE CIB	1VUV7VQFKU0QSJ21A208	02/05/2024	02/07/2032 11/12/2024	Termination		150,000,000	.5.11% / (4.11%)		1,563,750	948,000							(615,750)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB	1VUV7VQFKU0QSJ21A208	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
		D4	Interest	CREDIT AGRICOLE CIB																				
Swaption	Fixed income Portfolio	וע	Rate Interest	CREDIT AGRICOLE CIB			03/10/2035 12/24/2024	Termination			SOFR / (5.57%)		645,000	32,000							(613,000)			B0311
Swaption	Fixed income Portfolio	D1	Rate Interest	GOLDMAN SACHS			07/23/2034 05/28/2024	Termination			SOFR / (4.61%)		501,000						·····		(280,500)			B0311
Swaption	Fixed income Portfolio	D1	Rate Interest	INTERNATIONAL CREDIT AGRICOLE CIB	W22LROWP21HZNBB6K528	04/01/2024	07/03/2029 05/16/2024	Termination		50,000,000	3.5% / (SOFR)		119,750								(88,500)			B0311
Swaption	Fixed income Portfolio	D1	Rate	MORGAN STANLEY	1VUV7VQFKU0QSJ21A208	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	CAPITAL SERVICES, INC	17331LVCZKQKX5T7XV54	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 Interest	FINANCIAL PRODUCTS INC	OZVO5H2G7GRSO5BHJ91 .		08/13/2029 05/29/2024	Termination			3.27% / (SOFR)		98,500	18,000							(80,500)			B0311
Swaption	Fixed income Portfolio	D1	Rate	BANK	PT3QB789TSUIDF371261	07/20/2022	07/24/2031 02/05/2024	Termination		100,000,000	SOFR / (3.75%)			1,660,000				560,998			80,000			B0311
Swaption	Fixed income Portfolio	D1	Rate Interest	INTERNATIONAL	W22LROWP21HZNBB6K528	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	Rate Interest	INTERNATIONAL MIZUHO CAPITAL	W22LROWP21HZNBB6K528	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	Rate Interest	MARKETS LLC TORONTO DOMINION	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	Rate Interest	BANK	PT3QB789TSUIDF371261	09/06/2022	09/10/2049 04/02/2024	Termination		40,000,000	SOFR / (3.25%)			3,999,000				147,912			1,723,000			B0311
Swaption	Fixed income Portfolio	D1	Rate Interest	N.A	KB1H1DSPRFMYMCUFXT09	10/10/2023	07/12/2034 01/25/2024	Termination		200,000,000	SOFR / (5.3%)			265,000				1,970,684			(1,903,000))		B0311
Swaption	Fixed income Portfolio	D1	Rate Interest	N.A	KB1H1DSPRFMYMCUFXT09	10/31/2023	08/02/2034 01/31/2024	Termination		100,000,000	SOFR / (5.5%)			80,000				849,910			(860,000))		B0311
Swaption	Fixed income Portfolio	D1	Rate Interest	SOCIETE GENERALE WELLS FARGO BANK,	02RNE8 I BXP4R0TD8PU41	11/01/2023	08/05/2034 01/31/2024	Termination		100,000,000	SOFR / (5.35%)			100,000				842,024	·····		(855,000)			B0311
Swaption	Fixed income Portfolio	D1	Rate	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				ther									7,274,500	8,257,500			XXX	4,371,528			(6,936,000			XXX
	- Purchased Options -												7,274,500	8,257,500			XXX	4,371,528	ļ		(6,936,000	 		XXX
	I - Purchased Options -																XXX		1					XXX
	I - Purchased Options -		eneration	1													XXX							XXX
	I - Purchased Options -		and Marra	ante								-		 		1	XXX		 			 		XXX
	rchased Options - Call rchased Options - Put		anu warra	anis													XXX							XXX
	rchased Options - Car											Ì		† †			XXX		1			i i		XXX
	rchased Options - Flor																XXX							XXX
	rchased Options - Col																XXX							XXX
	rchased Options - Oth												7,274,500	8,257,500			XXX	4,371,528			(6,936,000			XXX
04999999999999999999999999999999999999													7,274,500	8,257,500			XXX	4,371,528			(6,936,000			XXX
05699999999. Subtotal	l - Written Options - He	edging Effe	ective Exc	luding Variable Ar	nuity Guarantees	Under S	SAP No.108										XXX							XXX
	l - Written Options - He			iable Annuity Gua	rantees Under SS	AP No.10)8										XXX							XXX
	I - Written Options - He																XXX							XXX
	I - Written Options - Re																XXX							XXX
	I - Written Options - Ind I - Written Options - Ot		eration														XXX							XXX
	ritten Options - Call Op		Warrants	i													XXX					<u> </u>		XXX
09399999999999999999999999999999999999	ritten Options - Put Op	tions															XXX							XXX

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Cans Floors Collars Swans and Forwards Terminated During Current Year

						Showing	all Op	tions, Caps	s, Floors,	Collars, S	waps and	I Forwards	Terminat	ted During	Current \	′ear								
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											Cumulative Prior Year(s)	Current Vear											i
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,		T ()			Date of		Indicate			Price,	of Un-	of Un-	Considera-		D 1/			T	Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule /	e Type(s) of			Maturity or	Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)		Counterparty	Trade Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	` tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	r (a)	or Central C	learinghouse	Date tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
09499999999999999999999999999999999999	/ritten Options - Caps /ritten Options - Floors																XXX							XXX
	ritten Options - Collars																XXX							XXX
	/ritten Options - Other																XXX							XXX
0989999999. Total W	/ritten Options																XXX							XXX
Currency Swap	Fixed income Portfolio	D1	Currency	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	09/20/2022 09/27/2024	09/27/2024	Maturity			HKD 4.26% / · JSD 4.5225%	1		628,671	(104,689			(329, 301)	932		628,671			B021
			,								USD 5.196% / -													
Currency Swap	Fixed income Portfolio	υ1	Currency	CITIBANK, N.A		07/01/2022 07/14/2032	01/26/2024	Termination			EUR 3.93% USD 5.196% / -			(196,828)) 2,755			160,375			(196,828)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A WELLS FARGO BANK,	E570DZWZ7FF32TWEFA76	07/01/2022 07/14/2032	01/26/2024	Termination			EUR 3.93% . USD 3.01% / -			(472,386)) 6,612			384,901			(472,386)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	10/05/2016 10/27/2024	10/27/2024	Maturity		111,980	UR 0.98%			3,795	1,909			(1,515)			3,795			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	10/05/2016 10/27/2024	10/27/2024	Maturity			. USD 3.01% / - EUR 0.98%	-		11,385	5,726			(4,545)			11,385			B023
,		b1		WELLS FARGO BANK,							. USD 3.01% / -										·			
Currency Swap	Fixed income Portfolio	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	10/05/2016 10/27/2024	10/27/2024	Maturity			EUR 0.98% .USD 3.01%/-			41,746	20,997			(16,665)			41,746			B023
Currency Swap	Fixed income Portfolio	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	10/05/2016 10/27/2024	10/27/2024	Maturity			UR 0.98%			7,590	3,818			(3,030)						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 E	.USD 3.01% / - EUR 0.98%			11,385	5,726			(4,545)			11,385			B023
Currency Swap	Fixed income Portfolio	D4	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUEXTO9	10/05/2016 10/27/2024	10/07/0004	Maturity			. USD 3.01% / - EUR 0.98%			3,795				(1,515)						B023
		D1	,	WELLS FARGO BANK,							USD 2.236% / -				· ·									
Currency Swap	Fixed income Portfolio	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	05/27/2020 12/11/2024	12/11/2024	Maturity		11,008,000 E	EUR 1.25%			518,497	105,731			38,501			518,497			B023
Currency Swap	Fixed income Portfolio	D1	Currency	N.A	KB1H1DSPRFMYMCUFXT09	07/25/2023 08/30/2024	08/30/2024	Maturity		641,000,000	SONIA / SOFR			16,125,209	(1,245,881			3,588,991	11,192		16, 125, 209			B020
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	10/14/2016 03/31/2039	12/31/2024	Maturity			JSD 3.10325% / -GBP 2.3%			(936)) 10,374						(936)			B023
ourrency onap	Tixed Income For Front	b1	our reney	BANK OF AMERICA, NA	D411DEDOGREEOO IMDE1	10/ 14/ 2010 100/ 01/ 2000	12/01/2024	maturity			JSD 3.10325% /			(000)	,						(500)			0020
Currency Swap	Fixed income Portfolio	D1	Currency		B4TYDEB6GKMZ0031MB27	10/14/2016 03/31/2039	12/31/2024	Maturity		6,762,104	-GBP 2.3%			(4,056)	44,955						(4,056)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	10/14/2016 03/31/2039	12/31/2024	Maturity		28,088,740 -	JSD 3.10325% /			(16,846)) 186,735						(16,846)			B023
ourrency onap	Tixed Income For Front	b1	our reney	BANK OF AMERICA, NA	D411DEDOGREEOO IMDE1	10/ 14/ 2010 100/ 01/ 2000	12/01/2024	maturity			JSD 3.10325% /			(10,040)	,						(10,040)			0020
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA. NA	B4TYDEB6GKMZ0031MB27	10/14/2016 03/31/2039	12/31/2024	Maturity		2,600,809				(1,560)) 17,290						(1,560)			B023
Currency Swap	Fixed income Portfolio	D1	Currency		B4TYDEB6GKMZ0031MB27	10/14/2016 03/31/2039	12/31/2024	Maturity		7,282,266 -	JSD 3.10325% / -GRP 2.3%			(4,368)	48,413						(4.368)			B023
, , , , , , , , , , , , , , , , , , ,				BANK OF AMERICA, NA							JSD 3.10325% /			(,, ****)	,,						, , , , , , , , , , , , , , , , , , , ,			
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA	B4TYDEB6GKMZ0031MB27	10/14/2016 03/31/2039	12/31/2024	Maturity		6,241,942				(3,744))41,497						(3,744)			B023
Currency Swap	Fixed income Portfolio	D1	Currency		ES71P3U3RH1GC71XBU11	02/11/2022 06/30/2051	12/31/2024	Maturity			USD 4.045% / - CAD 4.56%			4.114	(5,285						4 114			B023
Surroney enap	The Thomas Tortions Time		0011011071111	ROYAL BANK OF CANADA	Lori i dodini do i ilibo i i	02) 11) 2022 100) 00) 2001	12/01/2021				USD 4.045% /			.,,,,,,	(0,200						.,,,,,,			1
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA	ES7 IP3U3RH IGC71XBU11	02/11/2022 06/30/2051	12/31/2024	Maturity			CAD 4.56%			480	(617						480			B023
Currency Swap	Fixed income Portfolio	D1	Currency		ES71P3U3RH1GC71XBU11	02/11/2022 06/30/2051	12/31/2024	Maturity		24, 180, 731 (USD 4.045% / - CAD 4.56%			21,599	(27,746						21.599			B023
				ROYAL BANK OF CANADA				,			USD 4.045% /				(=,,									1
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11	02/11/2022 06/30/2051	12/31/2024	Maturity			CAD 4.56%			1,371	(1,762						1,371			B023
Currency Swap	Fixed income Portfolio	D1	Currency		ES7 IP3U3RH IGC71XBU11	02/11/2022 06/30/2051	12/31/2024	Maturity			USD 4.045% / - CAD 4.56%	1		1,371	(1,762						1.371			B023
, ,			,	ROYAL BANK OF CANADA				,			USD 4.045% /										,			
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA	ES7 IP3U3RH IGC71XBU11	02/11/2022 06/30/2051	12/31/2024	Maturity			CAD 4.56%			480	(617						480			B023
Currency Swap	Fixed income Portfolio	D1	Currency		ES7 IP3U3RH IGC71XBU11	02/11/2022 06/30/2051	12/31/2024	Maturity			USD 4.045% / - CAD 4.56%	1		1,371	(1,762						1,371			B023
			,	ROYAL BANK OF CANADA							USD 4.045% /							[,	• •		
Currency Swap	Fixed income Portfolio	D1	Currency		ES71P3U3RH1GC71XBU11	02/11/2022 06/30/2051	12/31/2024	Maturity			CAD 4.56% USD 3.863% / -	ļ		480	(617						480			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	03/17/2015 06/27/2027	12/31/2024	Maturity		491,306	AUD 4.876%			6,450	(1,804						6,450			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	03/17/2015 06/27/2027	12/31/2024	Maturity		10,956,118	USD 3.863% / - AUD 4.876%			143,824	(40,220						143,824			B023
Currency Swap	Fixed income Portfolio	D1	Currency		02RNE8 I BXP4R0TD8PU41	03/17/2015 06/27/2027		Maturity			USD 3.863% / -	1		6,450	(1,804						6.450			B023
		V1								,	USD 3.863% / -										, .			
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	03/17/2015 06/27/2027	12/31/2024	Maturity		3,979,576	AUD 4.876% USD 3.863% / -			52,241	(14,609						52,241			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	03/17/2015 06/27/2027	12/31/2024	Maturity			AUD 4.876%			12,899	(3,607						12,899			B023

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Caps Floors Collars Swans and Forwards Terminated During Current Year

						S	Showing	all Op	tions, Car	s, Floors,	Collars, S	Swaps and	d Forwards	s Termina	ted During	Current Y	′ear								
1	2	3	4	5	i	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
													Cumulative												
	Description												Prior Year(s)	Current Year	1										
	of Item(s)						D					Strike	Initial Cost		0							0 :		0 .	Hedge
	Hedged, Used for	0-1	T (-)				Date of Maturity		Indicate			Price,	of Un-	of Un-	Considera-		Book/			Total Foreign	Current Year's	Gain	Adjustment	Gain	Effectiveness
	Income	Schedule	Type(s)					Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	Received	Current	Adjusted		Unrealized Valuation	Exchange	(Amortiza-	(Loss)	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, C	Counternarty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Cle		Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
			(-/									USD 3.7225% /							(=======						(-)
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE (02RNE81BXP4R0TD8PU41	11/16/2021	03/31/2043	12/31/2024	Maturity		3,292,666	-GBP 2.9%			688	30,768						688			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE (CODNES I BYDADOTOSDI IA 1	11/16/2021	03/31/2043	12/21/2024	Maturity		24 620 120	USD 3.7225% / -GBP 2.9%			6,878	228,413						6.878			B023
ourrency owap	Tixed Illcome Fortions	01	our rency	SOUTETE GENETIALE C	OZNINEOTENI 4NOTEOLO41	11/ 10/ 202 1	00/ 31/ 2043	12/31/2024	maturity		24,025,105	USD 3.7225% /				220,410									5023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 0	02RNE81BXP4R0TD8PU41	11/16/2021	03/31/2043	12/31/2024	Maturity		4,873,145	-GBP 2.9%			1,019	45,536						1,019			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE (CODNICO I DVD ADOTTODI IA 1	11/16/2021	03/31/2043	10/01/0004	Maturity		2 202 666	USD 3.7225% / G-GBP 2.9%			000	30.536						000			B023
ourrency owap	Tixed Illcome Fortions	01	our rency	SOUTETE GENETIALE C	OZNINEOTENI 4NOTEOLO41	11/ 10/ 202 1	00/ 31/ 2043	12/31/2024	maturity		3,232,000	USD 3.7225% /			320	30,330									5023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 0	02RNE8 I BXP4R0TD8PU41	11/16/2021	03/31/2043	12/31/2024	Maturity		16,463,328	-GBP 2.9%			3,441	153,839									B023
Currency Swap	Fixed income Portfolio	D4	Currency	SOCIETE GENERALE (CODNICO I DVD ADOTTODI IA 1	11/16/2021	03/31/2043	10/01/0004	Maturity		2 202 666	USD 3.7225% / G-GBP 2.9%			920	30,536						000			B023
currency swap	rixeu ilicolle roitioilo	υ I	currency	SUCTETE DENERALE C	UZNINEO I DAF 4NU I DOFU4 I	11/10/2021	03/31/2043	12/31/2024	maturity		3,292,000	USD 3.7225% /			920	30,330									0023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 0	02RNE81BXP4R0TD8PU41	11/16/2021	03/31/2043	12/31/2024	Maturity		658,533	-GBP 2.9%			138	6, 154									B023
Currency Swee	Eivad income De-44-11-	D1	Currer	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030	10/01/0004	Maturity:	1	A 00E 100	USD 3.866% / EUR 2.07%	1		00.750			1				00 750	1		DOGG
Currency Swap	Fixed income Portfolio	יייי וע	Currency	N.A K WELLS FARGO BANK.	ND IN IUSPHPMYMUUFX I US	01/22/2015	12/01/2030	12/31/2024	Maturity		4,665,429	USD 3.866% /	1		29,750	99,362		1				29,750		l·····	B023
Currency Swap	Fixed income Portfolio	D1	Currency	N.A k	KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030	12/31/2024	Maturity		13,996,286	EUR 2.07%			89,249	298,085		.							B023
Currency Swee	Fived income De-44-11-		Currer	WELLS FARGO BANK,	VD 1U1D0DDEWVIOLIEVTOS	07/00/0045	10/01/0000	10/01/0004	Maturit:		EC 040 000	USD 3.866% / EUR 2.07%	1		000 040	4 040 040						200 040			DOGG
Currency Swap	Fixed income Portfolio	יייי וע	Currency	N.A K WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	01/22/2015	12/01/2030	12/31/2024	Maturity		56,918,229	USD 3.345% /	J		362,946	1,212,212		1				362,946			B023
Currency Swap	Fixed income Portfolio	D1	Currency	N.A k	KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		1,733,740	EUR 1.89%			14,736	31,040						14,736			B023
				WELLS FARGO BANK,								USD 3.345% /	-												
Currency Swap	Fixed income Portfolio	D1	Currency	N.A K WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		16,594,364	EUR 1.89% USD 3.345% /			142,304	295,834						142,304			B023
Currency Swap	Fixed income Portfolio	D1	Currency		KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		577,913	B EUR 1.89%			4,912	10,347						4,912			B023
				WELLS FARGO BANK,								USD 3.345% /	-												
Currency Swap	Fixed income Portfolio	D1	Currency	N.A K WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		577,913	BEUR 1.89% USD 3.345% /			4,956	10,303									B023
Currency Swap	Fixed income Portfolio	D1	Currency		KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		10.897.791	I EUR 1.89%	1		92,625	195, 107						92,625		l	B023
				WELLS FARGO BANK,					·			USD 3.345% /	-									·			
Currency Swap	Fixed income Portfolio	D1	Currency	N.A k WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		2,311,653	BEUR 1.89% USD 3.345% /			19,648	41,386						19,648			B023
Currency Swap	Fixed income Portfolio	D1	Currency		KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		577,913	BEUR 1.89%]		4,912	10,347						4,912			B023
10199999999. Subtota	I - Swaps - Hedging Ef	fective Exc	luding Var	iable Annuity Guar	rantees Under SS	SAP No.1	08 - Forei	n Excha	ange						17,684,521	1,781,470		XXX	3,811,652	12,124	i i	17,684,521			XXX
10499999999. Subtota	I - Swaps - Hedging Ef	fective Exc	cluding Var	iable Annuity Guar	rantees Under SS	SAP No.1	08								17,684,521	1,781,470		XXX	3,811,652	12,124	1	17,684,521			XXX
11099999999. Subtota	Il - Swaps - Hedging Ef	fective Var	riable Annu		nder SSAP No.10	8												XXX							XXX
			Interest	BOFA SECURITIES INC																					
IR Swap	Fixed income Portfolio	D1	Rate		549300HN4UKV1E2R3U73	11/05/2007	11/05/2037	10/30/2024	Termination		5,000,000	5.5675% / (SOFR)			749,831	(2,607)		(963,689)		749,831			B0311
			Interest	BOFA SECURITIES INC								4.64952% /													
IR Swap	Fixed income Portfolio	D1	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	07/14/2023	07/18/2025	04/02/2024	Termination		50,000,000	(SOFR)			(178,740	(106,336))		(199,804			(178,740)			B0311
10.0	5		Interest		F 400001 B141 II/1/4F000: '75	07 (44 (0000	07/40/0005	A (00 (00c :	L	1	F0 000				4 400	004		1	400			4 400 ===	1		20044
IR Swap	Fixed income Portfolio	וע	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	U//14/2023	U//18/2030	14/02/2024	Termination		50,000,000	SOFR / (3.6475%)	·····		1, 103, 765	234,372			489,855			1,103,765			B0311
IR Swap	Fixed income Portfolio	D1	Interest Rate		549300HN4UKV1E2R3U73	07/10/2022	10/21/2024	10/21/2024	Maturity		48,000,000					123,929	1		59,374						R031
III Ondp	TIACO INCOME FOI CIOTIO	,		BOFA SECURITIES INC	0400001 14401(1 LL2110U/3	01/10/2020	10/ 2 1/ 2024	10, 2 1, 2024	matarity		40,000,000	(0.12001.0)				120,929		1							5001
IR Swap	Fixed income Portfolio	D1	Interest Rate		549300HN4UKV1E2R3U73	07/19/2023	07/21/2024	7/21/2024	Maturity		62.000.000	SOFR / (5.3051%)				78,915			21,936						B031
,		1	Interest	BOFA SECURITIES INC						1	, ,,,,,,,		1				1		,,,,,,	1	1	1	1		
IR Swap	Fixed income Portfolio	D1	Rate		549300HN4UKV1E2R3U73	07/19/2023	01/21/2024	1/21/2024	Maturity		49,000,000	SOFR / (5.4059%)						.	(2,858)					B031
			Interest	BOFA SECURITIES INC					1	1								1							
IR Swap	Fixed income Portfolio	D1	Rate	POEL OFOURITIES :::	549300HN4UKV1E2R3U73	07/19/2023	04/21/2024	04/21/2024	Maturity		43,000,000	(5.39211%)				13,018			(6,637)					B031
		L	Interest	BOFA SECURITIES INC					L			L					1								L
IR Swap	Fixed income Portfolio	D1	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	09/27/2023	12/29/2024	12/29/2024	Maturity		46,000,000	SOFR / (5.3639%)				(61,739))		262,733						B031
ID Sugn	Eivad income Partfalia	D1	Interest		EAGGOOGHNAI IKU 4EGDGI 170	00/27/2022	03/20/2024	12/20/2024	Maturity		90 500 000	enen / /E 4600%				(3.469)			4.422						B031
IR Swap	Fixed income Portfolio	VI	Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	03/21/2023	03/23/2024	101 231 2024	Maturity		30,300,000	SOFR / (5.4692%)				(3,469)	,	1	4,422						DU01
IR Swap	Fixed income Portfolio	D1 .	Interest Rate		549300HN4UKV1E2R3U73	09/27/2023	06/29/2024	06/29/2024	Maturity	L	37 000 000	SOFR / (5.4946%)	L		L	(6,018			46,387	L	L	. L	L	L	B031
o-up			Interest	BOFA SECURITIES INC	5.000011110NT ILLI10070	00/ 21/ 2020	55, EU/ EUE4	70, 20, 2024			07,000,000	(0.4040%)				(0,010)	1	1						[
IR Swap	Fixed income Portfolio	D1	Rate	5	549300HN4UKV1E2R3U73	09/27/2023	09/29/2024	09/29/2024	Maturity		51,500.000	SOFR / (5.488%)		(118	1	(584			171,999		87	, [B031
,		1	Interest	BOFA SECURITIES INC						1	1		1	,	1	,,	1		,	1		1	1		
IR Swap	Fixed income Portfolio	D1	Rate	5	549300HN4UKV1E2R3U73	11/14/2023	08/16/2024	08/16/2024	Maturity		23,000,000	SOFR / (5.308%)		(553)	20,454		.	29,631			553			B031
			Interest	BOFA SECURITIES INC					1	1								1					1		
IR Swap	Fixed income Portfolio	D1	Rate		549300HN4UKV1E2R3U73	11/14/2023	11/15/2024	11/15/2024	Maturity		56,000,000	.SOFR / (5.211%)		1,017		89, 114		.	150,323			(1,017)		B031
		L	Interest	BOFA SECURITIES INC					L								1								L
IR Swap	Fixed income Portfolio	D1	Rate	5	549300HN4UKV1E2R3U73	01/30/2024	08/01/2024	08/01/2024	Maturity		20,000,000	.SOFR / (5.171%)			ļ	22,308						.		L	B031

SCHEDULE DB - PART A - SECTION 2

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

							snowing	all Op	tions, Cap	os, Floors,	, Collars, S	swaps and	d Forwards	s Lermina	ted During	Current Y	'ear								
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
		Schedule					Date of Maturity		Indicate Exercise,			Strike Price, Rate or	Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign		Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Hedge Effectiveness at Inception
	Income	- /	of			- .	or	Termina-		Number	N. C	Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on .	Value of	on .	and at
D	Generation	Exhibit	Risk(s)	Exchange, C		Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central CI	earingnouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
IR Swap	Fixed income Portfolio	D1	Interest Rate Interest		549300HN4UKV1E2R3U73	03/14/2024	12/18/2024	12/18/2024	Maturity			SOFR / (5.1721%)				4,674									B031
IR Swap	Fixed income Portfolio	D1	Rate Interest	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	03/14/2024	09/18/2024	09/18/2024	Maturity		15,000,000	(5.26775%) 4.00535% /				10,081									B031
IR Swap	Fixed income Portfolio	D1	Rate Interest	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	04/11/2024	04/13/2029	11/12/2024	Maturity		100,000,000				504,817							504,817			B0311
IR Swap	Fixed income Portfolio	D1	Rate Interest	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	05/21/2024	11/23/2024	11/23/2024	Maturity		35,000,000	(5.29032%) SOFR /				(16,296									B031
IR Swap	Fixed income Portfolio	D1	Rate Interest	RBC CAPITAL MARKETS	549300HN4UKV1E2R3U73				Maturity			(5.26995%)				(11,150)									B031
IR Swap	Fixed income Portfolio	D1	Rate Interest		549300L002FLSSVFFR64		03/31/2040		Maturity			.SOFR / (2.501%)			743,603	103,850			(635, 220)		743,603			B0311
1110000000 Cubi-i-	Fixed income Portfolio	101	Rate	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	12/05/2024	12/30/2024	12/30/2024	Maturity	1	1, 104, 661	.110.7% / (SOFR)			0.000	(32,716)		XXX	/574 510			7 0000 010			B0311 XXX
11199999999. Subtotal	- Swaps - Hedging Oth	iei - inter	esi kate	BANK OF AMERICA, NA	1	1	,		1	1	1		1	346	2,923,276	461,362		AAX.	(571,548	1	8	7 2,922,812	 	-	^**
Currency Swap	Fixed income Portfolio	D1	Currency		B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		465,289	USD 3.9375% / -CAD 3.95%			103,482	3,339			(84, 195)		103,482			B023
Currency Swap	Fixed income Portfolio	D1	Currency		B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		1,628,513	USD 3.9375% / -CAD 3.95% USD 3.9375% /			362,186	11,688			(294,683)			ļ		B023
Currency Swap	Fixed income Portfolio	D1	Currency		B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		7,909,920	USD 3.9375% / -CAD 3.95% USD 3.9375% /			1,759,191	56,771			(1,431,319)		1,759,191			B023
Currency Swap	Fixed income Portfolio	D1	Currency	-	B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		465,289	-CAD 3.95% / USD 3.9375% /			103,482	3,339			(84, 195)		103,482			B023
Currency Swap	Fixed income Portfolio	D1	Currency		B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		232,645	-CAD 3.9375% / USD 3.9375% /			51,741	1,670			(42,098)		51,741			B023
Currency Swap	Fixed income Portfolio	D1	Currency	-	B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		4,420,249	USD 3.93/5% / -CAD 3.95% USD 3.54125% /			983,077				(799,855)		983,077			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	04/12/2024	Maturity			-EUR 1.54% USD 3.54125% /			207,727	23,446			(67,724)		207,727			B023
Currency Swap	Fixed income Portfolio	D1	Currency	-	B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	04/12/2024	Maturity		10, 101,600	-EUR 1.54% USD 3.54125% /			534, 155	60,290			(174, 146)		534, 155			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	04/12/2024	Maturity		44,334,800	-EUR 1.54% USD 3.54125% /			2,344,346	264,605			(764, 310)		2,344,346			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	04/12/2024	Maturity			-EUR 1.54% USD 3.54125% /			326,428	36,844			(106, 423)					B023
Currency Swap	Fixed income Portfolio	D1	Currency		B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	04/12/2024	Maturity		1, 122,400	-EUR 1.54% USD 3.54125% /			59,351	6,699			(19,350)		59,351			B023
Currency Swap	Fixed income Portfolio	D1	Currency		B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	04/12/2024	Maturity		1, 122,400	-EUR 1.54%	<u></u>		59,351	6,699			(19,350)		59,351			B023
Currency Swap	Fixed income Portfolio	D1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKU0QSJ21A208	11/30/2023	12/07/2029	06/04/2024	Termination		631,500,000	USD 5.0775%]		9,383,735	(146, 489)			(14,647,131)7,481		9,383,735			B021
Currency Swap	Fixed income Portfolio	D1	Currency		1VUV7VQFKU0QSJ21A208	11/30/2023	12/07/2029	06/04/2024	Termination			GBP 4.95% USD 3.8475% /	1,200,000		(9,246,107	156,756			15,698,965	(9,449))	(10,446,107)		B021
Currency Swap	Fixed income Portfolio	D1	Currency		7H6GLXDRUGQFU57RNE97	10/09/2015			Maturity			-EUR 2.186% USD 3.8475% /			422,082				(176, 163)		422,082			B023
Currency Swap	Fixed income Portfolio	וען	Currency	ROYAL BANK OF CANADA	7H6GLXDRUGQFU57RNE97	10/09/2015		11/12/2024	Maturity			-EUR 2.186% USD 3.645% /	-		629,420	·			(262,700)		629,420]		B023
Currency Swap	Fixed income Portfolio	וען	Currency	ROYAL BANK OF CANADA	ES7 IP3U3RH I GC71XBU11				Maturity			GBP 2.15% USD 3.645% /	-		(38,999	1			31,934						B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA		02/22/2017			Maturity			GBP 2.15% USD 3.645% /	-		(13,000				10,645			(13,000)		B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA			05/22/2024		Maturity			GBP 2.15% USD 3.645% /	-		(350,992	95,650			287,409			(350,992)		B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA			05/22/2024		Maturity			GBP 2.15% USD 3.645% /	-		(13,000				10,645			(13,000)		B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA			05/22/2024		Maturity			GBP 2.15% USD 3.645% /	-		(13,000				10,645			(13,000)		B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA		02/22/2017	05/22/2024		Maturity			GBP 2.15% USD 3.645% /	-		(129,997				106,448			(129,997)		B023
Currency Swap	Fixed income Portfolio	D1	Currency		ES71P3U3RH1GC71XBU11	02/22/2017	05/22/2024	05/22/2024	Maturity		1,869,750	GBP 2.15%			(38,999) 10,628			31,934			(38,999)		B023

SCHEDULE DB - PART A - SECTION 2

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

	,					Onowing a	лі Орш	ons, oap						ted During										
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											Cumulative Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	e Type(s)			Maturity		Exercise.			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	1	of					Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	r (a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
				ROYAL BANK OF CANADA							USD 3.645% /	_												
Currency Swap	Fixed income Portfolio	D1	Currency	ES7 IP3U3RH IGC71)	BU11 02/22/2013	7 05/22/2024 05	/22/2024 Ma	aturity		623,250	GBP 2.15%			(13,000)	3,543			10,645			(13,000)		B023
	F: 1: B 4/ 1:	24		OCCUPIED A CONTROL DATE OF THE CONTROL DATE OF	DI 144 07 (00 (004	4 44 404 40004	(0.4./000.4			4 004 40	USD 4.3225% /	′		044.040	00.000			(770 440			044.040			2000
Currency Swap	Fixed income Portfolio	D1	Currency	. SOCIETE GENERALE 02RNE81BXP4R0TD8	PU41 07/09/2014	4 11/24/2024 11	/24/2024 Ma	aturity		4,091,400	-EUR 2.75% USD 4.3225% /	,		944,849	80,036			(773, 116)			944,849			B023
Currency Swap	Fixed income Portfolio	D1	Currency	. SOCIETE GENERALE 02RNE8 BXP4R0TD8	PU41 07/09/2014	4 11/24/2024 11	/24/2024 Ma	aturity		20,457,000	-EUR 2.75%			4,724,247	400, 181			(3,865,579)			4,724,247			B023
											USD 4.3225% /	′												
Currency Swap	Fixed income Portfolio	D1	Currency	. SOCIETE GENERALE 02RNE81BXP4R0TD8	PU41 07/09/2014	4 11/24/2024 11	/24/2024 Ma	aturity		1,363,800	-EUR 2.75% USD 4.3225% /	,		314,950	26,679			(257, 705)			314,950			B023
Currency Swap	Fixed income Portfolio	D1	Currency	. SOCIETE GENERALE 02RNE8 BXP4R0TD8	PU41 07/09/2014	4 11/24/2024 11	/24/2024 Ma	aturity		1 363 800	-EUR 2.75%			314,950	26,679			(257, 705)			314,950			B023
sarronsy snap			0411011071111	OUT TO SELECT THE SELECTION HOLD							USD 4.3225% /	,												
Currency Swap	Fixed income Portfolio	D1	Currency	. SOCIETE GENERALE 02RNE81BXP4R0TD8	PU41 07/09/2014	4 11/24/2024 11	/24/2024 Ma	aturity		10,910,400	-EUR 2.75%			2,519,598	213,430			(2,061,642)			2,519,598			. B023
Currency Swap	Fixed income Portfolio	D1	Currency	. UBS AG, LONDON BFIN8T61CT2L1QCEN	IK50 03/17/2013	7 05/03/2024 05	/03/2024 Ma	aturity		1 075 000	USD 3.662% / EUR 1.27%	1		(1 150)	8,771			25,410			(1, 150			B023
ουπτεπογ σπαρ	r racu moune rulliumu	,	our rency	ODO AU, EUNDON DEMOTOTOTZETQUEN	11.00 00/11/201	33/03/2024 03	00/2024 M	acarrey		1,0/5,000	USD 3.662% /			(1,150)	0,//1			20,410			(1,100	1	l	5020
Currency Swap	Fixed income Portfolio	D1	Currency	. UBS AG, LONDON BFM8T61CT2L1QCEN	IK50 03/17/201	7 05/03/2024 05	/03/2024 Ma	aturity		7,529,200	EUR 1.27%			(8,047)	61,398			177,871			(8,047)		B023
	F			UPO 10 LOUDON	11/50	7 OF (00 (000)	(00 (000 :				USD 3.662% /	1	1			1						J	l	2000
Currency Swap	Fixed income Portfolio	יייי דען	Currency	. UBS AG, LONDON BFM8T61CT2L1QCEN	IK50 03/17/201	7 05/03/2024 05	/03/2024 Ma	aturity		2,868,267	EUR 1.27% USD 3.662% /			(3,066)	23,390			67,760		•••••	(3,066	/		B023
Currency Swap	Fixed income Portfolio	D1	Currency	. UBS AG, LONDON BFM8T61CT2L1QCEN	IK50 03/17/201	7 05/03/2024 05	/03/2024 Ma	aturity		1,075,600	EUR 1.27%			(1,150)	8,771			25,410			(1, 150)		B023
											USD 3.586% /	-												
Currency Swap	Fixed income Portfolio	D1	Currency	. UBS AG, LONDON BFM8T61CT2L1QCEN WELLS FARGO BANK.	IK50 11/30/201	7 01/31/2024 01	/31/2024 Ma	aturity		3,564,000	EUR 1.16% . USD 3.01% /			305,249	7,519			(252,686)			305,249			. B023
Currency Swap	Fixed income Portfolio	D1	Currency	. N.A KB1H1DSPRFMYMCUF	YT09 10/05/2016	6 10/27/2024 10	/27/2024 Ma	aturity		223 960	EUR 0.98%				3,818			(3,829)			7 590			B023
ourrency onap	TIXCO THOUSE FOR TOTAL	b1	our reney	WELLS FARGO BANK,	10,00,201	0 10/2//2024 10	21/2024	atarrty			. USD 3.01% /	-		7,000										5020
Currency Swap	Fixed income Portfolio	D1	Currency	N.A. KB1H1DSPRFMYMCUF	XT09 10/05/2016	6 10/27/2024 10	/27/2024 Ma	aturity		895,840	EUR 0.98%			30,360	15,270			(15,318)			30,360			B023
Currency Swap	Fixed income Portfolio	D4	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUF	XT09 10/05/2016	5 10/27/2024 10	/27/2024 Ma	aturity		2 040 200	. USD 3.01% / EUR 0.98%	-		132,827	66,808			(67,014)			132.827			B023
currency swap	rixed income rolliolio	D1	Gui i elicy	. N.A KB1H1DSPRFMYMCUF WELLS FARGO BANK,	10/03/2010	0 10/2//2024 10	72172024 Ma	aturity		3,919,300	. USD 3.01% /	_		132,021	00,000			(67,014)			132,021			0023
Currency Swap	Fixed income Portfolio	D1	Currency	N.A KB1H1DSPRFMYMCUF	XT09 10/05/2010	6 10/27/2024 10	/27/2024 Ma	aturity		559,900	EUR 0.98%			18,975	9,544			(9,573)			18,975			. B023
				WELLS FARGO BANK,							. USD 3.01% /	-												
Currency Swap	Fixed income Portfolio	יייי דען	Currency	. N.A KB1H1DSPRFMYMCUF WELLS FARGO BANK,	X109 10/05/2010	6 10/27/2024 10	/27/2024 Ma	aturity		1,007,820	EUR 0.98% . USD 3.01% /			34, 155	17, 179			(17,232)		•••••	34, 155			B023
Currency Swap	Fixed income Portfolio	D1	Currency	. N.A KB1H1DSPRFMYMCUF	XT09 10/05/2016	6 10/27/2024 10	/27/2024 Ma	aturity		111,980	EUR 0.98%			3,795	1,909			(1,915)						B023
,			, ,	WELLS FARGO BANK,						,	. USD 3.01% /	-									.,			
Currency Swap	Fixed income Portfolio	D1	Currency	N.A. KB1H1DSPRFMYMCUF	XT09 10/05/2016	6 10/27/2024 10	/27/2024 Ma	aturity		447,920	EUR 0.98%	,		15, 180	7,635			(7,659)			15, 180			. B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUF	YT09 06/29/201	7 07/19/2024 07	/19/2024 Na	aturity		1 142 200	USD 3.2636% / -EUR 1.17%			53,200	13.581			(40.803)			53.200			B023
our reney emap	TIXCO THOUSE FOR TOTAL	b1	our reney	WELLS FARGO BANK,	N100 00/20/201	017 107 2024 01	13/ 2024	atarrty		1, 142,200	USD 3.2636% /	,												5020
Currency Swap	Fixed income Portfolio	D1	Currency	N.A. KB1H1DSPRFMYMCUF	XT09 06/29/201	7 07/19/2024 07	/19/2024 Ma	aturity		571,100	-EUR 1.17%			26,600	6,791			(20,401)			26,600			B023
Currency Curr	Civad income Dertfelia	D4	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUF	VT00 06/20/201	7 07/10/2024 07	/10/2024			11 400 000	USD 3.2636% /	′		532.004	135,810			(408.026)			532.004			D000
Currency Swap	Fixed income Portfolio	υι	Currency	. N.A KB1H1DSPRFMYMCUF WELLS FARGO BANK,	XT09 06/29/2011	7 07/19/2024 07	/19/2024 Ma	aturity		11,422,000	EUR 1.17% USD 3.2636% /	,		532,004	133,810			(408,026	1		532,004		ļ	B023
Currency Swap	Fixed income Portfolio	D1	Currency	N.A KB1H1DSPRFMYMCUF	XT09 06/29/201	7 07/19/2024 07	/19/2024 Ma	aturity		571,100	-EUR 1.17%			26,600	6,791			(20,401)			26,600			B023
				WELLS FARGO BANK,	WT00 00 100 15 : ::	7 07/40/222	(40 (000 :				USD 3.2636% /	1												
Currency Swap	Fixed income Portfolio	יייי דען	Currency	. N.A KB1H1DSPRFMYMCUF WELLS FARGO BANK,	XT09 06/29/201	7 07/19/2024 07	/19/2024 Ma	aturity		571, 100	-EUR 1.17% USD 3.2636% /	,		26,600	6,791			(20, 401)			26,600		·····	B023
Currency Swap	Fixed income Portfolio	D1	Currency	. N.A KB1H1DSPRFMYMCUF	XT09 06/29/2013	7 07/19/2024 07	/19/2024 Ma	aturity		3,997.700	-EUR 1.17%			186,201	47,534			(142,809)			186,201		L	B023
, ,			'	WELLS FARGO BANK,				•		1	USD 3.2636% /	′												
	Fixed income Portfolio	ID1	Currency		XT09 06/29/201	7 07/19/2024 07	/19/2024 Ma	aturity		2,284,400	-EUR 1.17%			106,401	27, 162			(81,605)			106,401			. B023
	I - Swaps - Hedging Ot		eign Excha	nge								1,200,000		17,783,578	2, 157, 391		XXX	(10,803,340	(1,968)		16,583,578			XXX
	I - Swaps - Hedging Ot	her										1,200,000	346	20,706,854	2,618,753	ļ	XXX	(11,374,888	(1,968)	87	19,506,390			XXX
	I - Swaps - Replication													ļ			XXX					ļ		XXX
	I - Swaps - Income Ger	neration										_		ļ			XXX					ļ	ļ	XXX
1349999999. Subtota												1		ļ			XXX						ļ	XXX
13599999999. Total Sv												1	346	2,923,276	461,362	1	XXX	(571,548	1	87	2,922,812			XXX
13699999999. Total Sv												1	1	1		1	XXX				1			XXX
	waps - Foreign Exchang	ge										1,200,000		35,468,099	3,938,861		XXX	(6,991,688	10,156		34,268,099			XXX
1389999999. Total Sv												1					XXX				1		ļ	XXX
13999999999. Total Sv		-					-										XXX							XXX
1409999999. Total Sv	waps											1,200,000	346	38,391,375	4,400,223		XXX	(7,563,236	10,156	87	37,190,911			XXX
											Currency	'									1			
	Net Investment in Foreign			CANADIAN IMPERIAL							Forward; Long: USD Short:	1												
Currency Forward	Operations	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3	ZE78 06/21/2024	4 12/20/2024 12	/20/2024 Ma	aturity		38,097,825	CAD SHOTE:			1,907,548				1.907.548	L		L		L	B022
	1			or commence Erariober/0/0/100		,, 12	_s, LvtT III		p	55,001,020	1			,007,040				,007,040				p	r	1

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Cans Floors Collars Swans and Forwards Terminated During Current Year

					;	Showing a	all Opt	tions, Cap	s, Floors,	Collars, S	Swaps and	f Forwards	: Termina	ted 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
												Cumulative	0 11/											
	Description of Item(s)										Strike	Prior Year(s) Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectivenes
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	1	of				ermina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit		Exchange, Counterparty	Trade		tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
											Forward; Long:													
	Net Investment in Foreign			CANADIAN IMPERIAL							USD Short:													
Currency Forward	Operations	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	09/19/2024	10/04/2024 10	04/2024	Maturity		35, 353, 452	CAD Currency			846				•••••			846		• • • • • • • • • • • • • • • • • • • •	B022
											Forward; Long:													
	Net Investment in Foreign										USD Short:													
Currency Forward	Operations	D1	Currency	. JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/14/2024	09/20/2024 09/	20/2024	Maturity		35,638,604	CAD Currency			280,790	·			280,790					• • • • • • • • • • • • • • • • • • • •	B022
											Forward; Long:													
	Net Investment in Foreign			ID MODELLI CLASE THOSE VERHICLE PROPERTY	00 (04 (000 4	00 (00 (0004	(00 (0004			27 044 044	CAD Short:			00.000				20, 200						2000
Currency Forward	Operations	D1	Currency	. JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/21/2024	06/28/2024 06	28/2024	Maturity		37,941,344	Currency			60,630	'			60,630						B022
											Forward; Long:													
	Net Investment in Foreign			OCCUPIE OF SERVICE CONTROL INVOLUNT DOTTON LAND	00 (07 (000	00/45/0004	(45 (0004			35.208.517	USD Short:			1004 000				000 450						2000
Currency Forward	Operations	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	09/0//2023	03/15/2024 03	15/2024	Maturity		35,208,51/	CAD Currency			(264,269	'/			929, 459						B022
											Forward; Long:													
O	Net Investment in Foreign	D4	0	. SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	11 /15 /0000	06/28/2024 06	(00 (0004	W- 4 : 4		38, 161, 272	USD Short:			159,299				1,433,792						B022
Currency Forward	Operations	D1	Currency	. SUCTETE GENERALE UZHNE81BAP4HU1D8PU41	11/15/2023	06/28/2024 06	28/2024	maturity		38, 101,272	Currency			159,299	'			1,433,792						BU22
											Forward; Long:													
O	Net Investment in Foreign	D4	0	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10 /10 /000 /	10 (00 (0004 10	(00 (0004	W- 4 : 4		36.539.296	CAD Short:			(349,018				(349,018	,					DOOO
Currency Forward	I - Forwards - Hedging	Effective	Excluding \	Variable Annuity Guarantees Unde			20/2024	Maturity		30, 339, 290) Ingn			1,795,826			XXX	4,263,201			846			XXX
1413333333. Odblota	l - i orwards - ricuging	LIICCLIVC	Licitating	Variable Airidity Guarantees Ond	JI OOAI II	10.100					Currency			1,793,620	1		XXX	4,203,201			040			7///
				BANK OF AMERICA. NA							Forward; Long:													
Currency Forward	Foreign Equity Investments .	D4	Currency	B4TYDEB6GKMZ0031MB27	04 (05 (0000	04/05/2024 04	/DE /2024	Maturitu		14,458,993	USD Short:			1,227,590				(779,689	,		1,227,590			B024
currency rorward	Torengh Equity hivestments .		our renoy	D41 IDEDOGNIE003 IMD21	04/03/2022	. 04/03/2024 04/	03/2024	maturity		14,400,000	Currency			1,227,330	'			(118,008	,		1,227,350			5024
				BANK OF AMERICA, NA							Forward; Long:													
Currency Forward	Foreign Equity Investments .	D1	Curronov	B4TYDEB6GKMZ0031MB27	04/21/2022	04/22/2024 04	/22/2024	Maturity		56.984.000	USD Short:			3,758,990				(1,478,839			3,758,990			B024
ourrency rorward	Torengii Equity investments .		our rency	D41 IDEDOGNIECOS IMBE/	04/ 2 1/ 2022	04/22/2024 04/	22/2024	maturity		30,304,000	Currency				'			(1,470,009	,					D024
				BANK OF AMERICA, NA							Forward; Long:													
Currency Forward	Foreign Equity Investments .	D1	Currency	B4TYDEB6GKMZ0031MB27	05/04/2022	02/15/2024 02	/15/2024	Maturity		55,090,000	USD Short:			1,279,982	,			234, 151			1,279,982			B024
ourrency rorward	Torongh Equity investments .	. 51	our choy	D411BEBOOKNECOO INBET	00/04/2022	02/10/2024 02/	10/2024	maturity		00,000,000	Currency			1,270,002							1,270,002			5024
				BANK OF AMERICA, NA							Forward; Long:													
Currency Forward	Foreign Equity Investments .	D1	Currency	B4TYDEB6GKMZ0031MB27	05/06/2022	07/12/2024 07	/12/2024	Maturity		55, 423, 500	USD Short:			875,983				237,307			875,983			B024
ourrondy rormand reserve	Torongii Equity invocamente :		0011011071111	5 T I SESSO MESOS MISE	00/ 00/ 2022	017 127 202 1	12/2021				Currency													5021
				BANK OF AMERICA. NA							Forward; Long:													
Currency Forward	Foreign Equity Investments .	D1	Currency	B4TYDEB6GKMZ0031MB27	05/17/2022	05/17/2024 05	17/2024	Maturity		55.025.000	USD Short: EUR	L		645,019	l			502.138	L		645.019			B024
		1						.,			Currency	1						. ,						
				BANK OF AMERICA, NA							Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	. D1	Currency	B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024 07	/26/2024	Maturity		93,605,776				939,001			.		ļ		939,001			B024
											Currency													
				BANK OF AMERICA, NA							Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	. D1	Currency	B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024 07	/26/2024	Maturity		10,650,179	EUR			106,837							106,837			B024
	1										Currency	1												1
				BANK OF AMERICA, NA							Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	. D1	Currency	B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024 07	26/2024	Maturity		183,866,922	EUR			1,844,450							1,844,450			B024
											Currency													
				BANK OF AMERICA, NA							Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	. D1	Currency	B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024 07	/26/2024	Maturity		42,920,924	EUR			430,559							430,559			B024
											Currency													
				BANK OF AMERICA, NA							Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	. D1	Currency	B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024 07	26/2024	Maturity		52,637	EUR			528							528			B024
											Currency Forward; Long:													
				BANK OF AMERICA, NA							USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024 07	26/2024	Maturity		8,773				88							88			B024

SCHEDULE DB - PART A - SECTION 2

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

					5	Showing	g all Op	tions, Cap	os, Floors,	, Collars, S	Swaps and	d Forwards	s Termina	ted 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											Cumulative Prior Year(s)	Current Year											1
	of Item(s)										Strike	Initial Cost												Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule	Type(s) of			Maturity or	Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade		tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier		or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	` Paid ´	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
											Currency Forward; Long:	'												İ
				BANK OF AMERICA, NA							USD Short:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		929,917	EURCurrency			9,328										B024
				BANK OF AMERICA, NA							Forward; Long:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		403,549	USD Short:			4,048							4 049			B004
currency rorward	Toreign Equity investments .	b1	our rendy	D411DEDOURIE20031mD27	01/24/2024	0172072024	0172072024	maturity		400,040	Currency										4,040			5024
				BANK OF AMERICA, NA							Forward; Long: USD Short:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		26,318				264							264			B024
											Currency	1												1
				CREDIT AGRICOLE CIB							Forward; Long: GBP Short:													1
Currency Forward	Foreign Liability	Exhibit 7	Currency		04/23/2024	04/30/2024	04/30/2024	Maturity		3,582,346				18,841							18,841			B021
											Forward; Long:	1												1
O	Francisco I Sabilità	F. 6 16 14 7	0	CREDIT AGRICOLE CIB	07/17/0004	07/04/0004	07/04/0004	M-4:4		378,900	AUD Short:			(7.004)							(7.004)			naaa
Currency Forward	Foreign Liability	EXHIBIT /	Currency		0//1//2024	0//24/2024	0772472024	maturity		3/8,900	Currency			(7,284)							(7,284)			B020
				CREDIT AGRICOLE CIB							Forward; Long:													1
Currency Forward	Foreign Liability	Exhibit 7	Currency	1VUV7VQFKU0Q\$J21A208	09/30/2024	10/07/2024	10/07/2024	Maturity		285,000	NOK Short: USD			(2,926)							(2,926)			B021
,	,		,					,			Currency	1												1
				CANADIAN IMPERIAL							Forward; Long: USD Short:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	02/13/2024	07/26/2024	07/26/2024	Maturity		53,937,525	EUR			(342,451))						(342, 451)			B024
											Currency Forward; Long:	1												1
				CANADIAN IMPERIAL							USD Short:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	04/03/2024	07/26/2024	07/26/2024	Maturity		13,329,501	CADCurrency			323,721							323,721			B024
											Forward; Long:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	04/03/2024	04/05/2024	04/05/2024	Maturity		13,307,893	CAD Short:			(76,490)	1						(76,490)			R024
ourroney remains interest	Torongo Equity infootments :		our rondy rest	Britt of Commence III End (GDE) (Old (GDE)	0 17 007 202 1	0 17 007 202 1	0 17 007 202 1			111111 10,001,000	Currency			(10,100)	1						(10,100)			
				CANADIAN IMPERIAL							Forward; Long: USD Short:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	04/24/2024	10/25/2024	10/25/2024	Maturity		1,641,787	AUD			(31,737))						(31,737)			B024
											Currency Forward: Long:	'												İ
				CANADIAN IMPERIAL							USD Short:													1
Currency Forward	Foreign Equity Investments .	יייי זע	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	04/24/2024	10/25/2024	10/25/2024	Maturity		1,642,249	CADCurrency			22, 197							22, 197			BU24
				CHARLES AND THE COLUMN							Forward; Long:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	04/24/2024	10/25/2024	10/25/2024	Maturity		910, 183	USD Short: CAD			12,302							12,302			B024
,		1	' '	1				· · · · · · · · · · · · · · · · · · ·	1		Currency	1	1			1								1
				CANADIAN IMPERIAL							Forward; Long: USD Short:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	04/24/2024	10/25/2024	10/25/2024	Maturity		9,956,398	CAD			134,573							134,573			B024
											Currency Forward; Long:													1
				CANADIAN IMPERIAL	04/04/022	40 (05 (000 :	40 (05 (000 :			0.446.7:-	USD Short:			40							40.000			
Currency Forward	Foreign Equity Investments .	וע	currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	04/24/2024	10/25/2024	10/25/2024	Maturity		3, 113,710	CADCurrency			42,086					·····		42,086			B024
				CHARLES AND THE COLUMN							Forward; Long:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	05/15/2024	10/25/2024	10/25/2024	Maturity		54.577.885	USD Short: EUR			420,375							420,375			B024
,				ETOT TOSET ON TOTAL TO			23/ 2027			,077,000	Currency													1
				CANADIAN IMPERIAL							Forward; Long: EUR Short:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	06/21/2024	07/26/2024	07/26/2024	Maturity		1,070,113	USD			15,487							15,487			B024
											Currency Forward; Long:													1
				CANADIAN IMPERIAL							EUR Short:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		382,725	USD			(4,090)	1						(4,090)			B024

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Cans Floors Collars Swans and Forwards Terminated During Current Year

					(Showing a	all Opt	tions, Cap	os, Floors,	Collars, S		d Forwards	Terminat	ted During	Current \	⁄ear								
1	2	3	4	5	6	7	8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income Generation	Schedule / Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Expira-	ermina- tion	Indicate Exercise, Expiration, Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Considera- tion Received (Paid) on	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amortiza- tion)/	Gain (Loss) on Termination	Adjustment to Carrying Value of Hedged	Gain (Loss) on Termination	Hedge Effectiveness at Inception and at Termination
Description	or Replicated	Identifie	r (a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid) Currency	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Currency Forward	. Foreign Equity Investments .	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	10/11/2024	10/25/2024 10/	25/2024	Maturity		76,545	Currency			(818)							(818)			B024
Currency Forward	. Foreign Equity Investments .	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	10/11/2024	10/25/2024 10/	25/2024	Maturity		20,906,482	Forward; Long: EUR Short: PUSD Currency Forward: Long:			(223,443)							(223, 443)			B024
Currency Forward	Foreign Equity Investments .	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	10/11/2024	10/25/2024 10/	25/2024	Maturity		104,380	EUR Short:			(1,116)							(1,116)			B024
Currency Forward	. Foreign Equity Investments .	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	10/11/2024	10/25/2024 10/	25/2024	Maturity		118,297	EUR Short: USDCurrency Forward; Long:			(1,264)							(1,264)			B024
Currency Forward	. Foreign Equity Investments .	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	10/11/2024	10/25/2024 10/	25/2024	Maturity		34,793	Currency Forward; Long:			(372)							(372)			B024
Currency Forward	Foreign Equity Investments .	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	10/11/2024	10/25/2024 10/	25/2024	Maturity		1,941,459	Currency Forward; Long:			(20,750)							(20,750)			B024
Currency Forward	. Foreign Equity Investments .	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	10/11/2024	10/25/2024 10/	25/2024	Maturity		855,912	Currency Forward; Long:			(9,148)							(9, 148)			B024
Currency Forward	. Foreign Equity Investments .	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78 CANADIAN IMPERIAL	10/11/2024	10/25/2024 10/	25/2024	Maturity		55,669	EUR Short: USDCurrency Forward; Long: EUR Short:			(595)							(595)			B024
Currency Forward	. Foreign Equity Investments .	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78 CANADIAN IMPERIAL	10/22/2024	10/25/2024 10/	25/2024	Maturity		3,390,178				8,598										B024
Currency Forward	. Foreign Equity Investments .	D1	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	10/22/2024	10/25/2024 10/	25/2024	Maturity		307,383				(1,073)							(1,073)			B024
Currency Forward	Foreign Equity Investments .	D1	Currency	. BANK OF COMMERCE 21G119DL770X0HC3ZE78 CANADIAN IMPERIAL		10/25/2024 10/				617,783	USDCurrency Forward; Long: CAD Short:			(2,156)							(2,156)			B024
Currency Forward	. Foreign Equity Investments .			BANK OF COMMERCE 21G119DL770X0HC3ZE78 CANADIAN IMPERIAL						7,539,267	USD Currency Forward; Long: CAD Short:			(26,311)							(26,311)			B024
Currency Forward	. Foreign Equity Investments .			. BANK OF COMMERCE 21G119DL770X0HC3ZE78		10/25/2024 10/				2,595,714	Currency Forward; Long: USD Short:			(9,059)							(9,059)			B024
Currency Forward	Foreign Equity Investments .									31,917,500	Currency Forward; Long: USD Short:			763,765				(32,999)			763,765			B024
Currency Forward				CITIBANK, N.A E570DZWZ7FF32TWEFA76						15,619,509	Currency Forward; Long: USD Short:			1,027,892				(422, 439)			1,027,892			B024
Currency Forward				. CITIBANK, N.A E570DZWZ7FF32TWEFA76						54,880,000	Currency Forward; Long: USD Short:			567,477				400,339			567,477			BU24
Currency Forward	Foreign Equity Investments .	101	Currency	. CITIBANK, N.A E570DZWZ7FF32TWEFA76	1 10/17/2023	101/29/2024 01/	29/2024	Maturity	1	3.827.556	S IAUD	1	1	(127.945)	l	1	I	268.764		1	(127.945)			BU24

SCHEDULE DB - PART A - SECTION 2

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

						Showing	ı all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	s Termina	ted 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											Cumulative Prior Year(s)	Current Year											İ
	of Item(s)										Strike	Initial Cost												Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule	Type(s) of			Maturity	Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange		(Loss)	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	(Amortiza- tion)/	on Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
											Currency													İ
											Forward; Long: USD Short:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		748 , 217				25,044							25,044			B024
											Currency Forward; Long:													İ
											USD Short:													I
Currency Forward	Foreign Equity Investments .	טו	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		149,534	LUR Currency			5,005				639			5,005			B024
											Forward; Long:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		6,744,274	USD Short:			225,741				28,803			225,741			B024
ourrency rorward	Torongh Equity investments .	b1	our reney	OTTIONNE, N.A EURODENETTIOETHERATO	12/21/2020	04/ 20/ 2024	04/20/2024	maturity		0,144,274	Currency													5024
											Forward; Long: USD Short:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		197,048				6,595				842			6,595			B024
· ·											Currency													İ
											Forward; Long: USD Short:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		228,408								975						B024
											Currency Forward; Long:													İ
											USD Short:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		55,728	B EUR Currency			1,865				238						B024
											Forward; Long:													İ
Currency Fermand	Foreign Equity Investments	D4	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	10/01/0000	04/06/0004	04/06/0004	Maturitu		3,863,809	USD Short:			129,327				16,501			100 207			B024
Currency Forward	Foreign Equity investments .	DI	cui i elicy	CITIDANN, N.A ESTODZIIZTFFSZINEFATO	12/21/2023	04/20/2024	04/20/2024	maturity		3,003,008	Currency			129,321				10,301			129,327			DU24
											Forward; Long:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		1,692,534	USD Short:			56.652							56.652			B024
			,,							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Currency			,				,						1
											Forward; Long: USD Short:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		109,960	EUR			3,681				470						B024
											Forward; Long:													1
											EUR Short:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	04/18/2024	04/26/2024	04/26/2024	Maturity		63,971,226				108,746							108,746			B024
											Currency Forward; Long:													İ
A	Francisco Francisco Innocedences	D4	0	CITIDANI/ N.A. FEZODZWZZEFOOTWEEAZO	04/04/0004	10 /05 /0004	10 /05 /0004	W- 4 : 4		2,362,235	USD Short:			(103,765							(100 705)			0004
Currency Forward	Foreign Equity Investments .	٠	our rency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	04/24/2024	10/23/2024	10/20/2024	maturity		2,302,235	Currency			(103,/65	1				·····		(103,765)			B024
											Forward; Long: USD Short:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		3,944,456				(173,267							(173, 267)			B024
											Currency													1
											Forward; Long: USD Short:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		48,870,139	GBP			(2,146,705							(2,146,705)			B024
											Currency Forward; Long:													1
I		L.									USD Short:													L
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		4,866,348	GBPCurrency			(213,763							(213,763)			B024
				1							Forward; Long:										1			1
Currency Forward	Foreign Faulty Investment	D1	Curron	CITIBANK, N.A E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		732.318	USD Short:			(32, 168							(32, 168)			B024
currency Forward	ruleigh Equity investments .	υ1	ourrency	CITIOMNN, N.A E3/UUZIIZ/FF32 WEFA/6	04/24/2024	10/23/2024	10/20/2024	matufity		/32,318	Currency			(32, 168							(32, 168)			DU24
				1							Forward; Long:										1			1
Currency Forward	Foreign Equity Investments .	D1	Currencv	CITIBANK, N.A E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		216,559	USD Short: GBP			(9,513							(9,513)			B024
, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	1		,						, 000	Currency			(5,510)]						1. (2,510)			1
											Forward; Long: USD Short:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		11,956,544				(525,212)						(525, 212)			B024

SCHEDULE DB - PART A - SECTION 2

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

					٤	Showing	g all Op	tions, Cap	s, Floors,	, Collars, S	Swaps and	d Forwards	s Termina	ted During	Current \	rear								
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											Cumulative Prior Year(s)	Current Year											İ
	of Item(s)										Strike	Initial Cost												Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule	Type(s) of			Maturity	Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign		(Loss)	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
											Currency													1
											Forward; Long: USD Short:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		5,271,593	GBP			(231,564)						(231,564)			B024
											Currency Forward; Long:													İ
											USD Short:													I
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		350,477	GBPCurrency			(15,395							(15,395)			B024
											Forward; Long:													İ
Currency Forward	Foreign Liability	Evhihit 7	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	04/24/2024	05/03/2024	05/03/2024	Maturity		1, 156, 994	EUR Short:			6,972							6.972			B021
ourrency rorward	Torongii Enabririty	LXIIIDIT 7	our reney	OTTIDANO, N.A EUTODENETITOETHETATO	04/24/2024	00/ 00/ 2024	00/00/2024	matarrty		1,100,004	Currency			0,572							0,072			5021
											Forward; Long: CAD Short:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	09/24/2024	10/25/2024	10/25/2024	Maturity		1,353,376				(39,635							(39,635)			B024
· ·											Currency													İ
											Forward; Long: CAD Short:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	09/24/2024	10/25/2024	10/25/2024	Maturity		290,769				(8,515)						(8,515)			B024
											Currency Forward; Long:													İ
											CAD Short:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	09/24/2024	10/25/2024	10/25/2024	Maturity		2,378,526	USD Currency			(69,658	1						(69,658)			B024
											Forward; Long:													1
Currency Forward	Foreign Equity Investments	D1	Curronov	CITIBANK, N.A E570DZWZ7FF32TWEFA76	00/24/2024	10/25/2024	10/25/2024	Maturity		499,600	CAD Short:			(14,631	,						(14,631)			B024
ourrency rorward	Toreign Equity investments .	D1	our rency	CITIDANN, N.A ESTODENZITTSZINETATO	03/24/2024	10/ 23/ 2024	10/23/2024	maturity		433,000	Currency			(14,001							(14,001)			5024
											Forward; Long: GBP Short:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		2,462,826														B024
,	, ,		,					,			Currency													1
											Forward; Long: GBP Short:													İ
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		494,641	USD			638							638			B024
											Currency Forward; Long:													İ
											GBP Short:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		21,748,124	USDCurrency			28,039							28,039			B024
											Forward; Long:													1
Currency Forward	Foreign Equity Investments	D1	Curronov	CITIBANK, N.A E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		677,342	GBP Short:			972							979			B024
ourrolley rormand	Torongii Equity investments .	b1	out I citoy	COLUMN N.A ESTODENETI FOR INCENTO	10/ 22/ 2024	10/ 23/ 2024	10/20/2024	matarity		017,342	Currency			0/3							013			5024
											Forward; Long: GBP Short:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		763,502				984							984			B024
											Currency Forward: Long:													1
											GBP Short:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		225,781				291							291			B024
											Currency Forward; Long:													1
O	Francisco Francis Co.	04	0	OLT IDAM N. A. FERROR THE CONTROL OF	10 (00 (000 :	10 (05 (000 (10 /05 /000 :	N-4:4-		40 405	GBP Short:			10.000							40.000			P004
Currency Forward	roreign Equity Investments .	ייייי דע	ourrency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	maturity		12,465,686	USDCurrency			16,072	·····						16,072			B024
											Forward; Long:													1
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		5.496.071	GBP Short: USD	L	L		L		<u> </u>				7 086			B024
,				LOTODENET TOETHE NO	.0,/ 2024	.0, 20, 2024	.0, 20, 2024			3,400,071	Currency			7,000							7,000			1
											Forward; Long: GBP Short:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	CITIBANK, N.A E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		365,401	USD			471			[471			B024
											Currency Forward; Long:													1
											EUR Short:													1
Currency Forward	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/23/2024	01/30/2024	01/30/2024	Maturity		3,316,569	USD			(6,018							(6,018)			B021

SCHEDULE DB - PART A - SECTION 2

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

						Showing	g all Op	tions, Cap	os, Floors,	, Collars, S	Swaps and	d Forwards	s Termina	ted 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											Cumulative Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost												Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity	T	Exercise,	Niverbas		Rate or	discounted	discounted	tion	0	Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	Exhibit	of Risk(s)	Exchange, Counterparty	Trade	or Expira-	Termina- tion	Expiration, Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
											Currency													
											Forward; Long: EUR Short:													
Currency Forward	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNES	7 06/03/2024	06/07/2024	06/07/2024	Maturity		4,580,388				(17,724)						(17,724)			B021
											Currency Forward; Long:													
											USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9	7 07/10/2024	10/25/2024	10/25/2024	Maturity		54,385,680	EUR Currency			228, 170							228, 170			B024
											Forward; Long:													
Currency Forward	Foreign Equity Investments .	D1	Curroney	SOCIETE GENERALE 02RNE81BXP4R0TD8PU4	1 05/03/2022	11/01/2024	11/01/2024	Maturity		25,544,000	USD Short:			(373,009				(25,447)			(373,009)			B024
currency rorward	Toreign Equity investments .	D1	our rency	OZINEOTEN GENETALE OZINEOTEN GROTEO G	1 00/00/2022	. 11/01/2024	11/01/2024	maturity		25,544,000	Currency			(3/3,003	1			(20,447)	,		(373,003)			5024
											Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU4	1 07/13/2023	01/26/2024	01/26/2024	Maturity		35,030,620				1,356,856				(752,655))		1,356,856			B024
· ·								,			Currency													
											Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU4	1 07/13/2023	01/26/2024	01/26/2024	Maturity		9,040,160	EUR			350, 156				(194,234))		350, 156			B024
											Currency Forward; Long:													
											USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU4	1 07/13/2023	01/26/2024	01/26/2024	Maturity		40,680,720	EUR Currency			1,575,703				(874,051)			1,575,703			B024
											Forward; Long:													
O	Francisco Francisco Innocessorale	D4	0	COCUETE CENERALE CORNEGURINDARIO	1 07/10/0000	04/00/0004	04 /00 /0004	W- 4 : 4		40.040.700	USD Short:			1 000 040				(000, 040)	,		4 000 040			D004
Currency Forward	Foreign Equity Investments .	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU4	1 0//13/2023	01/26/2024	01/26/2024	Maturity		42,940,760	Currency			1,663,243				(922, 610)			1,663,243			6024
											Forward; Long:													
Currency Forward	Foreign Equity Investments .	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU4	1 09/13/2023	04/26/2024	04/26/2024	Maturity		261,672	USD Short:			4.433				5,535			4 433			B024
carroney remains interest	Totorgii Equity infocusionto :		0011011071111	Source delicated in Section moreover	. 007 107 2020	0 17 207 202 1	0172072021			201,012	Currency			1,100							1, 100			5021
											Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU4	1 09/13/2023	04/26/2024	04/26/2024	Maturity		52,271				886							886			B024
											Currency Forward; Long:													
											USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU4	1 09/13/2023	04/26/2024	04/26/2024	Maturity		2,317,598				39,266				49,021			39,266			B024
											Currency Forward; Long:													
											USD Short:													
Currency Forward	Foreign Equity Investments .	ν1	currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU4	1 09/13/2023	04/26/2024	04/26/2024	maturity		71,235	EUR Currency			1,207				1,507			1,207			BU24
										1	Forward; Long:					1								
Currency Forward	Foreign Equity Investments .	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU4	1 09/13/2023	04/26/2024	04/26/2024	Maturity		80,796	USD Short: EUR			1.369				1.709			1.369			B024
,				OBJECTION HOUSE	10, 10, 2020		,,				Currency													
											Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU4	1 09/13/2023	04/26/2024	04/26/2024	Maturity		23,745	EUR			402				502			402			B024
										1	Currency					1								
											Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU4	1 09/13/2023	04/26/2024	04/26/2024	Maturity		1,327,643				22,493				28,082			22,493			B024
										1	Currency Forward; Long:					1								
				CONTENT OF THE CONTEN		04 (00 (000)	04 (00 (000)			FOF	USD Short:					1		40			0.00			P004
Currency Forward	Foreign Equity Investments .	νι	currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU4	1 09/13/2023	04/26/2024	04/26/2024	maturity		585,336	EUR Currency			9,917				12,381	·····		9,917			B024
										1	Forward; Long:					1								
Currency Forward	Foreign Equity Investments .	D1	Currency.	SOCIETE GENERALE 02RNE81BXP4R0TD8PU4	1 09/13/2023	04/26/2024	04/26/2024	Maturity			USD Short: FUR			643				802	L		643			B024
,				OBJECTION HOUSE	10, 10, 2020		,,				Currency													
										1	Forward; Long: USD Short:					1								
Currency Forward	Foreign Equity Investments .	D1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU4	1 09/13/2023	04/26/2024	04/26/2024	Maturity		1, 151,271				3,942				22,555						B024

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Cans Floors Collars Swans and Forwards Terminated During Current Year

						Sh	nowing all	Option	ns, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During	Current \	∕ear								
1	2	3	4	5	6	6	7	3	9	10	11	12	13 Cumulative	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	of Risk(s)	Exchange, Counter		ade	Date of Maturity or Terr Expira- tic	nina- Ex on Ma	ndicate exercise, expiration, aturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Considera- tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza- tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Description	or replicated	Identific	(α)	or ochtar oleanigi	modde De	aic	tion B		Ouic	Contracto	Timoditi	Currency	T did	1 did	remination	income	Value	Couc	(Decrease)	<i>B.IT</i> (.O.V.	71001011011	recognized	item	Deletted	(5)
Currency Forward	Foreign Equity Investments .	D1	Currency	. SOCIETE GENERALE 02RNE81B	BXP4R0TD8PU41 09/13	3/2023 04	14/26/2024 04/26	2024 Matur	ırity		230,254	Forward; Long: USD Short: IGBP Currency Forward; Long:			788				4,511			788			B024
Currency Forward	Foreign Equity Investments .	D1	Currency	. SOCIETE GENERALE 02RNE81B	BXP4R0TD8PU41 09/13.	3/2023 04	04/26/2024 04/26	2024 Matur	ırity		10, 193, 990	USD Short: GBPCurrency							199,717			34,905			B024
Currency Forward	. Foreign Equity Investments .	D1	Currency	. SOCIETE GENERALE 02RNE81B	BXP4R0TD8PU41 09/13	3/2023 04	14/26/2024 04/26	2024 Matur	ırity		313,984	Forward; Long: USD Short: IGBPCurrency			1,075				6, 151			1,075			B024
Currency Forward	. Foreign Equity Investments .	D1	Currency	. SOCIETE GENERALE 02RNE81B	BXP4R0TD8PU41 09/13.	3/2023 04	14/26/2024 04/26	2024 Matur	ırity		355,848	Forward; Long: USD Short: BGBP			1,218				6,972			1,218			B024
Currency Forward	Foreign Equity Investments .	D1	Currency	. SOCIETE GENERALE 02RNE81B	BXP4R0TD8PU41 09/13.	3/2023 04	14/26/2024 04/26	2024 Matur	ıritv		104,662	Forward; Long: USD Short:			358				2,051			358			B024
·												Currency Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	. SOCIETE GENERALE 02RNE81B	BXP4R0TD8PU41 09/13.	3/2023 04	14/26/2024 04/26	2024 Matur	rity		5,840,089	GBP Currency Forward; Long: USD Short:			19,997				114,417			19,997			B024
Currency Forward	Foreign Equity Investments .	D1	Currency	. SOCIETE GENERALE 02RNE81B	BXP4R0TD8PU41 09/13	3/2023 04	14/26/2024 04/26	2024 Matur	ırity		2,574,663	GBP Currency Forward; Long:			8,816				50,442			8,816			B024
Currency Forward	Foreign Equity Investments .	D1	Currency	. SOCIETE GENERALE 02RNE81B	BXP4R0TD8PU41 09/13.	3/2023 04	14/26/2024 04/26	'2024 Matur	ırity		167,457	USD Short: GBPCurrency Forward; Long:			573				3,281			573			B024
Currency Forward	Foreign Equity Investments .	D1	Currency	. SOCIETE GENERALE 02RNE81B	BXP4R0TD8PU41 10/19.	9/2023 04	04/26/2024 04/26	2024 Matur	ırity		53, 464, 465	USD Short: EUR Currency			64,489				1,990,092			64,489			B024
Currency Forward	. Foreign Equity Investments .	D1	Currency	. SOCIETE GENERALE 02RNE81B	BXP4R0TD8PU41 10/25	5/2023 07	07/26/2024 07/26	2024 Matur	ırity		7,284,403	Forward; Long: USD Short: B CADCurrency			58,969				308 , 151			58,969			B024
Currency Forward	. Foreign Equity Investments .	D1	Currency	. SOCIETE GENERALE 02RNE81B	BXP4R0TD8PU41 10/25.	5/2023 07	07/26/2024 07/26	2024 Matur	ırity		8,012,843	Forward; Long: USD Short: B CAD			64,866				338,966			64,866			B024
Currency Forward	Foreign Equity Investments .	D1	Currency	. SOCIETE GENERALE 02RNE81B	BXP4R0TD8PU41 06/21.	1/2024 07	17/26/2024 07/26	2024 Matur	ırity		531,414	Currency Forward; Long: AUD Short:			(7, 134)							(7.134)			B024
												Currency Forward; Long: EUR Short:													l
Currency Forward	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02RNE81B TORONTO DOMINION	BXP4R0TD8PU41 07/02,	2/2024 07	07/09/2024 07/09	2024 Matur	ırıty		805,050	USD Currency Forward; Long: USD Short:			6,150							6, 150			B020
Currency Forward	Foreign Equity Investments .	D1	Currency	BANK PT3QB789	9TSUIDF371261 10/17.	7/2023 04	14/26/2024 04/26	'2024 Matur	rity		7,315,480	GBP Currency Forward; Long:			(161,416)				330,881			(161,416)			B024
Currency Forward	Foreign Equity Investments .	D1	Currency	TORONTO DOMINION BANK PT3QB789	9TSUIDF371261 01/24	4/2024 07	07/26/2024 07/26	2024 Matur	ırity		468 , 182	USD Short: 2 GBP Currency Forward; Long:			(4,827)							(4,827)			B024
Currency Forward	Foreign Equity Investments .	D1	Currency	TORONTO DOMINION BANK PT3QB789	9TSUIDF371261 01/24	4/2024 07	07/26/2024	2024 Matur	ırity		91,601	USD Short: IGBP Currency			(944)							(944)			B024
Currency Forward	. Foreign Equity Investments .	D1	Currency	TORONTO DOMINION BANK PT30B789	9TSUIDF371261 01/24.	1/2024 07	7/26/2024 07/26	2024 Matur	ıritv		4.203.458	Forward; Long: USD Short:			(43,339)							(43.339)			BUSA

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Cans Floors Collars Swans and Forwards Terminated During Current Year

						5	Showing	g all Op	tions, Cap	os, Floors	, Collars,	Swaps and	l Forwards	Termina	ted During	Current '	Year								
1	2	3	4	5	5	6	7	8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description												Prior Year(s)	Current Year											
	of Item(s) Hedged,						Date of		Indicate			Strike Price,	Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectivenes
	Used for	Schedul	e Type(s)				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifie		Exchange, Co or Central Cl		Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	(Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
			(-/									Currency							(======================================				.,,,,,,		(-7
				TORONTO DOMINION								Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	BANK	PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		122, 13	4 GBP			(1,259)						(1,259)			B024
												Currency Forward; Long:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		142,49	USD Short:			(1.469	,						(1.469)			R024
carroney remare received	. Torongii Equity infootiionto i		our one, iii		11040100100101011011201	0172172021	017 207 202 1	077 207 202 1				Currency			(1,100	1						(1, 100)			
				TORONTO DOMINION								Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency		PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		40,71	1 GBP			(420)						(420)			B024
												Forward; Long:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	TORONTO DOMINION BANK	PT30R78QTSHIDE371261	01/24/2024	07/26/2024	07/26/2024	Maturity		2,401,97	USD Short:			(24,765							(24,765)			B024
ourrency remark	. Torongh Equity investments .	D1	our chey	. Driet	11040100100101111	01/24/2024	017 207 2024	0172072024	matarity		2,401,01	Currency			(24,700										D024
				TORONTO DOMINION								Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	BANK	PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		1,058,49	GBP			(10,913)						(10,913)			B024
												Currency Forward; Long:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	01/24/2024	07/06/0004	07/26/2024	Maturitu		61.06	USD Short:			(690							(630)			R024
currency rorward	. Foreign Equity investments .	υ I	Currency	DAINN	F13QB/0913U1DF3/1201	01/24/2024	01/20/2024	07/20/2024	Maturity		01,00	Currency			(030)							(630)			DU24
				TORONTO DOMINION								Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency		PT3QB789TSUIDF371261	01/25/2024	07/26/2024	07/26/2024	Maturity		3,979,27	3 AUD			47, 175							47, 175			B024
												Currency Forward; Long:													
O	Francisco Francisco Israelanda	D4	0	TORONTO DOMINION	PT3QB789TSUIDF371261	10 /00 /000 4	10 (05 (0004	10 (05 (0004	M-4:4		1,941,49	EUR Short:			3.395							2 205			R024
Currency Forward	. Foreign Equity Investments .	DI	currency	BANK	P134B/8915U1DF3/1261	10/22/2024	10/25/2024	10/25/2024	Maturity		1,941,49	Currency			3,390										bu24
				TORONTO DOMINION								Forward; Long: EUR Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency		PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		388,29	USD			679							679			B024
												Currency Forward; Long:													
O	Francisco Francisco Israelanda	D4	0	TORONTO DOMINION	PT3QB789TSUIDF371261	10 /00 /000 4	10/25/2024	10 /05 /0004	W-4: 4		17, 122, 60	EUR Short:			29.941							20 041			D004
Currency Forward	. Foreign Equity Investments .	D1	Currency	. BANK	P134B/8915U1DF3/1261	10/22/2024	10/25/2024	10/25/2024	Maturity		17, 122,00	Currency			29,941										bu24
				TORONTO DOMINION								Forward; Long: EUR Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency		PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		533,43	USD			933										B024
												Currency Forward; Long:													
O	Francisco Francisco Israelanda	D4	0	TORONTO DOMINION	DT00D700T0111DF074004	10 /00 /000 4	10 (05 (0004	10 (05 (0004	M-4:4		601.67	EUR Short:			1 052							1.050			D004
Currency Forward	. Foreign Equity Investments .	DI	currency	. BANK	P134B/8915U1DF3/1261	10/22/2024	10/25/2024	10/25/2024	Maturity		001,07	Currency			1,002							1,052			bu24
				TORONTO DOMINION								Forward; Long: EUR Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency		PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		183,57	7 USD			321										B024
												Currency Forward: Long:													
A	Francisco Francisco Israel	0.1	0	TORONTO DOMINION	DTOODTOOTOUUDFOT4004	10 (00 (000 1	10 (05 (000 1	10 (OF (OOC)	W- 4 : 4		9,809,33	EUR Short:			17, 153							47 450			D004
Currency Forward	. Foreign Equity Investments .	ν1	Currency	. BANK	PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	maturity		9,809,33	USDCurrency			17, 153							17, 153			DU24
				TORONTO DOMINION								Forward; Long: EUR Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency		PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		4,330,86	USD			7,573										B024
												Currency Forward; Long:													
		<u>.</u>	1.	TORONTO DOMINION								EUR Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	. BANK	PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		281,61	USDCurrency			492					·····		492	·····		ви24
												Forward; Long:													
Currency Forward	. Foreign Liability	Exhibit 7	Currency	. UBS AG, LONDON	BEM8T61CT2L10CEM1K50	04/17/2024	05/07/2024	05/07/2024	Maturity		600.30	USD Short:	L		(1.556					L		(1.556)	l		B021

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Caps Floors Collars Swaps and Forwards Terminated During Current Year

					;	Showing	g all Op	tions, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During	Current `	∕ear								
1	2	3	4	5	6	7	8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Prior Year(s)	Current Year											
	of Item(s)					D					Strike	Initial Cost	Initial Cost								0 :		0 :	Hedge
	Hedged, Used for	Schedul	e Type(s)			Date of Maturity		Indicate Exercise,			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	1	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifie		Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Description	or Replicated	identifie	(a)	or Central Cleaninghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Pald	Paid	Termination	income	value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	item	Deterred	(D)
				WELLS FARGO BANK.							Forward; Long:													
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A KB1H1DSPRFMYMCUFXT0	07/13/2023	04/26/2024	04/26/2024	Maturity		7,852,800	GBP Short: USD			(375,904)				197, 213			(375,904)			B024
											Currency Forward; Long:													
				WELLS FARGO BANK,							USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	9 07/19/2023	01/26/2024	01/26/2024	Maturity		4,747,512	EUR Currency			185,260				(103,395)			185,260			B024
											Forward; Long:													
Currency Forward	Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXTO	9 07/19/2023	01/26/2024	01/26/2024	Maturity		1.899.005	USD Short:							(41,358)						B024
,	, ,							,		,,	Currency			,				, ,,			,			
				WELLS FARGO BANK,							Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	9 07/19/2023	01/26/2024	01/26/2024	Maturity		34, 125, 568				1,331,667				(743, 211)			1,331,667			B024
											Currency Forward; Long:													
Currency Forward	Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXTO	07/10/2023	01/26/2024	01/26/2024	Maturity		1,243,396	USD Short:			48,521				(27,080)						RU34
Currency Forward	Torengii Equity investments .	D1	our rency	N.A	017 137 2020	01/20/2024	01/20/2024	maturity		1,240,000	Currency			40,521				(27,000)			40,321			0024
				WELLS FARGO BANK,							Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A KB1H1DSPRFMYMCUFXT0	07/19/2023	01/26/2024	01/26/2024	Maturity		56,518,000	EUR			2,205,477				(1,230,890)			2,205,477			B024
											Currency Forward; Long:													
				WELLS FARGO BANK,							USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	9 07/19/2023	01/26/2024	01/26/2024	Maturity		56,518,000	EUR Currency			2,205,477				(1,230,890)			2,205,477			B024
				WELLO EADOO DANK							Forward; Long:													
Currency Forward	Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXTO	9 07/19/2023	01/26/2024	01/26/2024	Maturity		180,858	USD Short: BEUR							(3,939)						B024
,											Currency Forward; Long:													
				WELLS FARGO BANK,							USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	9 07/19/2023	01/26/2024	01/26/2024	Maturity		36, 172	EURCurrency			1,412				(788)			1,412			B024
											Forward; Long:													
Currency Forward	Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXTO	07/19/2023	01/26/2024	01/26/2024	Maturity		1,672,933	USD Short:			65,282				(36, 434)			65.282			B024
	, ,		,					,			Currency													
				WELLS FARGO BANK,							Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	9 07/19/2023	01/26/2024	01/26/2024	Maturity		45,214				1,764				(985)			1,764			B024
											Forward; Long:													
Currency Forward	Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXTO	07/19/2023	01/26/2024	01/26/2024	Maturity		54.257	USD Short:			2.117			[(1 182)			2 117			R024
		1	541.51109	NO ILIDOTTE MIMOOLATO	5., 10, 2020	5., 25, 2024	2.7.207.2024			04,207	Currency			2,717				(1,102)			2,117			
				WELLS FARGO BANK,							Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	07/19/2023	01/26/2024	01/26/2024	Maturity		9,043	B EUR			353				(197)			353			B024
											Currency Forward; Long:													
Currency Forward	Faraign Equity Invest	D4	Currency	WELLS FARGO BANK,	07/10/0000	01/06/0004	01/06/0004	Maturitu		958 , 545	USD Short:			37,405				(20,876)			97 405			D004
Currency Forward	Foreign Equity Investments .	υι	ourrency	N.A. KB1H1DSPRFMYMCUFXTO	0//19/2023	01/20/2024	01/20/2024	mdlurily		958,545	EUR Currency			37,405				(20,8/6)			37,405			DU24
				WELLS FARGO BANK,							Forward; Long: USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A KB1H1DSPRFMYMCUFXT0	9 07/19/2023	01/26/2024	01/26/2024	Maturity		415,972	2 EUR			16,232				(9,059)			16,232			B024
											Currency Forward; Long:													
		L		WELLS FARGO BANK,		1					USD Short:													
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXTO	07/19/2023	01/26/2024	01/26/2024	Maturity		27 , 129	EUR Currency			1,059				(591)			1,059			B024
				WELLO EXPOS DANK							Forward; Long:													
Currency Forward	Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXTO	9 07/19/2023	01/26/2024	01/26/2024	Maturity		475.046	USD Short:			6.895				(5.836)			6.895			B024
. one, cornara	i vivigii Equity ilivostiliciito .	101	· var r crity	TO THE POST OF THE	017 107 2020	V 1/ LU/ LUL4	0 // 20/ 2024	maculity		770,040	1000						1							· · · · · · · · · · · · · · · · · ·

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Cans Floors Collars Swans and Forwards Terminated During Current Year

						Sho	wing all O	ptions, Ca _l	ps, Floors,	, Collars, S	Swaps and	d Forwards	s Termina	ted During	Current \	Year								
1	2	3	4	5	6		7 8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description												Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost	l										Hedge
	Hedged, Used for	Schedule	e Type(s)				ate of aturity	Indicate Exercise,			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectivenes at Inception
	Income	/	of				or Termina		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit		Exchange, Countern			kpira- tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifie	r (a)	or Central Clearingh	nouse Da	te ti	tion Date	Sale	Contracts	Amount	(Paid) Currency	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
											Forward; Long:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPR	REMYMCHEXTON 07/19/	2023 01/26	6/2024 01/26/2024	Maturity		92,944	USD Short:			1 349				(1 142)			1 349			B024
carronsy rormana riffication	. Troining Equity introdusions .		our oney		1 m m m o o o o o o o o o o o o o o o o	2020 0 17 21	0 1/ 20/ 202 1			02,01	Currency			1,010										5021
				WELLS FARGO BANK,							Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency		RFMYMCUFXT09 07/19/	2023 01/26	01/26/2024	Maturity		4,265,084	4 GBP			61,901				(52,399)			61,901			B024
											Currency Forward: Long:													
				WELLS FARGO BANK,							USD Short:			. ===							. ===			
Currency Forward	. Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPR	RFMYMCUFXT09 07/19/	2023 01/26	6/2024 01/26/2024	Maturity		123,925	GBPCurrency			1,799				(1,522)			1, /99			B024
				WELLO ELDOO DANK							Forward; Long:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPR	REMYMCUFXT09 07/19/	2023 01/26	6/2024 01/26/2024	Maturity		144,579	USD Short:							(1,776)			2.098			B024
,	, ,		,					,			Currency							, , ,			, ,			
				WELLS FARGO BANK,							Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPR	RFMYMCUFXT09 07/19/	2023 01/26	01/26/2024	Maturity		41,308	GBP			600				(507)			600			B024
											Currency Forward; Long:													
				WELLS FARGO BANK,							USD Short:													
Currency Forward	. Foreign Equity Investments .	υ1	Currency	N.A. KB1H1DSPR	RFMYMCUFXT09 07/19/	2023 01/26	6/2024 01/26/2024	Maturity		2,437,19	I GBP Currency			35,372				(29,942)			35,372			B024
											Forward; Long:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPR	RFMYMCUFXT09 07/19/	2023 01/26	6/2024 01/26/2024	Maturity		1,074,016	USD Short:			15,588				(13, 195)			15,588			B024
			,							.,,,,,,,,	Currency							(10,100)						
				WELLS FARGO BANK,							Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency		RFMYMCUFXT09 07/19/	2023 01/26	01/26/2024	Maturity		61,962	2 GBP			899				(761)			899			B024
											Currency Forward; Long:													
				WELLS FARGO BANK,							USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPR	RFMYMCUFXT09 08/01/	2023 04/26	6/2024 04/26/2024	Maturity		55,626,600	EUR Currency			2,226,624				(134,920)			2,226,624			B024
											Forward; Long:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPR	RFMYMCUFXT09 09/29/	2023 04/26	6/2024 04/26/2024	Maturity		32,043,216	USD Short:			3.230				1,228,910			3 230			B024
			,								Currency													
				WELLS FARGO BANK,							Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency		RFMYMCUFXT09 10/17/	2023 04/26	6/2024 04/26/2024	Maturity		53,330,425	5 EUR			(69,552))			2, 121, 831			(69,552))		B024
											Currency Forward; Long:													
				WELLS FARGO BANK,							USD Short:													
Currency Forward	. Foreign Equity Investments .	ν1	currency	N.A. KB1H1DSPR	H-MYMUUFX109 10/17/	2023 04/26	04/26/2024	Maturity		53,330,425	EUR Currency			(69,552)	1			2,121,831			(69,552)	ļ		BU24
1				WELLO EADOO DANY							Forward; Long:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPR	RFMYMCUFXT09 10/18/	2023 04/26	6/2024 04/26/2024	Maturity		53,246,845	USD Short: EUR			(153, 132)				2,203,976			(153, 132)			B024
	g., 24-17,		,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						Currency			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,			(, 102)			
				WELLS FARGO BANK,							Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency		RFMYMCUFXT09 10/18/	2023 04/26	04/26/2024	Maturity		45,794,862	2 EUR			(129, 117))			1,892,888			(129, 117))		B024
											Currency Forward; Long:													
				WELLS FARGO BANK,	DELINIO EVEC	0000	10 (0004				USD Short:													P004
Currency Forward	. Foreign Equity Investments .	וע	Currency	N.A. KB1H1DSPR	RFMYMCUFXT09 12/21/	2023 04/26	16/2024 04/26/2024	Maturity		171,854	4 GBP Currency			3,093				848			3,093			B024
											Forward; Long:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPR	RFMYMCUFXT09 12/21/	2023 04/26	6/2024 04/26/2024	Maturity		34.34	USD Short: 5 GBP										618			B024
	g., 24-17,		,		12.00						Currency													
				WELLS FARGO BANK,							Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPR	RFMYMCUFXT09 12/21/	2023 04/26	6/2024 04/26/2024	Maturity	.	1,549,052				27,878		.					27,878			B024

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Cans Floors Collars Swans and Forwards Terminated During Current Year

						5	Showing	all Op	tions, Cap	os, Floors,	Collars,	Swaps and	l Forwards	Terminat	ted During	Current '	Year								
1	2	3	4	5		6	7	8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description													Current Year											
	of Item(s)											Strike	Initial Cost	Initial Cost											Hedge
	Hedged, Used for	Schedule	Type(s)				Date of Maturity		Indicate Exercise,			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectivenes at Inception
	Income	/	of					Termina-		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit		Exchange, Co		Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifie	r (a)	or Central Cle	earinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid) Currency	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
												Forward; Long:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A KE	R1H1DSPREMYMCLIEXTO9	12/21/2023	04/26/2024 0	4/26/2024	Maturity		45,258	USD Short:			815				223			815			B024
Surroiney Termane Titterini	. I orongo Equity introdusionto .		our oney		B II I B OI I II III III OOI XI GO	12, 21, 2020	01,20,2021	1, 20, 202 1				Currency													5021
				WELLS FARGO BANK,								Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency		B1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024 0	4/26/2024	Maturity		52,46	1 GBP			944				259			944			B024
												Currency Forward: Long:													
	5 . 5		•	WELLS FARGO BANK,	DALLADORDERINA IEVTOO	40 (04 (0000	04/00/0004	4 (00 (0004			12.800	USD Short:			200				20			000			D004
Currency Forward	. Foreign Equity Investments .	υ1	Currency	N.A KE	B1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024 0	4/26/2024	Maturity		12,800	Currency			230	'			63			230			8024
				WELLS FARGO BANK,								Forward; Long:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	. N.A KE	B1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024 0	4/26/2024	Maturity		887,45	USD Short:			15,971				4,378			15,971			B024
,												Currency													
				WELLS FARGO BANK,								Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	N.A KE	B1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024 0	4/26/2024	Maturity		388,748				6,996				1,918			6,996			B024
												Currency Forward; Long:													
O	Francisco Francisco Innocedences	D4	0	WELLS FARGO BANK, N.A KE	B1H1DSPRFMYMCUFXT09	10 /01 /0000	04/00/0004	4 (00 (000)4	W- 4 : 4		25.25	USD Short:			455				105			455			R024
Currency Forward	. Foreign Equity Investments .	DI	Currency	N.A NE	BIN IDSPREMIMOUF X 109	12/21/2023	04/26/2024 0	4/20/2024	maturity		20,20	Currency			400	`			120			400			bu24
				WELLS FARGO BANK,								Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	N.A KE	B1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024 1	0/25/2024	Maturity		3,528,684	EUR			(19,528							(19,528))		B024
												Currency Forward; Long:													
				WELLS FARGO BANK,								USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	N.A KE	B1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024 1	0/25/2024	Maturity		19,258,20	1 EUR Currency			(106,575	i)						(106,575))		B024
												Forward; Long:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A KE	B1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024 1	0/25/2024	Maturity		267, 423,77	USD Short:			(1,479,930	,						(1,479,930)			R024
ourrency rormard	. I ordigii Equity investments .	b1	our remey	II.A.	B II I I BOI I II III III II II I I I I	04/ 24/ 2024	10/20/2024	0/20/2024	maturity		201, 420,11	Currency			(1,475,500	,						(1,470,000)	,		D024
				WELLS FARGO BANK,								Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency		B1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024 1	0/25/2024	Maturity		7, 163, 166	EUR			(39,641)						(39,641))		B024
												Currency Forward; Long:													
				WELLS FARGO BANK,								USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	N.A KE	B1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024 1	0/25/2024	Maturity		715,790	B EUR Currency			(3,961	1						(3,961)	J		ви24
1				HELLO FAROS RANK								Forward; Long:													
Currency Forward	. Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A KE	B1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024 1	0/25/2024	Maturity		217, 117	USD Short: FEUR			(1,202							(1,202)			B024
											· ·	Currency													
				WELLS FARGO BANK,								Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency		B1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024 1	0/25/2024	Maturity		11,682,542	2 EUR	ļ		(64,651	 						(64,651))		B024
												Currency Forward; Long:													
Currency Forward	Foreign Equity Investment	D1	Currence	WELLS FARGO BANK,	B1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024 4	0/25/2024	Maturity		5. 156.670	USD Short:			(28,537							(28,537)	1		B034
Currency Forward	. Foreign Equity Investments .	VI	Currency	N.A KE	E III IDOFNEMIMOUFATUS	04/24/2024	10/23/2024	0/20/2024	maturity		3, 130,070	Currency			(20,03/	1						(20,037)	1		DU24
1				WELLS FARGO BANK,								Forward; Long: USD Short:													
Currency Forward	. Foreign Equity Investments .	D1	Currency		B1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024 1	0/25/2024	Maturity		335,324	EUR			(1,856	i)						(1,856)			B024
												Currency Forward; Long:													
				WELLS FARGO BANK,								AUD Short:													
Currency Forward	. Foreign Liability	Exhibit 7	Currency	N.A KE	B1H1DSPRFMYMCUFXT09	07/17/2024	07/24/2024 0	7/24/2024	Maturity		746,517	7 USDCurrency	·····		(14,352)						(14,352))		B021
1												Forward; Long:													
Currency Forward	. Foreign Liability	Evhibit 7	Currency	WELLS FARGO BANK, N.AKE	IB1H1DSPRFMYMCUFXT09	07/18/2024	07/25/2024	7/25/2024	Maturity		324,475	GBP Short:			(2.563							(2.563)			B020
pour terroy tot wat u	. I . o . c . d . r an I I I I I	LAHIDIL /	· our relicy	N	WILLIAM IN INCOLVING	01/10/2024	0112012024 U	112012024	imaturity	1	1	JUJU JUJU			(2,303	A						(2,303)	A		DU4U

SCHEDULE DB - PART A - SECTION 2

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

						Showing	g all Op	itions, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	s Lermina	ted During	g 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											Cumulative Prior Year(s)	Current Year	-										ı
	of Item(s)										Strike	Initial Cost												Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity		Exercise,	Niverbook		Rate or	discounted	discounted	tion	0	Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	Exhibit	of Risk(s)	Exchange, Counterparty	Trade	or Expira-	Termina- tion	Expiration, Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier		or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination		Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
											Currency													1
				WELLS FARGO BANK,							Forward; Long: EUR Short:													1
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		610,832	USD USD			1,515	i						1,515			B024
											Currency Forward; Long:													ı
				WELLS FARGO BANK,							EUR Short:													ı
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		244,333	B USD Currency			606							606			B024
											Forward; Long:													ı
Currency Forward	Foreign Equity Investments .	D1	Curronov	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		65,613,811	EUR Short:				,						162,712			B024
currency rorward	Toreign Equity investments .	D1	our rency	N.A	10/ 22/ 2024	10/ 23/ 2024	10/23/2024	maturity		03,013,011	Currency			102,712							102,712			1
				WELLS FARGO BANK,							Forward; Long: EUR Short:													ı
Currency Forward	Foreign Equity Investments .	D1	Currency		10/22/2024	10/25/2024	10/25/2024	Maturity		173,693				431							431			B024
· ·			,					,			Currency													ı
				WELLS FARGO BANK,							Forward; Long: EUR Short:													ı
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		610,797	7 USD			1,549							1,549			B024
											Currency Forward; Long:													l
				WELLS FARGO BANK,							EUR Short:													l
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		244,319				619							619			B024
											Forward; Long:													ı
O	Francisco Francisco Innocessorale	D4	0	WELLS FARGO BANK,	10 /00 /0004	10 /05 /0004	10 /05 /0004	M-4:4		CE C40 400	EUR Short:			100 055	.						100 055			0004
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		65,610,169	Currency			166,355							166,355			8024
											Forward; Long:													l
Currency Forward	Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		173,684	EUR Short:			440							440			R024
carroney remains interest	Totorgii Equity infocusionto :		04110110711111	le in issue in minimos Arec	10, 22, 202 1	10, 20, 202 1	10/ 20/ 202 1				Currency													1
				WELLS FARGO BANK.							Forward; Long: EUR Short:													ı
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		9, 180, 542				24,555	i						24,555			B024
											Currency Forward; Long:													ı
				WELLS FARGO BANK,							EUR Short:													l
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		101,942,990				272,669							272,669			B024
											Currency Forward; Long:													ı
				WELLS FARGO BANK,							EUR Short:													l
Currency Forward	Foreign Equity Investments .	ν1	Currency	N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		3, 100, 176	USDCurrency			8,292	·						8,292		•••••	BU24
											Forward; Long:			1										i
Currency Forward	Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		9, 180,628	EUR Short:			24,470			[24,470			B024
,				No. I Too Till Million A Too	,	, 20, 2024	, 20, 2024				Currency			21,470							21,470			
				WELLS FARGO BANK,							Forward; Long: EUR Short:													i
Currency Forward	Foreign Equity Investments .	D1	Currency		10/22/2024	10/25/2024	10/25/2024	Maturity		101,943,935				271,725	j						271,725			B024
											Currency			1										i
				WELLS FARGO BANK,							Forward; Long: EUR Short:													l
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		3, 100, 203	USD				B									B024
											Currency Forward; Long:													i
				WELLS FARGO BANK,	40 (00 (00)	44 (04 :	44 (04 (000)			OF *** ***	GBP Short:				J									2004
Currency Forward	Foreign Equity Investments .	ν1	currency	N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	11/01/2024	11/01/2024	Maturity		25,962,028	USDCurrency			(45,019	·/						(45,019)		•	BU24
											Forward; Long:			1										i
Currency Forward	Foreign Equity Investments .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		1,684,916	AUD Short:			(11,393	8)		I				(11,393)			R024
Carrolley Formara			out rolloy	NOTIFICATION MINIOU ATOS	.5/ 22/ 2024	.5/ 20/ 2024	.0/ 20/ 2024			1,004,010	Currency			(11,000	1		[(11,000)			l
				WELLS FARGO BANK,							Forward; Long: GBP Short:													i
Currency Forward	Foreign Equity Investments .	D1	Currency	N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity	<u></u>	3,619,427			<u></u>	3,018	<u> </u>	<u> </u>	<u> </u>	<u></u>						B024

SCHEDULE DB - PART A - SECTION 2

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

						CHOWIN	ig an O	otiono, our	, i 10010,	Condito, v	owapo an	a i diwaius	remina	ca Daning	Current	i cai								
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
												Cumulative												
	Description of Item(s)										01.7	Prior Year(s)												
	or item(s) Hedged,					Date of		Indicate			Strike Price	Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
		Schedul	e Type(s)			Maturity		Exercise.			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina	- Expiration.	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	(LUSS) on	Value of	(LUSS) On	and at
	Generation	Exhibit		Exchange, Counterparty	Trade			Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifie		or Central Clearinghouse	Date		Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income		Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
•											Currency	1												
											Forward; Long:													
Currency Ferward	Foreign Equity Investments	D4	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10 /05 /000/	4 10/05/0004	Maturitu		29.216.316	GBP Short:			24 364							24.364			DOGA
Currency Forward	. Foreign Equity investments .	DI	cui i elicy	N.A KB ITI IDSFREM INCOPATOS	Currency	,		24,304							24,304			DU24						
					Forward; Long:																			
				WELLS FARGO BANK,	GBP Short:																			
			Currency	. N.A. KB1H1DSPRFMYMCUFXT09	USD			3,668										B024						
	al - Forwards - Hedging							22,571,577		+	XXX	5,786,857			22,571,577			XXX						
Bond Forward	Fixed income Portfolio	Duration	. CITIBANK, N.A E570DZNZ7FF32TNEFA76	90.319945	i		(72,460,938	35,29	2					(72,460,938			B0311							
Rand Farward	Fixed income Portfolio	Duration	89.86816	,		(145.381.131	734.48	0					(145,381,131)			B0311								
Boliu Fol wal u	. Fixed Illicome Politionio	Dul at I oil		,		(143,361,131	//34,40	0					(140,001,101			DU311								
Bond Forward	Fixed income Portfolio	85.280268			(30,067,560	328,65	8					(30,067,560)			B0311									
				WELLS FARGO BANK,																				
			Duration	. N.A. KB1H1DSPRFMYMCUFXT09	03/26/2021	09/25/2024	4 09/25/2024	Maturity		185,000,000	84.990764	l		(49,877,734	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						(49,877,734			B0311
	al - Forwards - Replicati	on												(297,787,363	2,845,89		XXX				(297,787,363			XXX
1479999999. Subtota														(273,419,960	2,845,89	4	XXX	10,050,058			(275,214,940			XXX
	al - SSAP No. 108 Adjus																XXX							XXX
				nuity Guarantees Under SSAP No.	108									19,480,347	1,781,47	0	XXX	8,074,853	12,124		17,685,367			XXX
		ariable Aı	nnuity Guar	antees Under SSAP No.108													XXX							XXX
17099999999. Subtota												1,200,000	7,274,846	51,535,931	2,618,75	3	XXX	(1,216,503)	(1,968) 87	35, 141, 967			XXX
1719999999. Subtota														(297,787,363	2,845,89	4	XXX				(297,787,363			XXX
1729999999. Subtota	al - Income Generation			<u>-</u>													XXX							XXX
1739999999. Subtota	al - Other							·									XXX							XXX
1749999999. Subtota	al - Adjustments for SSA	NO. 10	8 Derivativ	es													XXX							XXX
1759999999 - Totals	<u>-</u>											1,200,000	7.274.846	(226.771.085	7,246,11	7	XXX	6.858.349	10.156	87	(244.960.029			XXX

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0020	Convert Foreign MTN to Floating USD
	0021	Convert Foreign IRIN to Fixed USD
	0022	Hedge Net Investment in Foreign Subsidiary
	0023	Convert Foreign Bonds to Fixed USD
	0024	Hedge FX Exposure on Equity Investment
	0031	Convert Assets to Fixed/Float
	0037	Swap Fixed to Floating Liabilities
	0053	Hedge Bond Portfolio Against Rise in Interest Rates
	0070	Hedge inflation Linked Benefits
	0311	Duration Management Hedges

SCHEDULE DB - PART B - SECTION 1

Futures	Contracts	Open [December 31	of Current Year	

								Futures Contrac	из Орен и	Jecenibei	o i di Guile	iii i cai									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highl	y Effective He	edges	18	19	20	21	22
														15	16	17					
																Change in					
																Variation		Change in			
				Description												Margin		Variation		Hedge	
				of Item(s)												Gain		Margin		Effectiveness	
				Hedged.			Date of									(Loss) Used	Cumulative			at	
				Used for		Type(s)	Maturity						Book/			to Adjust	Variation	(Loss)		Inception	
	Number			Income	Schedule/		or			Transac-	Reporting		Adjusted	Cumulative	Deferred	Basis of		Recognized		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	tion	Date		Carrying	Variation	Variation	Hedged	All Other	in Current	Potential	Year-end	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Price	Fair Value	Value	Margin	Margin	Item	Hedges	Year	Exposure	(b)	Point
Cymbol	Contracts	Amount	Mar-25 CBT 2-YEAR	Fixed Income	identifier	Interest	tion	Exchange	Date	1 1100	1 1100	i ali valuc	value	iviaigiii	iviargiii	пеш	ricages	i cai	LAPOSUIC	(6)	1 01110
TUH5	11	2 200 000	TREAS. NOTE	Portfolio	D1	Rate	03/31/2025 CBT	ES7 IP3U3RHIGC71XBU11 .	.11/19/2024 .	102.9455	102.8031	(172)	(172)				(3.099)	(3.099)	12 233	B0311	2.000
1010		2,200,000	Mar-25 CBT 2-YEAR	Fixed Income	D1	Interest		Lorii dddiinddr ixborr .	. 11/ 10/ 2024 .	102.0400	102.0001		(1/2)				(0,000)	(0,000)		D0011	
TUH5	2	400 .000	TREAS. NOTE	Portfolio	D1	Rate	.03/31/2025 . CBT	ES71P3U3RHIGC71XBU11	. 12/02/2024 .	102.9531	102 .8031	(31)	(31)				(594)	(594)	2.224	B0311	2.000
			Mar-25 CBT TREASURY	Fixed Income		Interest	1										(44.)	(**************************************	-,		
TYH5	305	30,500,000	NOTES 10Y	Portfolio	D1	Rate	.03/20/2025 . CBT	ES71P3U3RH1GC71XBU11 .	.12/11/2024 .	110.9441	108.7500	(66,719)	(66,719)				(669, 185)	(669, 185)	725,690	B0311	1,000
			Mar-25 CBT 30 YR	Fixed Income		Interest															
USH5	30	3,000,000	TREASURY BONDS	Portfolio	D1		.03/20/2025 . CBT	ES71P3U3RH1GC71XBU11 .	.11/19/2024 .	117 . 1107	113.8438	(7,500)	(7,500)				(98,008)	(98,008)	16,682	B0311	1,000
			Mar-25 CBT ULTRA 10YR			Interest															
UXYH5	275	27,500,000			D1	Rate	.03/20/2025 . CBT	ES7 IP3U3RHIGC71XBU11 .	.12/11/2024 .	114.3705	111.3125	(68,750)	(68,750)				(840,936)	(840,936).	654,310	B0311	1,000
				Fixed Income		Interest															
WNH5				Portfolio	ν1	Hate	.03/20/2025 . CBI	ES71P3U3RH1GC71XBU11 .	.11/19/2024 .	123.3500	118.9063	(438)	(438)				(4,445)	, , , ,		B0311	1,000
			res - Hedging Oth	er								(143,609)	(143,609)				(1,616,267)	(1,616,267)	1,411,695	XXX	XXX
15799999	99. Subtota	al - Long Futu										(143,609)	(143,609)				(1,616,267)	(1,616,267)	1,411,695	XXX	XXX
			Mar-25 CBT 5 YEAR	Fixed Income		Interest															
FVH5	5	500,000	TREAS. NOTE	Portfolio	D1		.03/31/2025 . CBT	ES7 IP3U3RHIGC71XBU11 .	.11/19/2024 .	107 . 0240	106.3031	469	469				3,596	3,596		B0311	1,000
			Mar-25 CBT TREASURY	Fixed Income	L.	Interest															
TYH5	11	1,100,000	NOTES 10Y	Portfolio	D1		.03/20/2025 . CBI	ES7 IP3U3RHIGC71XBU11 .	.11/19/2024 .	110.0179	108.7500		2,406				13,947	13,947	6,11/	B0311	1,000
UXYH5	20	2 200 200	Mar-25 CBT ULTRA 10YR	Portfolio	D4	Interest Rate	00 /00 /0005 007	ES71P3U3RH1GC71XBU11 .	.11/19/2024 .	113. 1563	111.3125	8.000	8.000				59 000	59.000	17 704	B0311	1.000
cn1 XU	32	3,200,000	Mar-25 CBT ULTRA 10YR		D1	Interest	.03/20/2025 . 051	E3/1P3U3HF1GC/1XBU11 .	.11/19/2024 .	113.1303	111.3123	8,000	8,000					59,000	17,794	BU311	1,000
UXYH5	1	100 000		Portfolio	D1		03/20/2025 CRT	ES71P3U3RH1GC71XBU11 .	.11/22/2024 .	112.8125	111.3125	250	250				1.500	1.500	556	B0311	1.000
	00 Subtots		ires - Hedging Oth		D1	nate	.00/20/2020 . 001	EO/ II GOGIII I GO TABOTT .	. 11/22/2024 .	112.0120	111.0120	11.125	11 125				78.043	78.043	27.247	XXX	XXX
		al - Short Futu		ici								11, 125	11, 125				78.043	78,043	27,247	XXX	XXX
												11, 120	11,120				78,043	78,043	21,241		
			108 Adjustments				D.1. 100											+		XXX	XXX
				Variable Annuity								J								XXX	XXX
				Annuity Guarantee	s Under SS	SAP No.108														XXX	XXX
17099999	99. Subtota	al - Hedging C	Other									(132,484)	(132,484)				(1,538,224)	(1,538,224)	1,438,942	XXX	XXX
17199999	99. Subtota	al - Replicatio	n								İ									XXX	XXX
		al - Income G																† †		XXX	XXX
	99. Subtota											+						 		XXX	XXX
			nts for SSAP No. 1	IOO Dorivativas														1		XXX	XXX
		aı - Aujustmer	115 101 33AP 110.	iuo Delivatives																	
17599999	99 - Totals											(132,484)	(132,484)				(1,538,224)	(1,538,224)	1,438,942	XXX	XXX

	Beginning	Cumulative	Ending
Broker Name	Cash Balance	Cash Change	Cash Balance
Royal Bank Of Scotland			
	(404,832)	272,348	(132,484)
Goldman Sachs International			
Total Net Cash Deposits	(404,832)	272,348	(132,484)

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
03	11	Duration Management Hedges

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	illiper 2 i	or Current rea	aı								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or			Te	ermina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade		tion	Termination	Maturity or	Margin at		.,		Termination	One (1)
	-		Danadatian		Identifier	` '						Price			in Current	of Hedged	D . C		
Symbol	Contracts	Amount	Description	or Replicated	identiller	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
FVH4	1	100,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Eivad Incomo Bortfalia	D1	Interest	.03/28/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.11/30/2023 .	106.8800 .01/	1/10/2024 .	108.2800	Sale	170	170			B0311	1,000
FVN4		100,000	Mar-24 CBT 5 YEAR	Fixed Income Portfolio .	VI	Rate Interest	.03/28/2024 .	CBI ES/IP3U3HRIGC/IXBUII	. 11/30/2023 .	100.8800 .01/	1/10/2024 .	108.2800	Sale	1/0	170			BU311	1,000
EVHA	3	300.000	TREAS. NOTE	Fixed Income Portfolio .	n ₁	Rate	.03/28/2024 .	CBT ES71P3U3RH1GC71XBU11	. 12/14/2023 .	108.5200 .01/	1/10/2024 .	108.2800	Sale	510	510			B0311	1.000
1 1114			Mar-24 CBT 5 YEAR	TIXED THEOMETOTETOTIO.	D1	Interest	. 00/20/2024 .	LOTH GOOT IT GOT INDOT	. 12/ 14/ 2020 .	100.3200 .01/	1/10/2024 .	100.2000						50011	
FVH4	1	100.000		Fixed Income Portfolio .	D1	Rate	.03/28/2024 .	CBT ES7 IP3U3RHIGC71XBU11	. 12/14/2023 .	108.5200 .02/	2/21/2024 .	106.5200	Sale	(1.992)	(1.992)			B0311	1.000
			Mar-24 CBT 5 YEAR			Interest													1
FVH4	2	200,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.03/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.01/31/2024 .	108.5000 .02/	2/21/2024 .	106.5200	Sale	(3,984)	(3,984)			B0311	1,000
			Jun-24 CBT 5 YEAR			Interest													
FVM4	270	27,000,000	TREAS. NOTE	Fixed Income Portfolio .	טו	Rate	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/09/2024 .	106.2600 .05/	5/28/2024 .	105.2600	Sale	(57,346)	(57,346)			B0311	1,000
EVMA	4	100 000	Jun-24 CBT 5 YEAR	Eived Income Bortf-!:-	D1	Interest	06 /00 /0004	ODT E071001000110074V01144	02/21/2024	106 0100 00	1/06/0004	100 7500	0-1-	(156)	(156)			B0311	1,000
FVM4	ļ1	100,000	TREAS. NOTE	Fixed Income Portfolio .	ייע	Rate Interest	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/21/2024 .	106.9100 .02/	2/26/2024 .	106.7500	Sale	(156)	(156)			DU311	1,000
FVM4	2	200.000		Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/21/2024 .	106.9100 .02/	2/28/2024 .	106.8900	Sale	(31)	(31)			B0311	1.000
1 11114		200,000	Jun-24 CBT 5 YEAR	TIXED THEOMETOTETOTIO.	D1	Interest	.00/20/2024 .	LOTH GOOT IT GOT INDOT	.02/21/2024 .	100.3100 .02/	./ 20/ 2024 .	100.0300		(01)	(01)			50011	
FVM4	2	200,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/21/2024 .	106.9100 .03/	3/18/2024 .	106.4400	Sale	(938)	(938)			B0311	1,000
			Jun-24 CBT 5 YEAR			Interest													
FVM4	500	50,000,000		Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.04/10/2024 .	105.2700 .05/	5/28/2024 .	105.2600	Sale	(106, 195)	(106, 195)			B0311	1,000
			Jun-24 CBT 5 YEAR			Interest													
FVM4	2	200,000		Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES71P3U3RHIGC71XBU11	.02/29/2024 .	106.9300 .04/	1/15/2024 .	105.2200	Sale	(1,938)	(1,938)			B0311	1,000
51014	500	50 000 000	Jun-24 CBT 5 YEAR	F: B		Interest	00/00/0004		04/44/0004	105 0500 05	(00 (0004	405 0000		(400, 405)	(400 405)			20044	4 000
FVM4	500	50,000,000	TREAS. NOTE Jun-24 CBT 5 YEAR	Fixed Income Portfolio .	וען	Rate Interest	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/11/2024 .	105.2500 .05/	5/28/2024 .	105.2600	Sale	(106, 195)	(106,195)			B0311	1,000
EVMA	2	200.000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/10/2024 .	105,4400 .04/	1/15/2024 .	105.2200	Sale	(1.938)	(1.938)			B0311	1.000
1 11114		200,000	Jun-24 CBT 5 YEAR	TIXED THEOMETOTETOTIO.	D1	Interest	.00/20/2024 .	LOTH GOOT IT GOT INDOT	.04/ 10/ 2024 .	100.4400 .04/	1/ 10/ 2024 .	103.2200		(1,300)	(1,300)			50011	1,000
FVM4	2	200.000		Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/10/2024 .	105.4400 .04/	1/17/2024 .	105.2800	Sale	(328)	(328)			B0311	1.000
			Sep-24 CBT 5 YEAR			Interest					.,,				,				,
FVU4	1,270	127,000,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.09/30/2024 .	CBT ES71P3U3RH1GC71XBU11	.05/28/2024 .	105.6400 .06/	6/20/2024 .	106.7700	Sale	1,438,669	1,438,669			B0311	1,000
			Mar-24 CBT 2-YEAR			Interest													
TUH4	2,445	489,000,000		Fixed Income Portfolio .	D1	Rate	.03/28/2024 .	CBT ES71P3U3RH1GC71XBU11	. 11/22/2023 .	101.8800 .02/	2/26/2024 .	101.8000	Sale	(422,080)	(422,080)			B0311	2,000
	_		Mar-24 CBT 2-YEAR		l	Interest													
1UH4	8	1,600,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.03/28/2024 .	CBT ES71P3U3RH1GC71XBU11	. 11/22/2023 .	102.0300 .02/	2/21/2024 .	101.9800	Sale	(4,000)	(4,000)			B0311	2,000
TILLA	2	400.000	Mar-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio .	D1	Interest Rate	.03/28/2024 .	ODT E071001000110071V01111	.01/10/2024 .	102.7600 .02/	2/21/2024	101.9800	Sale	(1.000)	(1.000)			B0311	2.000
1004		400,000	Mar-24 CBT 2-YEAR	TIACU THOUNE FULLIOITO .		Interest	. 00/20/2024 .	CBT ES71P3U3RH1GC71XBU11	.01/10/2024 .	102./000 .02/	2/21/2024 .	101.9600	sare	(1,000)	(1,000)			DU011	2,000
TUH4	2	400,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	. 03/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/06/2024 .	102.4700 .02/	2/21/2024 .	101.9800	Sale	(1.000)	(1,000)			B0311	2,000
	[,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Jun-24 CBT 2-YEAR			Interest		EO III OOG III OO II ADO II	. 52, 00, 2021 .					(1,000)	(1,000)			1-20	
TUM4	2,445	489,000,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/26/2024 .	102.2700 .05/	5/28/2024 .	101.4300	Sale	(3,914,845)	(3,914,845)			B0311	2,000
1	1	1	Jun-24 CBT 2-YEAR			Interest													
TUM4	11	2,200,000		Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/21/2024 .	102.4500 .05/	5/24/2024 .	101.4800	Sale	(21,376)	(21,376)			B0311	2,000
			Jun-24 CBT 2-YEAR		L.	Interest												L	1
1'UM4	500	100,000,000	TREAS. NOTE	Fixed Income Portfolio .	טו	Rate	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/20/2024 .	102.2200 .05/	5/28/2024 .	101.4300	Sale	(800,582)	(800,582)			B0311	2,000
TIMA	500	100.000.000	Jun-24 CBT 2-YEAR	Eived Income Bortf-!:-	D1	Interest Rate	.06/28/2024 .	ODT E071001000110074V01144	02/21/2024	100 0100 05	/00 /000/	101.4300	Sale	(800,582)	(800,582)			B0311	2.000
10//4	500	100,000,000	TREAS. NOTE	Fixed Income Portfolio .	ייע	Interest	.00/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/21/2024 .	102.3100 .05/	5/28/2024 .	101.4300	5a1e	(800,582)	(800,582)			DU311	2,000
TUM4	500	100,000,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/22/2024 .	102.3700 .05/	5/28/2024 .	101.4300	Sale	(800,582)	(800,582)			B0311	2,000
10/117			Jun-24 CBT 2-YEAR			Interest	. 50, 20, 2024 .	Editi dodili ili do i indoi indoi indoi indoi indoi in	. 30/ LL/ 2024 .	102.0/00 [.03/	,, 20, 2027 .	131.4000		(000,002)	(000,002)				2,000
TUM4	250	50,000,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/25/2024 .	102.3100 .05/	5/28/2024 .	101.4300	Sale	(400,291)	(400,291)			B0311	2,000
			Jun-24 CBT 2-YEAR			Interest													
TUM4	300	60,000,000		Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.03/26/2024 .	102.2800 .05/	5/28/2024 .	101.4300	Sale	(480,349)	(480,349)			B0311	2,000
			Jun-24 CBT 2-YEAR			Interest												L	
TUM4	250	50,000,000		Fixed Income Portfolio .	טו	Rate	.06/28/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.03/27/2024 .	102.3400 .05/	5/28/2024 .	101.4300	Sale	(400,291)	(400,291)			B0311	2,000
TIMA	500	100 000 000	Jun-24 CBT 2-YEAR	Fired Jacob B. At J.	D4	Interest	00 /00 /000 *	ODT	00 (00 (000 (100 0700 05	/00 /0004	404 4000		(000 500)	/000 500			D0011	0.000
1UM4	500	100,000,000	TREAS. NOTE Jun-24 CBT 2-YEAR	Fixed Income Portfolio .	ייי ווע	Rate Interest	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/28/2024 .	102.2700 .05/	5/28/2024 .	101.4300	Sale	(800,582)	(800,582)			B0311	2,000
TIIM4	300	60,000,000		Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/02/2024 .	102.0900 .05/	5/28/2024 .	101.4300	Sale	(480,349)	(480,349)			B0311	2,000
10///			Jun-24 CBT 2-YEAR	TAGE INCOME FULLIUITO .		Interest	. 50/20/2024 .	Lot IT Soon IT GOT INDUIT	. 57/ 52/ 2024 .	102.0300 .03/	,, 20, 2024 .	10 1.4000	Jale	(400,048)	(400,048)			50011	2,000
TUM4	500	100.000.000		Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.04/03/2024 .	102.1000 .05/	5/28/2024	101.4300	Sale	(800.582)	(800.582)			B0311	2.000

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	mber 31	of Current Y	ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			Jun-24 CBT 2-YEAR			Interest		-											
TUM4	125	25,000,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/04/2024 .	102.0900	05/28/2024 .	101.4300	Sale	(200, 145)	(200, 145)			B0311	2,000
71 114	405	05 000 000	Jun-24 CBT 2-YEAR	5		Interest	00/00/0004	5071001001110074701144	04/05/0004	400.0500	05 (00 (000)	101 1000		(000 445)	(000 445)			20044	
10M4	125	25,000,000	TREAS. NOTE	Fixed Income Portfolio .	ייי ייי	Rate Interest	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/05/2024 .	102.0500	05/28/2024 .	101.4300	Sale	(200, 145)	(200, 145)	•••••		B0311	2,000
TUM4	250	50 .000 .000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/08/2024 .	101.9100	05/28/2024	101.4300	Sale	(400,291)	(400,291)			B0311	2,000
			Jun-24 CBT 2-YEAR			Interest	,,								, (, 20 .,				, , , , , , , , , , , , , , , , , , , ,
TUM4	250	50,000,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/09/2024 .	101.9800	05/28/2024 .	101.4300	Sale	(400,291)	(400,291)			B0311	2,000
71114	0.705	4 050 000 000	Sep-24 CBT 2-YEAR	5		Interest	00 (00 (000 4		05 (00 (000)	404 7000	00 (00 (000)	100 1000		5 400 044	5 400 044			20044	
1004	6,795	1,359,000,000	TREAS. NOTE Sep-24 CBT 2-YEAR	Fixed Income Portfolio .	ייי ייי	Rate Interest	.09/30/2024 .	CBT ES71P3U3RH1GC71XBU11	.05/28/2024 .	101.7600	06/20/2024 .	102.1600	Sale	5,463,044	5,463,044	•••••		B0311	2,000
TUU4	10	2.000.000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	. 09/30/2024 .	CBT ES71P3U3RH1GC71XBU11	.05/24/2024 .	101.8200	08/26/2024	103.3600	Sale	26,230	26,230			B0311	2.000
			Sep-24 CBT 2-YEAR			Interest								,,					, , , , , , , , , , , , , , , , , , , ,
TUU4	2	400,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.09/30/2024 .	CBT ES71P3U3RH1GC71XBU11	.07/11/2024 .	102.5200	08/26/2024 .	103.3600	Sale	5,246	5,246			B0311	2,000
T11114		000 000	Sep-24 CBT 2-YEAR	E1 11 D 41 11	D4	Interest	00 (00 (000 4	ODT	00 (40 (0004	400,0000	00 /00 /0004	400 0000	Sale	0.000				D0044	0.000
TUU4		200,000	TREAS. NOTE Dec-24 CBT 2-YEAR	Fixed Income Portfolio .	υι	Rate Interest	.09/30/2024 .	CBT ES71P3U3RH1GC71XBU11	.08/13/2024 .	103.3800	08/26/2024 .	103.3600	Sale	2,623	2,623	• • • • • • • • • • • • • • • • • • • •		B0311	2,000
TUZ4	2	400.000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	. 12/31/2024	CBT ES71P3U3RH1GC71XBU11	.08/26/2024 .	103 9000	09/30/2024 .	104 . 1200	Sale	896				B0311	2.000
	<u>-</u>		Dec-24 CBT 2-YEAR			Interest	. 12, 01, 2021	25711 333111 33711 33711	. 00, 20, 202										
TUZ4	6	1,200,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	. 12/31/2024 .	CBT ES71P3U3RH1GC71XBU11	.08/26/2024 .	103.9000	10/15/2024 .	103.4500	Sale	(5,308)	(5,308)			B0311	2,000
7174		400.000	Dec-24 CBT 2-YEAR	5		Interest	10 (01 (0001		00 100 1000 1	400 0000	44 (40 (0004	100 7000		(4.770)	(4.770)			20044	
1024	2	400,000	TREAS. NOTE Dec-24 CBT 2-YEAR	Fixed Income Portfolio .	וטן	Rate Interest	. 12/31/2024	CBT ES71P3U3RH1GC71XBU11	.08/26/2024 .	103.9000	11/13/2024 .	102.7000	Sale	(4,776)	(4,776)	•••••		B0311	2,000
TUZ4	2	400.000		Fixed Income Portfolio .	D1	Rate	. 12/31/2024	CBT ES71P3U3RH1GC71XBU11	.08/26/2024 .	103.9000	11/19/2024 .	102.7200	Sale	(2,932)	(2,932)			B0311	2.000
	<u>-</u>		Dec-24 CBT 2-YEAR			Interest	. 12, 01, 2021	25711 333111 33711 33711	. 00, 20, 202		,,			(2,002)	(2,002)				
TUZ4	1	200,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	. 12/31/2024	CBT ES71P3U3RH1GC71XBU11	.08/30/2024 .	103.8100	11/19/2024 .	102.7200	Sale	(1,466)	(1,466)			B0311	2,000
7174			Dec-24 CBT 2-YEAR	5		Interest	10 (01 (0001		40 (00 (000 4	400.0000	11 (10 (0001	100 7000		(0.700)	(0.700)			20044	
TUZ4	6	1,200,000	TREAS. NOTE Dec-24 CBT 2-YEAR	Fixed Income Portfolio .	ווע	Rate Interest	. 12/31/2024	CBT ES71P3U3RH1GC71XBU11	. 10/09/2024 .	103.3300	11/19/2024 .	102.7200	Sale	(8,796)	(8,796)	•••••		B0311	2,000
TUZ4	3	600.000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	. 12/31/2024 .	CBT ES71P3U3RH1GC71XBU11	. 10/22/2024 .	103.2500	11/19/2024 .	102.7200	Sale	(4.398)	(4,398)			B0311	2,000
1024			Mar-24 CBT TREASURY	TIXOU THOUSE FOI CIOTIO .		Interest	. 12/01/2024	EST II SOCIETION INDOT	. 10/22/2024 .		11/ 10/ 2024	102.7200		(4,000)	(4,000)			50011	
TYH4	2	200,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	.03/19/2024	CBT ES71P3U3RH1GC71XBU11	. 11/22/2023 .	109.4300	02/21/2024 .	109.7400	Sale	620	620			B0311	1,000
71/1/5	252	05 000 000	Mar-25 CBT TREASURY	5		Interest	00 (00 (0005		10 / 11 / 1000 1	440.0400	10 (11 (0001	440.0400		(400 750)	(400 750)			20044	4 000
TYH5	650	65,000,000	Mar-25 CBT TREASURY	Fixed Income Portfolio .	וטן	Rate Interest	.03/20/2025 .	CBT ES71P3U3RH1GC71XBU11	. 12/11/2024 .	110.9400	12/11/2024 .	110.9400	Sale	(166,758)	(166,758)	•••••		B0311	1,000
TYH5	925	92 . 500 . 000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	.03/20/2025	CBT ES71P3U3RH1GC71XBU11	. 12/11/2024 .	110.9400	12/12/2024 .	110.3200	Sale	(500,059)	(500.059)			B0311	1.000
		12,000,000	Mar-25 CBT TREASURY			Interest		2577 55577 75577	,,		.,,, .			(000,000)	(555,550)				
TYH5	310	31,000,000		Fixed Income Portfolio .	D1	Rate	.03/20/2025 .	CBT ES71P3U3RH1GC71XBU11	. 12/11/2024 .	110.9400 .	12/16/2024 .	109.8200	Sale	(347,594)	(347,594)			B0311	1,000
TVUE	040	04 000 000	Mar-25 CBT TREASURY	Fined Jacob B At 17	D4	Interest	00 (00 (000	ODT	10/11/000/	440 0400	10/17/000/	100 0000		(OFF 404)	(055 404)			D0011	4 000
TYH5	310	31,000,000	Jun-24 CBT TREASURY	Fixed Income Portfolio .	יוט	Rate Interest	.03/20/2025 .	CBT ES71P3U3RH1GC71XBU11	. 12/11/2024 .	110.9400	12/17/2024 .	109.8000	Sale	(355,421)	(355,421)			B0311	1,000
TYM4	1	100.000		Fixed Income Portfolio .	D1	Rate	.06/18/2024	CBT ES71P3U3RH1GC71XBU11	.03/18/2024 .	109.8800	04/18/2024 .	107.7800	Sale	(2,094)	(2,094)			B0311	1.000
			Jun-24 CBT TREASURY			Interest	.,, ,	2577 5557 7557	,,,		.,, =v= /				(2,004)				
TYM4	1	100,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	.06/18/2024	CBT ES71P3U3RH1GC71XBU11	.03/22/2024 .	110.7300	05/24/2024 .	108.7000	Sale	(37)	(37)			B0311	1,000
TV014		400 000	Jun-24 CBT TREASURY	E: 11 D 41 !!	24	Interest	00 (40 (000 4	007	04/45/0004	400.0000	05 (04 (000 ;	400 7000		(07)	(07)			20044	4 000
1YM4	1	100,000	NOTES 10Y Jun-24 CBT TREASURY	Fixed Income Portfolio .	ווע	Rate Interest	.06/18/2024	CBT ES71P3U3RH1GC71XBU11	.04/15/2024 .	108.0200	05/24/2024 .	108.7000	Sale	(3/)	(3/)			B0311	1,000
TYM4	1	100,000		Fixed Income Portfolio .	D1	Rate	.06/18/2024	CBT ES71P3U3RH1GC71XBU11	.04/30/2024 .	107.4700	05/24/2024 .	108.7000	Sale	(37)	(37)			B0311	1,000
			Mar-24 CBT 30 YR			Interest			"				3410	(01)	(0.7				
USH4	200	20,000,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	. 03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/08/2024 .	119.6600	02/26/2024 .	118.6600	Sale	(23,750)	(23,750)			B0311	1,000
LICHA	05	0 500 000	Mar-24 CBT 30 YR	Fined Jacob B At 17	D4	Interest	00 /40 /000 4	ODT	11 /00 /0000	440 0000	00/04/0004	147 0000		40.053	40.053			D0011	4 000
USH4	25	2,500,000	TREASURY BONDS Mar-24 CBT 30 YR	Fixed Income Portfolio .	יוע	Rate Interest	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	. 11/22/2023 .	116.2600	02/21/2024 .	117.9000	Sale	40,857	40,857			B0311	1,000
USH4	150	15,000,000		Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/09/2024 .	119.7200	02/26/2024 .	118.6600	Sale	(17,813)	(17,813)			B0311	1,000
1			Mar-24 CBT 30 YR			Interest		Editi document in the contract			,,,,,	1		(17,010)	(17,010)				1,000
USH4	1	100,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.11/30/2023 .	116.4400	02/21/2024 .	117.9000	Sale	1,634	1,634			B0311	1,000
l			Mar-24 CBT 30 YR		L.	Interest													1
USH4	300	30,000,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.02/13/2024 .	118.0300 .	02/26/2024 .	118.6600	Sale	(35,625)	(35,625)			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

							FI	uture Contracts Terminated Dece	ember 31	of Current '	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
Cymbol	Contracto	7 timodrit	Mar-24 CBT 30 YR	or replicated	identino	Interest	11011	Exorango	Bato	1 1100	Date	1 1100	Cuic	Tommadon	rear	item	Deletted	(5)	1 0
USH4	200	20,000,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/14/2024 .	118.4400	.02/26/2024	118.6600	Sale	(23,750)	(23,750)			B0311	1,000
			Mar-24 CBT 30 YR			Interest								, , , , ,	,				1
USH4	150	15,000,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/20/2024 .	118.5900	.02/26/2024	118.6600	Sale	(17,813)	(17,813)			B0311	1,000
			Jun-24 CBT 30 YR			Interest													
USM4	1,000	100,000,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/26/2024 .	118.6800	.05/28/2024	115.8100	Sale	(3,055,923)	(3,055,923)			B0311	1,000
110144		400 000	Jun-24 CBT 30 YR	E: 41 D 4(1)	D4	Interest Rate	00 (40 (0004	007	00/04/0004	447 0000	04/47/0004	444 0000	Sale	(0.005)	(0.005)			D0044	1.000
USM4		100,000	TREASURY BONDS Jun-24 CBT 30 YR	Fixed Income Portfolio .	VI	Interest	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/21/2024 .	117.9000	.04/17/2024	114.8800	Sale	(3,025)	(3,025)			BU311	1,000
USM4	24	2.400.000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/21/2024 .	117.9000	.05/24/2024	116.7800	Sale	(28,652)	(28,652)	l		B0311	1.000
		2,,	Jun-24 CBT 30 YR			Interest	, ,	25.11.000111001110011					January Surv	(25,002)	(25,002)				
USM4	500	50,000,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/29/2024 .	119.3800	.05/28/2024	115.8100	Sale	(1,527,962)	(1,527,962)			B0311	1,000
l			Jun-24 CBT 30 YR			Interest													
USM4	1	100,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/22/2024 .	119.7800	.05/24/2024 .		Sale	(1, 194)	(1, 194)			B0311	1,000
I ISM4	200	20.000.000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio .	D4	Interest Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/13/2024 .	100 0000	.05/28/2024	115.8100	Sale		(611, 185)			D0211	1.000
03/14	200	20,000,000	Jun-24 CBT 30 YR	Fixed Income Fortionio .	υι	Interest	.00/10/2024 .	CDI ES/IF3U3NHIGU/IABUTI	.03/13/2024 .	120.2000	. 03/20/2024	113.6100		(011, 103)	(011, 100)			DU311	1,000
USM4	100	10.000.000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.03/14/2024 .	118.8100	.05/28/2024	115.8100	Sale	(305.592)	(305.592)			B0311	1.000
1		,,	Jun-24 CBT 30 YR			Interest						1		,	,				
USM4	50	5,000,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/18/2024 .	118.3100	.05/28/2024	115.8100	Sale	(152,796)	(152,796)			B0311	1,000
			Jun-24 CBT 30 YR			Interest													
USM4	200	20,000,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/19/2024 .	118.5900	.05/28/2024	115.8100	Sale	(611, 185)	(611, 185)			B0311	1,000
LICMA	250	25,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio .	D1	Interest Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	. 03/20/2024 .	119.0600	.05/28/2024	115.8100	Sale	(763,981)	(763,981)			D0011	1,000
03/14	230	23,000,000	Jun-24 CBT 30 YR	Tixed Income Fortionio .	υ ι	Interest	.00/10/2024 .	LOT IF SOURITION TABOUT	.03/20/2024 .	119.0000	.03/20/2024		Sale	(700,901)	(700,501)			D0311	1,000
USM4	100	10.000.000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/21/2024 .	118.9400	.05/28/2024	115.8100	Sale	(305.592)	(305.592)			B0311	1.000
			Jun-24 CBT 30 YR			Interest													
USM4	50	5,000,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/22/2024 .	119.7800	.05/28/2024	115.8100	Sale	(152,796)	(152,796)			B0311	1,000
110144	050	05 000 000	Jun-24 CBT 30 YR	E: 41 D 461	D4	Interest	00 (40 (0004	007	00 (05 (0004	440 0400	05 (00 (0004	445 0400	0.1	(700,004)	(700,004)			D0044	4 000
USM4	250	25,000,000	TREASURY BONDS	Fixed Income Portfolio .	υι	Rate Interest	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/25/2024 .	119.3100	.05/28/2024		Sale	(763,981)	(763,981)			B0311	1,000
USM4	150	15,000,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	. 03/27/2024 .	120 2500	.05/28/2024	115.8100	Sale	(458,388)	(458,388)			B0311	1.000
			Jun-24 CBT 30 YR	TAGE THOUSE TOTAL TOTAL		Interest	100, 10, 2021	2011 000111001 11001			. 00, 20, 202			(100,000)	(100,000)				
USM4	300	30,000,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/28/2024 .	120.5000	. 05/28/2024	115.8100	Sale	(916,777)	(916,777)			B0311	1,000
l			Jun-24 CBT 30 YR		L.	Interest													
USM4	125	12,500,000	TREASURY BONDS	Fixed Income Portfolio .	1ט	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/03/2024 .	117.5300	.05/28/2024	115.8100	Sale	(381,990)	(381,990)			воз11	1,000
USM4	150	15.000.000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio .	n ₁	Interest Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/08/2024 .	117.1600	.05/28/2024	115.8100	Sale	(458.388)	(458.388)			D0211	1.000
U31114	130	13,000,000	Jun-24 CBT 30 YR	TIAGU THOUNG FULLIUITO .	٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠	Interest	.00/10/2024 .	EST IFSUSHITIUGT IXBUIT	. 04/ 00/ 2024 .	117.1000	. 00/ 20/ 2024	113.0100		(400,388)	(400,000)				
USM4	125	12,500,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/10/2024 .	115.6600	.05/28/2024	115.8100	Sale	(381,990)	(381,990)			B0311	1,000
			Jun-24 CBT 30 YR			Interest													
USM4	100	10,000,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RHIGC71XBU11	.04/11/2024 .	115.2500	.05/28/2024	115.8100	Sale	(305,592)	(305,592)			B0311	1,000
HELIA	3.650	205 000 000	Sep-24 CBT 30 YR	Eivad Income Destal!	D1	Interest	00/10/0004	CDT	05 /00 /0004	145 0400	06 /00 /0004	110 4000	0-1	10 010 000	10 010 000			D0011	1 000
0504	3,650	365,000,000	TREASURY BONDS Sep-24 CBT 30 YR	Fixed Income Portfolio .	וע	Rate Interest	.09/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.05/28/2024 .	115.9100	.06/20/2024		Sale	13,019,988	13,019,988			BU311	1,000
USU4	24	2.400.000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	.09/19/2024 .	CBT ES71P3U3RH1GC71XBU11	. 05/24/2024 .	116.9300	.08/26/2024	124.5200	Sale		182,119	l		B0311	1.000
		_,,	Dec-24 CBT 30 YR			Interest					,,	1			, , , , ,				
USZ4	1	100,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	. 12/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.08/26/2024 .	124.7200	. 11/04/2024	117.7200	Sale	(7,002)	(7,002)			B0311	1,000
			Dec-24 CBT 30 YR		L.	Interest													
USZ4	23	2,300,000	TREASURY BONDS	Fixed Income Portfolio .	D1	Rate	. 12/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.08/26/2024 .	124.7200	.11/19/2024	116.9400	Sale	(156,750)	(156,750)			B0311	1,000
11074		900,000	Dec-24 CBT 30 YR TREASURY BONDS	Fixed Income Dertf-!:-	D4	Interest Rate	. 12/19/2024 .	CBT ES71P3U3RH1GC71XBU11	. 10/16/2024	101 0000	11/10/2024	116.9400	Sale	(61,337)	(61,337)			B0311	1,000
USZ4	9	900,000	Mar-25 CBT ULTRA 10YR	Fixed Income Portfolio .	וט	Interest	. 12/ 19/ 2024 .	LDI E3/173U3HFIIGU/1XBUTI	. 10/ 10/2024 .	121.2800	.11/19/2024	1 10.9400	Sale	(61,33/)	(61,337)			DU311	1,000
UXYH5	550	55 000 000	TNOTE FUTURE	Fixed Income Portfolio .	D1	Rate	.03/20/2025 .	CBT ES71P3U3RH1GC71XBU11	. 12/11/2024 .	114 3700	. 12/11/2024	114.3700	Sale	(177,964)	(177,964)	l		B0311	1,000
			Mar-25 CBT ULTRA 10YR			Interest		25.11.000111001110011	,, בסבי			1	January Surv	(, 004)	(, 004)				
UXYH5	825	82,500,000	TNOTE FUTURE	Fixed Income Portfolio .	D1	Rate	.03/20/2025 .	CBT ES71P3U3RH1GC71XBU11	. 12/11/2024 .	114.3700	. 12/12/2024	113.5000	Sale	(636,309)	(636,309)			B0311	1,000
	1	ĺ	Mar-25 CBT ULTRA 10YR			Interest													
UXYH5	275	27,500,000	TNOTE FUTURE	Fixed Income Portfolio .	D1	Rate	.03/20/2025 .	CBT ES7 IP3U3RHIGC71XBU11	. 12/11/2024 .	114.3700	. 12/16/2024	112.8300	Sale	(424, 124)	(424, 124)			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

							FI	uture Contracts Terminated Dece	ember 31	of Current '	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			Mar-25 CBT ULTRA 10YR			Interest												, ,	
UXYH5	275	27,500,000		Fixed Income Portfolio .	D1	Rate	.03/20/2025 .	CBT ES71P3U3RHIGC71XBU11	. 12/11/2024 .	114.3700	. 12/17/2024	112.8700	Sale	(411,639)	(411,639)			B0311	1,000
	_		Mar-24 CBT ULTRA T-BOND			Interest													
WNH4	5	500,000	FUTS + OPTS Mar-24 CBT ULTRA T-BOND	Fixed Income Portfolio .	טו	Rate Interest	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	. 12/11/2023 .	126.6600	.02/26/2024	125.2500	Sale	(42,328)	(42,328)		•••••	B0311	1,000
WNH4	150	15.000.000	FUTS + OPTS	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3BH1GC71XBU11	.02/08/2024 .	125.7800	.02/26/2024	125.2500	Sale	23.011	23,011			B0311	1,000
			Mar-24 CBT ULTRA T-BOND			Interest													
WNH4	50	5,000,000	FUTS + OPTS	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	. 12/14/2023 .	132.8400	.02/26/2024	125 . 2500	Sale	(423,275)	(423,275)			B0311	1,000
	400	40.000.000	Mar-24 CBT ULTRA T-BOND	5		Interest	00/40/0004		00 (00 (000 4	405 0400	00/00/0004	405 0500		45.044	45.044			20044	4 000
wNH4	100	10,000,000	FUTS + OPTS Mar-24 CBT ULTRA T-BOND	Fixed Income Portfolio .	יייייייי וע	Rate Interest	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/09/2024 .	125.9100	.02/26/2024	125.2500	Sale	15,341	15,341			BU311	1,000
WNH4	250	25.000.000	FUTS + OPTS	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	. 12/28/2023 .	134.2200	.02/26/2024	125.2500	Sale	(2,116,377)	(2,116,377)			B0311	1,000
			Mar-24 CBT ULTRA T-BOND			Interest													,
WNH4	150	15,000,000		Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.02/16/2024 .	124.3100	.02/26/2024	125 . 2500	Sale	23,011	23,011			B0311	1,000
WNH4	75	7 500 000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fined Jases Deathelis	D4	Interest Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	10 (00 (0000	100 0000	.02/26/2024	125.2500	Sale	(634.913)	(634.913)			D0044	1.000
WND4	/5		Mar-24 CBT ULTRA T-BOND	Fixed Income Portfolio .	UI	Interest	.03/19/2024 .	CBI ES/IP3U3NFIIGU/IXBUTI	. 12/29/2023 .	133.0900	. 02/20/2024	120.2000	Sale	(034,913)	(034,913)			DU311	1,000
WNH4	150	15.000.000	FUTS + OPTS	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/20/2024 .	124.6600	.02/26/2024	125.2500	Sale	23.011	23.011			B0311	1.000
			Mar-25 CBT ULTRA T-BOND			Interest													,
WNH5	1	100,000		Fixed Income Portfolio .	D1	Rate	.03/20/2025 .	CBT ES7IP3U3RHIGC71XBU11	.11/19/2024 .	123.3500	. 12/02/2024	126 . 7200	Sale	3,367	3,367			B0311	1,000
WD DA4	50	F 000 000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	E: 41 B 46 11	04	Interest	.06/18/2024 .	ODT	00 (00 (0004	407 4000	04/04/0004	125,4400	Sale	(00,000)	(00,000)			00044	1.000
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND	Fixed Income Portfolio .	יוט	Rate Interest	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/26/2024 .	127 . 1600	.04/04/2024	125.4400	Sale	(86,328)	(86,328)			B0311	1,000
WNM4	200	20.000.000	FUTS + OPTS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	. 02/26/2024 .	127 . 1600	.04/08/2024	124.5000	Sale	(532.812)	(532,812)			B0311	1,000
			Jun-24 CBT ULTRA T-BOND			Interest								, , ,	,				,
WNM4	680	68,000,000		Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES7IP3U3RHIGC71XBU11	.02/26/2024 .	127 . 1600	.05/28/2024	122 . 1300	Sale	(4,304,457)	(4,304,457)			B0311	1,000
WARA		100,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fined Jases Deathelis	D4	Interest Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	. 02/26/2024 .	107 4100	.05/24/2024	123.7700	Sale	(2.349)	(0.040)			D0044	1,000
WINW4		100,000	Jun-24 CBT ULTRA T-BOND	Fixed Income Portfolio .	UI	Interest	.00/10/2024 .	CDI E3/1F3U3NFIIGU/1XBU11	.02/20/2024 .	127.4100	. 03/24/2024	123.7700	3416	(2,349)	(2,349)			DU311	1,000
WNM4	250	25,000,000	FUTS + OPTS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/04/2024 .	128.2500	.05/28/2024	122.1300	Sale	(1,582,521)	(1,582,521)			B0311	1,000
			Jun-24 CBT ULTRA T-BOND			Interest													
WNM4	2	200,000		Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.03/18/2024 .	126 . 1900	.05/24/2024	123.7700	Sale	(4,698)	(4,698)			B0311	1,000
WAIMA	250	25 000 000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio .	D4	Interest Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	. 03/05/2024 .	100 0700	. 05/28/2024	122.1300	Sale	(1,582,521)	(1,582,521)			D0011	1.000
111VIII4	230	23,000,000	Jun-24 CBT ULTRA T-BOND	Tixed income rolliono .	D1	Interest	.00/10/2024 .	EST IT SOSHITIGOT INDUTT	.03/03/2024 .	129.9700	. 03/ 20/ 2024	122. 1300	Sait	(1,302,321)	(1,302,321)			D0311	1,000
WNM4	4	400,000	FUTS + OPTS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/19/2024 .	126.6900	.05/24/2024	123.7700	Sale	(9,395)	(9,395)			B0311	1,000
l			Jun-24 CBT ULTRA T-BOND			Interest												L	
WNM4	300	30,000,000	FUTS + OPTS	Fixed Income Portfolio .	1ט	Rate Interest	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/06/2024 .	130 . 1600	.05/28/2024	122 . 1300	Sale	(1,899,025)	(1,899,025)			воз11	1,000
WNM4	1	100 000		Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	. 03/28/2024 .	128 9100	.05/24/2024	123.7700	Sale	(2.349)	(2.349)			B0311	1,000
		100,000	Jun-24 CBT ULTRA T-BOND	11100110 1 01 110110 .		Interest	. 55/ 10/ 2027 .	LOT II OOCH II	. 55/ 20/ 2024 .	120.0100	. 55/ 14/ 1024	120.7700		(2,040)	(2,040)				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
WNM4	200	20,000,000	FUTS + OPTS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/07/2024 .	130.4400	. 05/28/2024	122 . 1300	Sale	(1,266,017)	(1,266,017)			B0311	1,000
			Jun-24 CBT ULTRA T-BOND	F		Interest	00/40/2222		04/05/2222		05 (04 :							20044	
WNM4	1	100,000	FUTS + OPTS	Fixed Income Portfolio .	וע	Rate Interest	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/30/2024 .	119.5900	.05/24/2024	123.7700	Sale	(2,349)	(2,349)			BU311	1,000
WNM4	100	10 000 000		Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/12/2024 .	129 4200	.05/28/2024	122.1300	Sale	(633.008)	(633,008)			B0311	1.000
			Jun-24 CBT ULTRA T-BOND	Incomo For Civilo .		Interest	. 50/ 10/2024 .	LOT II OOG II II OO II II OO II II OO II II OO II II	. 00, 12, 2024 .	123.7200	. 30/ 20/ 2024	122.1000		(000,000)	(000,000)			23011	
WNM4	200	20,000,000	FUTS + OPTS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/13/2024 .	128.6300	.05/28/2024	122 . 1300	Sale	(1,266,017)	(1,266,017)			B0311	1,000
	50		Jun-24 CBT ULTRA T-BOND	F		Interest	00/40/2222		00/4/:	,	05 (00 :	,			,			20044	
WNM4	50	5,000,000	FUTS + OPTS	Fixed Income Portfolio .	וע	Rate Interest	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/14/2024 .	126.5600	.05/28/2024	122 . 1300	Sale	(316,504)	(316,504)			B0311	1,000
WNM4	50	5.000 000		Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/21/2024 .	126.5300	. 05/28/2024	122.1300	Sale	(316,504)	(316,504)	l		B0311	1,000
			Jun-24 CBT ULTRA T-BOND			Interest	,,	25 555 1001	,			1			(313,004)				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
WNM4	75	7,500,000	FUTS + OPTS	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/22/2024 .	127.7500	. 05/28/2024	122 . 1300	Sale	(474,756)	(474,756)			B0311	1,000
		5 000	Jun-24 CBT ULTRA T-BOND	F		Interest	00 (40 (005 :	607	00 (05 (005 :	407.0	05 (00 (005)	400 4		(040	(040 == ::			20044	
wiNM4	50	5,000,000	FUTS + OPTS	Fixed Income Portfolio .	וע	Rate Interest	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/25/2024 .	127.0600	.05/28/2024	122 . 1300	Sale	(316,504)	(316,504)			BU311	1,000
WNM4	50	5 000 000		Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/05/2024 .	125 0600	.05/28/2024	122.1300	Sale	(316.504)	(316.504)			B0311	1.000
		5,000,000						Eo, ii oooiiii oo ii Abo ii											

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	ember 31	of Current	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	je in Variation N	/largin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			Sep-24 CBT ULTRA T-BOND			Interest		-											
WNU4	2,255	225,500,000	FUTS + OPTS	Fixed Income Portfolio .	D1	Rate	.09/19/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.05/28/2024	122.3300	.06/20/2024 .	127.2400	Sale	11,070,133	11,070,133			B0311	1,000
WANT 14	_	000 000	Sep-24 CBT ULTRA T-BOND	E: 11 D 4(1)	D4	Interest	.09/19/2024 .	CBT ES7 IP3U3RHIGC71XBU11	05 (04 (0004	404 0000	.08/26/2024	133.0800	Sale	81.733	04 700			00044	1,000
WNU4	9	900,000	FUTS + OPTS Dec-24 CBT ULTRA T-BOND	Fixed Income Portfolio .	υ ι	Rate Interest	.09/19/2024 .	CBI ES/IP303HFIGC/IABUTI	. 05/24/2024	124.0000	.08/20/2024 .	133.0800	Sale		81,733			DU311	1,000
WNZ4	2	200,000	FUTS + OPTS	Fixed Income Portfolio .	D1	Rate	. 12/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.08/26/2024	134.0700	. 09/04/2024	134.9100	Sale	1,680	1,680			B0311	1,000
			Dec-24 CBT ULTRA T-BOND			Interest													
WNZ4	5	500,000	FUTS + OPTS	Fixed Income Portfolio .	D1	Rate	. 12/19/2024 .	CBT ES71P3U3RHIGC71XBU11	.08/26/2024	134.0700	. 10/16/2024 .	129.3800	Sale	(23,457)	(23,457)			B0311	1,000
WNIZA	,	200.000	Dec-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio .	D4	Interest Rate	. 12/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.08/26/2024	124 0700	. 11/19/2024	123, 2800	Cala	(21.570)	(21.570)			D0011	1.000
15399999	000 Subtata		s - Hedging Other	TITAEU THOUHE POFTTOITO .	ַוען	ndle	. 12/ 13/ 2024 .	ES/ IP3USHRIGE/ IXBUIT	. 00/ 20/ 2024	134.0700	1.11/19/2024	123.2800	5ale	(12.943.623)				XXX	XXX
		il - Long Future												(12,943,623)	(12,943,623)	+		XXX	XXX
137 99998	วฮฮ. อนมเปเล	ii - Long Fulure	Mar-24 CBT 5 YEAR		1	Interest			1	1		1	1	(12,943,623)	(12,943,623)			^^^	^^^
FVH4	930	93,000,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.03/28/2024 .	CBT ES7 IP3U3RHIGC71XBU11	. 11/22/2023	106.2600	. 02/26/2024 .	106.3000	Sale	(44,770)	(44,770)	<u> </u>		B0311	1,000
1			Mar-25 CBT 5 YEAR			Interest										"			
FVH5	1	100,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.03/31/2025 .	CBT ES7 IP3U3RHIGC71XBU11	. 11/19/2024	107.0200	. 12/02/2024 .	107.3800	Sale	(351)	(351)	ļ		B0311	1,000
EVMA	200	20.000.000	Jun-24 CBT 5 YEAR TREAS. NOTE	Cined Income Dentitalia	D4	Interest Rate	.06/28/2024 .	CBT ES7 IP3U3RH I GC71XBU11	. 02/26/2024	100 7000	00/45/0004	106.5800	Sale	25.000	25.000			D0044	1.000
FVM4	200	20,000,000	Jun-24 CBT 5 YEAR	Fixed Income Portfolio .	υ ι	Interest	.06/28/2024 .	CBI ES/IP303HFIGC/IABUTI	. 02/20/2024	106.7000	.03/15/2024 .	106.3800	Sale	25,000	25,000			DU311	1,000
FVM4	500	50.000.000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/26/2024	106.7000	.04/08/2024 .	106.0500	Sale		328 . 125			B0311	1.000
			Jun-24 CBT 5 YEAR			Interest	, ,								, , , , , , , , , , , , , , , , , , , ,				,
FVM4	230	23,000,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES71P3U3RHIGC71XBU11	.02/26/2024	106.7000	.04/09/2024 .	106.2600	Sale	102,424	102,424			B0311	1,000
FVM4		000 000	Jun-24 CBT 5 YEAR	E: 11 D 4(1)	04	Interest	00 (00 (0004	007	04/47/0004	405 0000	04/00/0004	404 7700	0.1	1.547	4 547			B0311	4 000
FVM4	3	300,000	TREAS. NOTE	Fixed Income Portfolio .	ווען	Rate Interest	.06/28/2024 .	CBT ES71P3U3RHIGC71XBU11	.04/17/2024	105.2800	.04/30/2024 .	104.7700	Sale	1,54/	1,547			B0311	1,000
FVM4	1	100.000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.04/17/2024	105.2800	. 05/24/2024 .	105.8700	Sale	(137)	(137)			B0311	1,000
		,	Jun-24 CBT 5 YEAR			Interest									, , ,				•
FVM4	1	100,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.06/28/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.04/18/2024	104.9800	.05/24/2024 .	105.8700	Sale	(137)	(137)			B0311	1,000
FVM4		100 .000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio .	D4	Interest Rate	.06/28/2024 .	CBT ES7 IP3U3RH I GC71XBU11	.05/07/2024	105 7000	. 05/24/2024 .	105.8700	Sale	(137))(137)			D0211	1.000
FVM4		100,000	Sep-24 CBT 5 YEAR	rixeu income Portfollo .	ייי ייע	Interest	.00/28/2024 .	ES/173U3HT[GC/1XBU1]	.03/07/2024	105./600	. 03/24/2024 .	103.8/00	Sale	(137)	(137)			DU311	1,000
FVU4	1	100,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.09/30/2024 .	CBT ES71P3U3RH1GC71XBU11	.05/24/2024	105.8700	.07/31/2024 .	107.9100	Sale	(2,047)	(2,047)	<u> </u>		B0311	1,000
1			Sep-24 CBT 5 YEAR			Interest													
FVU4	2	200,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	.09/30/2024 .	CBT ES71P3U3RH1GC71XBU11	. 05/24/2024	105.8700	.08/26/2024 .	109.1400	Sale	(6,549)	(6,549)			B0311	1,000
FVZ4	1	100,000	Dec-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio .	l _{n1}	Interest Rate	. 12/31/2024 .	CBT ES7 IP3U3RH I GC71XBU11	.08/26/2024	100 7100	.08/30/2024	109.5100	Sale	201	204			R0311	1.000
1 124			Dec-24 CBT 5 YEAR	TIAGU THOUNG FULLIUITO .	\[\]	Interest	. 12/01/2024 .	ES/ IFSUSHRIUG/ IABUTI	. 00/ 20/ 2024	109.7100	.00/00/2024 .	109.3100	oale	204	204			D0011	1,000
FVZ4	1	100,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	. 12/31/2024 .	CBT ES71P3U3RH1GC71XBU11	.08/26/2024	109.7100	. 09/30/2024	109.8900	Sale	16	16	ļ		B0311	1,000
I			Dec-24 CBT 5 YEAR		<u></u>	Interest							_					[
FVZ4	1	100,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	. 12/31/2024 .	CBT ES71P3U3RH1GC71XBU11	. 09/04/2024	110.1000	. 09/30/2024 .	109.8900	Sale	16	16	-		B0311	1,000
FVZ4	1	100 .000	Dec-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio .	l _{D1}	Interest Rate	. 12/31/2024 .	CBT ES7 IP3U3RHIGC71XBU11	. 09/04/2024	110 1000	. 11/19/2024 .	106.8200	Sale	2.531	2.531			B0311	1.000
1 727			Dec-24 CBT 5 YEAR	TAGE THOUSE FULLIUITO .	T*1	Interest	. 12/01/2024 .	LOT IT OCCUPITION TABLET	. 00/ 04/ 2024	110.1000	. 11/ 13/2024 .	100.0200		2,331	2,331			50011	1,000
FVZ4	1	100,000	TREAS. NOTE	Fixed Income Portfolio .	D1	Rate	. 12/31/2024 .	CBT ES71P3U3RH1GC71XBU11	. 10/16/2024	108.6000	. 11/19/2024 .	106.8200	Sale	2,531	2,531			B0311	1,000
			Mar-24 CBT TREASURY			Interest													
TYH4	3,450	345,000,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	. 11/22/2023	109.0300	.02/26/2024 .	109.6400	Sale	864, 127	864, 127	-		B0311	1,000
TYH4	300	30,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio .	D1	Interest Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/14/2024	109 9700	. 02/26/2024	109.6400	Sale	107.811	107,811			B0311	1,000
			Mar-24 CBT TREASURY	moone reference .		Interest	. 55/ 10/ 2024 .	EO/ II COO II / OO TABO II	. 52/ 14/ 2524	100.0700	. 52/ 20/ 2024 .	100.0400	oare	107,011					
TYH4	100	10,000,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	. 12/14/2023	112.6900	.02/26/2024 .	109.6400	Sale	25,047	25,047			B0311	1,000
TV///4	200	00 000 000	Mar-24 CBT TREASURY	E1 41 5 17 17	[_{1,4}	Interest	00 (40 (000 :	ADT ESTIDOLOGIUS ASTURINA	00 (00 (000 :	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	00 (00 (000 :	400 040-		107.6	407.0			00044	
1YH4	300	30,000,000	NOTES 10Y Mar-24 CBT TREASURY	Fixed Income Portfolio .	וע	Rate Interest	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/20/2024	110.0300	.02/26/2024 .	109.6400	Sale	107,811	107,811	······		B0311	1,000
FVM4	500	50,000,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	. 12/29/2023	112 6000	.02/26/2024 .	109.6400	Sale	125,236				B0311	1,000
			Mar-24 CBT TREASURY		1	Interest		LOT IT GOOT IT TOO TANDOTT	. 12, 20, 2020	112.0300	. 52, 20, 2024	100.0400	oare	120,200	120,200	[·····			
FVM4	300	30,000,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.01/02/2024	112.3100	.02/26/2024 .	109.6400	Sale	75, 141	75, 141			B0311	1,000
I			Mar-24 CBT TREASURY		L.	Interest												I	
FVM4	300	30,000,000	NUIES 10Y	Fixed Income Portfolio .	1טן	Rate	.03/19/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.01/05/2024	111.7300	.02/26/2024 .	109.6400	Sale	75, 141	75, 141			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

							F	uture Contracts Terminated Dece	mber 31	of Current \	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change	e in Variation I	Margin	19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
	١			Used for		Type(s)	Maturity				- .		Exercise,	Cumulative	(Loss)	Used to		Inception	1
Tieleee	Number	Matianal		Income	Schedule/	of Dial/(a)	or		Total	T	Termina-	T : +:	Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	Of	Notional	Description	Generation	Exhibit Identifier	Risk(s)	Expira-	Evelonee	Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged	Deferred	Termination	One (1)
Symbol	Contracts	Amount	Description Mar-25 CBT TREASURY	or Replicated	identiller	(a) Interest	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
FVM4	1	100,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	.03/20/2025 .	CBT ES71P3U3RH1GC71XBU11	. 11/19/2024 .	110.0200	. 11/22/2024 .	109.8100	Sale	205	205			B0311	1,000
		,	Jun-24 CBT TREASURY			Interest					,,								1
FVM4	200	20,000,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES7IP3U3RHIGC71XBU11	.02/26/2024 .	110.1700	.03/15/2024 .	110.0900	Sale	15,626	15,626			B0311	1,000
EVMA	500	50,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio .	n ₁	Interest Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/26/2024 .	110 1700	.03/19/2024 .	110.0600	Sale	54,690	54.690			B0311	1.000
1 VIII4			Jun-24 CBT TREASURY	Tixed income rolliono .	D1	Interest	.00/10/2024 .	EST IT SOSHITIGOT INDUTT	.02/20/2024 .	110.1700	.00/ 13/2024 .	110.0000						D0311	1,000
FVM4	4,550	455,000,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/26/2024 .	110.1700	.05/28/2024 .	108.2900	Sale	8,798,670	8,798,670			B0311	1,000
51414			Jun-24 CBT TREASURY	E: B		Interest	00/40/0004		00/04/0004	110 1700	00 (00 (000)	440 4400		(005)	(005)			20044	1
FVU4	3	300,000	NOTES 10Y	Fixed Income Portfolio .	וע	Rate Interest	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/21/2024 .	110.1/00	.02/28/2024 .	110.4100	Sale	(695)	(695)			B0311	1,000
FVU4	1	100,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/21/2024 .	110.1700	.03/18/2024 .	109.8800	Sale	350	350			B0311	1,000
			Jun-24 CBT TREASURY			Interest													1
FVZ4	200	20,000,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate Interest	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/13/2024 .	110.9400	.05/28/2024 .	108.2900	Sale	386,755	386,755			B0311	1,000
FV74	2	200.000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/26/2024 .	110 2500	.03/18/2024 .	109.8800	Sale	700	700			B0311	1.000
		200,000	Jun-24 CBT TREASURY	T TAGE THOUSE TO CLOTTE T		Interest	. 00, 10, 2021	2011 000 1100 1100	102,20,2021		. 00, 10, 2021								1
FVZ4	250	25,000,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES7IP3U3RHIGC71XBU11	.03/21/2024 .	110.3600	.05/28/2024 .	108.2900	Sale	483,443	483,443			B0311	1,000
EVZA	125	12.500.000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio .	D4	Interest Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/22/2024 .	110 7200	.05/28/2024 .	108.2900	Sale	241,722	241.722			D0211	1.000
FVZ4	120	12,300,000	Sep-24 CBT TREASURY	rixed income rolliolio .	UI	Interest	.00/10/2024 .	CDI ES/IF3U3NHIGC/IXBUTI	.03/22/2024 .	110.7300	.03/20/2024 .	106.2900	3416	241,722	241,722			DUSTI	1,000
FVZ4	5, 125	512,500,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	.09/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.05/28/2024 .	108.6000	.06/20/2024 .	110.3900	Sale	(9, 165, 089)	(9, 165, 089)			B0311	1,000
T1014		400.000	Sep-24 CBT TREASURY	F:		Interest	00/40/0004		05 (04 (0004	100 0000	00 (00 (000)	440 5000		(4.000)	(4.000)			20044	1
1YH4	1	100,000	NOTES 10Y Sep-24 CBT TREASURY	Fixed Income Portfolio .	וע	Rate Interest	.09/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.05/31/2024 .	108.8000	.08/26/2024 .	113.5900	Sale	(4,006)	(4,006)			B0311	1,000
TYH4	2	200.000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	.09/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.06/28/2024 .	109.9800	.08/26/2024 .	113.5900	Sale	(8.012)	(8.012)			B0311	1.000
			Dec-24 CBT TREASURY			Interest													1
TYH4	4	400,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	. 12/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.08/26/2024 .	114.1800	.09/04/2024 .	114.6400	Sale	(1,842)	(1,842)			B0311	1,000
TYH4	1	100.000	Dec-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio .	D1	Interest Rate	. 12/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.08/26/2024 .	114 1800	. 10/31/2024 .	110.5000	Sale	3,680				B0311	1.000
			Dec-24 CBT TREASURY	T TAGE THOUSE TO CLOTTE T		Interest		2011 000 1100 1100	100,20,2021		. 10, 01, 2021								1
TYH4	2	200,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	. 12/19/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.08/26/2024 .	114.1800	.11/04/2024 .	110.3600	Sale	7,641	7,641			B0311	1,000
TVLIA	,	100,000	Dec-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio .	n ₁	Interest Rate	. 12/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.08/26/2024 .	114.1800	. 11/19/2024 .	109.8600	Sale	2,737	2.737			D0211	1,000
11114			Dec-24 CBT TREASURY	Tixed income fortions.	D1	Interest	. 12/ 13/ 2024 .	LOTH GOOI IT GOT TABOTT	.00/20/2024 .	114.1000	. 11/ 13/ 2024 .	103.0000	oare					D0011	1
TYH4	1	100,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	. 12/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.09/19/2024 .	114.7700	.11/19/2024 .	109.8600	Sale	2,737	2,737			B0311	1,000
TMIE		000 000	Dec-24 CBT TREASURY	E: 11 B 4(1)	D4	Interest	. 12/19/2024 .	CBT ES71P3U3RH1GC71XBU11	00 (05 (0004	444 5000	44 (40 (0004	400 0000	Sale	F 47F	F 47F			00044	4 000
11no	2	200,000	NOTES 10Y Dec-24 CBT TREASURY	Fixed Income Portfolio .	UI	Rate Interest	. 12/ 19/ 2024 .	CBT ES71P3U3RH1GC71XBU11	.09/25/2024 .	114.5900	.11/19/2024 .	109.8600	Sale	5,475	5,475			B0311	1,000
TYM4	2	200,000	NOTES 10Y	Fixed Income Portfolio .	D1	Rate	. 12/19/2024 .	CBT ES71P3U3RH1GC71XBU11	. 10/29/2024 .	110.8800	.11/19/2024 .	109.8600	Sale	5,475	5,475			B0311	1,000
TVALA	_	200 000	Dec-24 CBT TREASURY	E	54	Interest	40 (40 (000 :	ODT 5071001001110071117111	40 (00 (000)	410 150-	44 /40 /000 :	400 000-						D0044	1
11M4	2	200,000	NOTES 10Y Mar-24 CBT ULTRA 10YR	Fixed Income Portfolio .	וע	Rate Interest	. 12/19/2024 .	CBT ES71P3U3RH1GC71XBU11	. 10/30/2024 .	110.4500	.11/19/2024 .	109.8600	Sale	5,475	5,475			B0311	1,000
TYM4	300	30,000,000	TNOTE FUTURE	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/06/2024 .	115.6600	.02/26/2024 .	113.6100	Sale	399,373	399,373			B0311	1,000
			Mar-24 CBT ULTRA 10YR			Interest													1 1
TYM4	25	2,500,000	TNOTE FUTURE	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	. 11/22/2023 .	113.1400	.02/21/2024 .	113.4100	Sale	12,811	12,811			B0311	1,000
TYM4	300	30.000.000	TNOTE FUTURE	Fixed Income Portfolio .	D1	Interest Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/07/2024 .	115 4300	.02/26/2024 .	113.6100	Sale	399,373	399.373			B0311	1.000
			Mar-24 CBT ULTRA 10YR		[Interest		EO/ II OOG II I OO I I I OO I I I OO I I I OO I I I OO I I I OO I I I OO I I I OO I I I OO I I I OO I I I OO I I I OO I OO I I OO I OO I I OO II OO I O					oute						1,000
TYM4	4	400,000	TNOTE FUTURE	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	. 12/14/2023 .	117.5600	.02/21/2024 .	113.4100	Sale	2,050	2,050			B0311	1,000
TVMA	350	35.000.000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio .	D1	Interest Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/20/2024 .	112 0100	.02/26/2024 .	113.6100	Sale	465,936	465,936			B0311	1,000
111114		55,000,000	Mar-24 CBT ULTRA 10YR	TIAGU THEOME FOLLIUITO .	,	Interest	. 00/ 10/ 2024 .	ES/TFSUSHRIUG/TABUTI	. 02/20/2024 .	113.8100	.02/20/2024 .	113.0100		400,930	400,930			D0011	1,000
TYM4	2	200,000	TNOTE FUTURE	Fixed Income Portfolio .	D1	Rate	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.01/17/2024 .	115.5900	.02/21/2024 .	113.4100	Sale	1,025	1,025			B0311	1,000
T)/1/4		100 000	Mar-24 CBT ULTRA 10YR	E	54	Interest	00 (40 (000 :	ODT 5071001001110071117111	00 (00 (000)	415.015	00/04/000:	440 440-			e			D0044	1
11M4	1	100,000	TNOTE FUTURE Mar-25 CBT ULTRA 10YR	Fixed Income Portfolio .	וע	Rate Interest	.03/19/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/06/2024 .	115.6400	.02/21/2024 .	113.4100	Sale	512	512			80311	1,000
TYU4	1	100,000	TNOTE FUTURE	Fixed Income Portfolio .	D1	Rate	.03/20/2025 .	CBT ES71P3U3RH1GC71XBU11	.11/19/2024 .	113.1600	. 12/02/2024 .	114.4400	Sale	(1,281)	(1,281)			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

							FI	uture Contracts Terminated Dece	ember 31	of Current '	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			Jun-24 CBT ULTRA 10YR			Interest											20.000	(-)	
TYU4	950	95,000,000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/26/2024 .	113.7800	.05/28/2024	111.3800	Sale	2,642,699	2,642,699			B0311	1,000
			Jun-24 CBT ULTRA 10YR			Interest													·
TYU4	2	200,000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/21/2024 .	113.5900	.02/29/2024 .	114 . 1900	Sale	(1,188)	(1, 188)			B0311	1,000
	_		Jun-24 CBT ULTRA 10YR		l	Interest													
TYZ4	2	200,000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate Interest	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/21/2024 .	113.5900	.03/28/2024	114.6100	Sale	(2,031)	(2,031)			B0311	1,000
TV74	,	100.000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.02/21/2024 .	113.5900	.04/17/2024	111. 1900	Sale	2.406	2.406			B0211	1.000
1124			Jun-24 CBT ULTRA 10YR	. I i keu i ilcolle roi (10110 .	V1	Interest	.00/10/2024 .	LOT IF SOON IT OUT INDUIT	.02/21/2024 .	113.3300	.04/11/2024			2,400	2,400			D0311	1,000
TYZ4	2	200,000		. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/21/2024 .	113.5900	.04/30/2024	110.2500	Sale	6,688	6,688			B0311	1,000
		,	Jun-24 CBT ULTRA 10YR			Interest								,					
TYZ4	21	2,100,000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.02/21/2024 .	113.5900	.05/24/2024 .		Sale	31,057	31,057			B0311	1,000
TV74	500	F0 000 0	Jun-24 CBT ULTRA 10YR	E1 4.1 5 17.11		Interest	00 (40 (000)	007	00 (07 (000 :	410 5555	05 (00 (000)	444 0000		, ,,,,,	4 000 00:			D0044	4 005
TYZ4	500	50,000,000	TNOTE FUTURE	. Fixed Income Portfolio .	ויע	Rate Interest	.06/18/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.02/27/2024 .	113.5500	.05/28/2024		Sale	1,390,894	1,390,894		• • • • • • • • • • • • • • • • • • • •	B0311	1,000
TYZ4	2	200.000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/22/2024 .	113 3600	.05/24/2024	111.9400	Sale	2.958	2.958			B0311	1.000
1124		200,000	Jun-24 CBT ULTRA 10YR	. I I Xed THOUNE FOI CIOTTO .	D1	Interest	.00/ 10/ 2024 .	LOT IT GOOT IT	.02/22/2024 .	110.0000	. 03/24/2024			2,300	2,330			D0011	
TYZ4	1,000	100,000,000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/29/2024 .	114.2800	.05/28/2024	111.3800	Sale	2,781,788	2,781,788			B0311	1,000
			Jun-24 CBT ULTRA 10YR			Interest													
TYZ4	4	400,000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/26/2024 .	113.8900	.05/24/2024		Sale	5,916	5,916			B0311	1,000
100014	4 000	400 000 000	Jun-24 CBT ULTRA 10YR	51 4.1 D 46.11	D4	Interest	00 (40 (0004	ODT	00/04/0004	444 7000	05 (00 (0004	444 0000	0.1	0.704.700	0.704.700			D0044	4 000
UXYH4	1,000	100,000,000	TNOTE FUTURE	. Fixed Income Portfolio .	ויע	Rate Interest	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/01/2024 .	114./000	.05/28/2024		Sale	2,781,788	2,781,788		• • • • • • • • • • • • • • • • • • • •	B0311	1,000
UXYH4	2	200,000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.02/28/2024 .	114 0000	.05/24/2024	111.9400	Sale	2.958				B0311	1,000
OXTITY			Jun-24 CBT ULTRA 10YR	. I TACO THOUSE FOI CITOTTO .		Interest	100/10/2024	EST II SOCIETION TABOTT	. 02/20/2024	114.0000	. 00/ 24/ 2024			2,000				50011	
UXYH4	550	55,000,000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/04/2024 .	114.4200	. 05/28/2024	111.3800	Sale	1,529,984	1,529,984			B0311	1,000
			Jun-24 CBT ULTRA 10YR			Interest													
UXYH4	4	400,000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/18/2024 .	113.3900	.05/24/2024 .		Sale	5,916	5,916			B0311	1,000
UXYH4	400	40.000.000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	. Fixed Income Portfolio .	D1	Interest Rate	.06/18/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.03/07/2024 .	115 4700	.05/28/2024	111.3800	Sale	1.112.715	1. 112.715			D0011	1,000
0X1114	400	40,000,000	Jun-24 CBT ULTRA 10YR	. I i keu i ilcolle roi (10110 .	V1	Interest	.00/10/2024 .	LOT IF SOON IT OUT INDUIT	.03/01/2024 .	113.4700	.03/20/2024				1, 112,713			D0311	1,000
UXYH4	4	400.000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.03/19/2024 .	113.7700	. 05/24/2024		Sale	5.916	5.916			B0311	1.000
			Jun-24 CBT ULTRA 10YR			Interest								•					·
UXYH4	700	70,000,000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/13/2024 .	114.7000	.05/28/2024	111.3800	Sale	1,947,252	1,947,252			B0311	1,000
10005		400.000	Jun-24 CBT ULTRA 10YR	5: 11 8 16 11		Interest	00/40/0004		00 (00 (000 4	444 0000	05 (04 (0004	444 0400	0.1	4 470	4 470			20044	4 000
UXYH5		100,000	TNOTE FUTURE	. Fixed Income Portfolio .	ייע	Rate Interest	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/22/2024 .	114.3900	.05/24/2024	111.9400	Sale	1,479	1,479		• • • • • • • • • • • • • • • • • • • •	B0311	1,000
UXYM4	300	30.000.000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.03/14/2024 .	113 7700	.05/28/2024	111.3800	Sale					B0311	1.000
O. ()			Jun-24 CBT ULTRA 10YR			Interest	. 55/ 10/ 2027 .	EO/ III OOG II II II OO II II II OO II II II OO II II	. 55/ 14/ 2024 .	110.7700	. 55/ 20/ 2027								1,000
UXYM4	2	200,000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/26/2024 .	114.3000	.05/24/2024 .	111.9400	Sale	2,958	2,958			B0311	1,000
			Jun-24 CBT ULTRA 10YR			Interest													
UXYM4	400	40,000,000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/18/2024 .	113.3900	.05/28/2024	111.3800	Sale	1,112,715	1, 112,715			B0311	1,000
UXYM4	0	200.000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	. Fixed Income Portfolio .	D1	Interest Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/11/2024 .	111 0700	.05/24/2024	111.9400	Sale	2.958	2,958			D0211	1.000
OA 1 M4		200,000	Jun-24 CBT ULTRA 10YR	. II IAEU INCOME FOI LIOITO .	וע	Interest	.00/10/2024 .	ESTIFSUSHFILLE (TABUTI	.04/11/2024 .	111.2/00	. 03/24/2024	111.9400	Sale	2,938					
UXYM4	200	20.000.000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.03/19/2024 .	113.6200	.05/28/2024	111.3800	Sale	556.358	556.358			B0311	1.000
			Jun-24 CBT ULTRA 10YR			Interest				-					, , , , , , , , , , , , , , , , , , , ,				· ·
UXYM4	1	100,000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.04/15/2024 .	110.8900	.05/24/2024		Sale	1,479	1,479			B0311	1,000
Lucare			Jun-24 CBT ULTRA 10YR			Interest	00/40/2222		00/04/222	4	05 (00 :	J						20044	
UXYM4	65	6,500,000	TNOTE FUTURE	. Fixed Income Portfolio .	וע	Rate	.06/18/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.03/21/2024 .	113.9100	.05/28/2024		Sale	180,816	180,816			в0311	1,000
UXYM4	2	300.000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	. Fixed Income Portfolio .	D1	Interest Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.05/07/2024 .	112 1400	.05/24/2024	111.9400	Sale	4 .437	4.437			B0311	1,000
OA 1 III T			Jun-24 CBT ULTRA 10YR			Interest	. 50/ 10/ 2024 .	Lot IF Joon III Got IABUTI	.00/01/2024 .	112.1400	. 55/ 47/ 4044				4,40/			50011	1,000
UXYM4	400	40,000.000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES71P3U3RH1GC71XBU11	.03/22/2024 .	114.4200	.05/28/2024	111.3800	Sale	1, 112,715	1, 112,715			B0311	1,000
			Jun-24 CBT ULTRA 10YR			Interest													·
UXYM4	250	25,000,000	TNOTE FUTURE	. Fixed Income Portfolio .	D1	Rate	.06/18/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.03/25/2024 .	114.1100	.05/28/2024	111.3800	Sale	695,447	695,447			B0311	1,000
100044	000	00 000 000	Jun-24 CBT ULTRA 10YR	E: 11 D 4():		Interest	00 (40 (0004	007	00 (00 (000 ;	444 4700	05 (00 (000)	444 0000		004 500	004.500			D0044	4 000
UXYM4	300	30,000,000	TNOTE FUTURE	. Fixed Income Portfolio .	וועווע	Rate	.06/18/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.03/26/2024 .	114.1/00	.05/28/2024		Sale	834,536	834,536			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

1					1				uture Contracts Terminated Dece		1	1	1							,
Processor Proc	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
February February					Description											16	17	18	Hedge	1
Company Comp					of Item(s)														Effective-	
Part Company					Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
Number Part					Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)			Inception	
Today Compan		Number			Income	Schedule/		,				Termina-		Expiration.		(/			and at	Value of
Symbol Contracts Amount Amount A	Ticker		Notional					-		Trade	Transaction	-	Termination	,						
Section Column				Description			- (-)		Eychange									Deferred		
20 20 20 20 20 20 20 20	Cyllibol	Contracts	7 tilloulit		or replicated	identifier		tion	Exchange	Date	1 1100	Date	1 1100	Ouic	TOTTIMICUOTI	i cai	item	Deletted	(5)	1 01110
	UXYM4	400	40 000 000		Fixed Income Portfolio	D1		06/18/2024	CRT FS71P3U3RHIGC71XBU11	03/28/2024	114 6400	05/28/2024	111 3800	Sale	1 112 715	1 112 715			B0311	1 000
100 100	O				TAGE THOUSE TOTAL T				2011 000111001 112011	. 00, 20, 2021		. 50, 20, 252			,					
Description Colum	UXYM4	100	10,000,000	TNOTE FUTURE	Fixed Income Portfolio .	D1	Rate	.06/18/2024	CBT ES71P3U3RH1GC71XBU11	.04/03/2024		.05/28/2024	111.3800	Sale	278, 179	278, 179			B0311	1,000
				Jun-24 CBT ULTRA 10YR			Interest								•					
	UXYM4	250	25,000,000		Fixed Income Portfolio .	D1		.06/18/2024	CBT ES71P3U3RH1GC71XBU11	.04/10/2024	111.4100	.05/28/2024		Sale	695,447	695,447			B0311	1,000
Company Comp																				
Second Column 1	UX YM4	/ , /65	//6,500,000		Fixed Income Portfolio .	D1		.09/19/2024	CBI ES/IP3U3RHIGC/1XBU11	.05/28/2024	111.8300	.06/20/2024	114.1600	Sale	(18,0/5,522)	(18,0/5,522)			B0311	1,000
Second Column 1	HVVMA	2	300 000		Eivad Incomo Portfolio	D4		00/10/2024	ORT ES7 D9 1904 GC7 1 VD 111	05/24/2024	112 /100	05/21/2024	112 0600	Sala	1 021	1 021			D0211	1 000
Symbol 1 00,000	OX 11114				TIXED THOUSE FULLIOTIO .	D1		.03/ 13/ 2024 .	LOT IT GOOT IT	. 03/ 24/ 2024	112.4100	. 03/ 01/ 2024							D0011	
Second 11 13 13 13 14 14 15 15 15 15 15 15	UXYM4	1	100.000		Fixed Income Portfolio .	D1		.09/19/2024	CBT ES7 IP3U3RHIGC71XBU11	.05/24/2024	112.4100	.06/28/2024	113.5500	Sale	(1, 141)	(1, 141)			B0311	1.000
Second St. Lillie St. Dist. Seco				Sep-24 CBT ULTRA 10YR			Interest													1
STATE 1,000 1,00	UXYM4	2	200,000		Fixed Income Portfolio .	D1		.09/19/2024 .	CBT ES7 IP3U3RHIGC71XBU11	. 05/24/2024	112.4100	.07/31/2024	115.6100	Sale	(6,406)	(6,406)			B0311	1,000
Second Column Second Colum																				
1 1,000 1,000	UX YM4	36	3,600,000		Fixed Income Portfolio .	D1		.09/19/2024	CBI ES/IP3U3RHIGC/1XBU11	.05/24/2024	112.4100	.08/26/2024	118.0500	Sale	(151,28/)	(151,28/)			B0311	1,000
Inference 1 1 1 1 1 1 1 1 1	LIVVMA	10	1 200 000		Eivad Income Dortfalia	D4		00/10/2024	ODT E071D919DH10074VD1144	00/06/2024	117 5200	00/06/0004	110 0500	Colo	(E4 691)	(E4 691)			D0211	1 000
	UX 1M4	13	1,300,000		Fixed income Portionio .	ווע		. 09/ 19/ 2024	CBI ES/IP3U3HFIGC/IXBUTI	.08/06/2024	117.5300	.08/20/2024	118.0000	Sale	(04,031)	(04,031)			BU311	1,000
Interest 1	UXYM4	1	100 000		Fixed Income Portfolio	D1		09/19/2024	CRT FS71P3U3RHIGC71XBU11	08/13/2024	117 8300	08/26/2024	118 0500	Sale	(4 202)	(4 202)			B0311	1 000
1	O				1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1			. 50, 10, 252	2011 000111001 112011	100, 10, 2021		. 55, 25, 252								
Display of Link 1979 Fixed Income Port folio Display of Link 1979 Display of Link 1	UXYM4	1	100,000	TNOTE FUTURE	Fixed Income Portfolio .	D1	Rate	. 12/19/2024	CBT ES71P3U3RH1GC71XBU11	.08/26/2024	118.3600	.08/30/2024	117.6700	Sale	691	691			B0311	1,000
Company Comp							Interest													1
Mile 2 20,000 Dire Full F	UXYM4	5	500,000		Fixed Income Portfolio .	D1		. 12/19/2024	CBT ES71P3U3RH1GC71XBU11	.08/26/2024		. 09/04/2024	118.8400	Sale	(2,403)	(2,403)			B0311	1,000
UVNI4		_																		
1 10,000 NOTE FUILEE Fixed Income Portfolio Di Rate 12/19/2024 ST EST/P3USH16C718011 G8/26/2024 118,3600 10/28/2024 114,000 Sale 4,01 4,301 93311 1,000	UX YM4	2	200,000		Fixed Income Portfolio .	וע		. 12/19/2024	CBI ES/IP3U3RHIGC/1XBU11	.08/26/2024	118.3600	.09/30/2024	118.3300	Sale	/0	/0		• • • • • • • • • • • • • • • • • • • •	B0311	1,000
Characteristic Char	HYVMA	1	100 000		Fixed Income Portfolio	D1		12/10/2024	CRT ESTIPATION TO THE CONTROL OF THE	08/26/2024	118 3600	10/20/2024	11/ 0600	Sala	/ 301	4 301			R0311	1 000
W/M 1 10,000 TROTE FURE Fixed Income Portfolio DI Rate. 12/19/2024 GST ESI/PSUSPHIG(7)18U11 08/26/2024 118,500 118,500 Sale 4,78 4,78 80311 1,000	OX 11114				TIXED THEOMETOTICITY.	D1		. 12/ 13/ 2024 .	LOT IT GOOT IT	.00/20/2024		. 10/23/2024	114.0000						D0011	
Interest 1,000 1	UXYM4	1	100.000		Fixed Income Portfolio .	D1		. 12/19/2024	CBT ES7 IP3U3RHIGC71XBU11	.08/26/2024	118.3600	. 10/30/2024	113.6300	Sale	4.738	4.738			B0311	1.000
State Stat			,												* *	, ,			-	1
March 1	UXYM4	1	100,000		Fixed Income Portfolio .	D1	Rate	. 12/19/2024 .	CBT ES7 IP3U3RHIGC71XBU11	.08/26/2024		. 10/31/2024		Sale	4,613	4,613			B0311	1,000
Dec-24 GRI LITRA 1078 Dec-		I											I						L	
UKNIM	UXYM4	35	3,500,000		Fixed Income Portfolio .	D1		. 12/19/2024 .	CBT ES7 IP3U3RH I GC71XBU11	.08/26/2024	118.3600	. 11/19/2024	112.8900	Sale	176,293	176,293			B0311	1,000
UXINI	HVVMA		100 000		Eivad Income Dertfel:-	D1		10/10/2024	ORT E071001000110074V01144	10/16/2024	110 0000	11/10/2024	110 0000	0.1-	E 007	E 007			B0211	1 000
UXINIA	UA 11M4				I IAGU IIICUME FULLIOITO .	וט		. 12/ 13/ 2024 .	COL ES/ ILSOSULI (1780 1	. 10/ 10/ 2024	110.2000	. 11/ 19/2024	112.0900	sare		3,03/			DUSTI	
Mix Mix	UXYM4	4			Fixed Income Portfolio	D1		. 12/19/2024	CBT ES7 I P3U3RH I GC7 1 X R I I 1	. 10/22/2024	114,5500	. 11/19/2024	112.8900	Sale	20 .148	20.148	l		B0311	1.000
UXNIM		[Mar-24 CBT ULTRA T-BOND				,,	LOT IT COURT OF TABLET		114.0000	, , LOLT	1							1,000
1649999999. Subtotal - Short Futures 7,506,344 7,506,344 XXX XXX 1679999999. Subtotal - SSAP No. 108 Adjustments XXX 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 1799999999. Subtotal - Hedging Other XXX XXX 1719999999. Subtotal - Replication XXX XXX 1729999999. Subtotal - Income Generation XXX XXX 1739999999. Subtotal - Other XXX XXX 1749999999. Subtotal - Other XXX XXX 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives XXX XXX	UXYM4	1	100,000			D1		.03/19/2024	CBT ES7 IP3U3RHIGC71XBU11	. 12/14/2023	133.2200	.01/17/2024	126.8100	Sale	6,406	6,406			B0311	1,000
1649999999. Subtotal - Short Futures 7,506,344 7,506,344 XXX XXX 1679999999. Subtotal - SSAP No. 108 Adjustments XXX 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 1799999999. Subtotal - Hedging Other XXX XXX 1719999999. Subtotal - Replication XXX XXX 1729999999. Subtotal - Income Generation XXX XXX 1739999999. Subtotal - Other XXX XXX 1749999999. Subtotal - Other XXX XXX 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives XXX XXX	16099999	99. Subtota	I - Short Future	s - Hedging Other											7,506,344	7,506,344			XXX	XXX
167999999. Subtotal - SSAP No. 108 Adjustments	16499999	99. Subtota	I - Short Future	es											7,506,344	7,506,344			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 XXX XXX XXX 1719999999. Subtotal - Replication XXX XXX XXX 1729999999. Subtotal - Income Generation XXX XXX 1739999999. Subtotal - Other XXX XXX 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives XXX XXX															.,,	.,,				
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 XXX XXX 170999999. Subtotal - Hedging Other (5,437,279) (5,437,279) XXX XXX 1719999999. Subtotal - Replication XXX 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					riable Annuity Guara	ntees Under SSAE	2 No 108													
1709999999. Subtotal - Hedging Other (5,437,279) (5,437,279) XXX XXX 1719999999. Subtotal - Replication XXX 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							140.100													
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					any Guarantees Unio	61 00AF INU. 100									(5.407.555)	(5.407.555)				
1729999999. Subtotal - Income Generation XXX XXX 1739999999. Subtotal - Other XXX XXX 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives XXX XXX				ICI											(5,437,279)	(5,43/,279)				
173999999. Subtotal - Other XXX XXX 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives XXX XXX																				
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives XXX XXX				eration																
1759999999 - Totals (5,437,279) (5,437,279) XXX XXX	17499999	99. Subtota	I - Adjustments	for SSAP No. 108	Derivatives										-				XXX	XXX
	17599999	99 - Totals	-												(5,437,279)	(5,437,279)			XXX	XXX

_		
(a)	Code	Description of Hedged Risk(s)
F		

_		
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

E2

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterpa	arty Offset	Book	: :/Adjusted Carrying V	'alue		Fair Value		12	13
		Credit	4	5	6	7	8	9	10	11		
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium	Carrying Value >0	Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		11. 125	(143,609)	11.125	11, 125	(143,609)	11.125	1,438,942	1,438,942
BARCLAYS BANK PLC G5GSEF7VJP5170UK5573 .	Y	Y				(74,715,185)		40,373,503	(88,258,077)		18,720,400	
BANK OF MONTREAL	Y	Y	2,920,000		3,849,487		929,487	2,792,032			2,110,927	2, 110, 927
BNP PARIBAS ROMUWSFPU8MPR08K5P83 .	Y	Y			6,746,091	(1,743,706)	5,002,384	2,316,662	(5,875,089)		3,696,778	3,696,778
BANK OF AMERICA, NA	Y	Y			130,764,990	(244,684,869)		138,702,744	(179, 252, 217)			
BANK OF AMERICA, NA	Y	N				(474,968)			(474,968)			1,362,778
CREDIT AGRICOLE CIB	Y	Y			15,313,328	(19,202,498)		10, 122, 423	(25,615,886)			9,869,351
CANADIAN IMPERIAL BANK OF COMMERCE	Y	Y	1,720,000		2,293,006	(183,287)	389,719	2,097,911	(183, 287)	194,624	317,651	317,651
CITIBANK, N.A. E570DZWZ7FF32TWEFA76 .	Y	Y	129,475,341		158,970,877	(24,590,256)	4,905,280	213,245,321	(83,898,495)		32,915,759	32,915,759
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 .	Y	Y				(628,251)			(628,251)			
GOLDMAN SACHS INTERNATIONAL	Y	Y			8,024,289	(15,207,677)		7,447,837	(32,276,386)		6,208,472	
HSBC BANK USA, N.A	Y	Y	1,010,000		1,581,887		571,887	1,581,887		571,887		868,774
JP MORGAN CHASE	Y	Y			94,889,240	(193, 172, 270)		126,954,176	(230,416,393)		52,243,828	
MUFG SECURITIES EMEA PLC	Y	Y			21,391,030			27,524,803			2,428,014	
MORGAN STANLEY CAPITAL SERVICES, INC	Y	Y	9,960,000		6,576,699	(838,915)		10,512,494	(946,019)		3,490,027	
MIZUHO CAPITAL MARKETS LLC	Y	Y	14,110,000		12,696,310	(22,802)		13,601,444	(22,802)		1,822,238	
NOMURA GLOBAL FINANCIAL PRODUCTS INC	Y	Y	9,770,000		11,320,647	(79,999)	1,470,648	9,791,919	(814, 103)		2,227,754	2,227,754
ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11 .	Y	Y	48,280,000		78,667,617	(29,984,505)		79,580,414	(34,644,740)		12, 128, 055	12, 128, 055
NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074 .	Y	Y	9,915,000		10,905,059	(1,494,468)		11,241,436	(1,494,468)		1,574,639	
SOCIETE GENERALE	Y	Y	176,910,000		136,651,853	(125,490,150)		275, 153, 231	(129,488,016)		49,538,792	
TORONTO DOMINION BANK PT3QB789TSUIDF371261 .	Y	Y			6,736,763	(50,392,255)		3,529,232	(50,820,821)		5,343,719	
UBS AG, LONDON BFM8T61CT2L1QCEM1K50 .	Y	Y	42,440,000		24,805,094	(5,424,291)		46,629,012	(6,517,169)		12,984,530	
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 .	Y	Υ	68,510,000		147, 141,501	(49,701,823)	28,929,678	143,842,328	(77, 196, 938)		25,245,058	25,245,058
0299999999. Total NAIC 1 Designation			543, 154, 184		912,613,305	(838,032,177)	42,602,196	1,167,040,811	(948,824,126)	766,512	288,636,289	92, 198, 862
0899999999. Aggregate Sum of Central Clearinghouses (Excluding	Exchange Trac	ded)	107,043,472		576, 151, 494	(433, 166, 947)	38,544,419	584,588,320	(473,622,628)	5,080,706	988,329,701	985,726,357
099999999 - Gross Totals			650, 197, 657		1,488,775,923	(1,271,342,732)	81, 157, 740	1,751,640,256	(1,422,590,364)	5,858,343	1,278,404,932	1,079,364,161
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,488,775,923	(1,271,342,732)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1	1 Forbass Overbreats	2	3	4	5	6	7 Book/Adjusted	8	9 Type of
1	Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Carrying Value	Maturity Date	Margin (I, V or IV
Barclays Bank PLC		Cash		Cash Collateral					V
BNP Paribas	ROMUWSFPU8MPR08K5P83	Cash		Cash Collateral					V
Bank of America, NA		Cash		Cash Collateral					V
Credit Agricole CIB		Cash		Cash Collateral					v
Credit Suisse International	E58DKGMJYYYJLN8C3868	. Cash		Cash Collateral			1,750,000		V
Goldman Sachs International	W22LR0WP21HZNBB6K528	Cash		Cash Collateral			19,950,000		v
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral					v
Toronto Dominion Bank	PT30B789TSUIDF371261	Cash		Cash Collateral					v
CME		Cash		Cash Collateral	93.357.842		93,357,842		
RBC Captial Markets		Cash		Cash Collateral	5.238.029				
	549300EX04020BFQTQ27	Cash		Cash Collateral	1,438,942		1,438,942		V
		Treasury	912803-FV-0	TREASURY NOTE		457,200		12/15/2051	
		Treasury	912803-FV-0	TREASURY NOTE		1,026,200	546,075	12/15/2051	
		Treasury	912803-FV-0	TREASURY NOTE	350,503 .	1,280,200	681,237	12/15/2051	
0001010 001101 010		Treasury	912803-FV-0	TREASURY NOTE		2,630,000	1,399,509	12/15/2051	
		Treasury	912803-FV-0 912803-FV-0	TREASURY NOTE TREASURY NOTE				12/15/2051	
	UZHNEBIBXP4HUIDBPU41	Treasury	912803-FV-0 912803-FV-0	TREASURY NOTE				12/15/2051	
	02RNE8 I BXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE		1.715.000	912.609	12/15/2051	
Société Générale	02RNE8 BXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	456.239	1,666,400		12/15/2051	
		Treasury	912803-FV-0	TREASURY NOTE				12/15/2051	
Société Générale		Treasury	912803-FV-0	TREASURY NOTE		1,397,400		12/15/2051	
0001010 001101410		Treasury	912803-FV-0	TREASURY NOTE		2,420,800	1,288,187	12/15/2051	
		Treasury	912803-FV-0	TREASURY NOTE		1,238,400		12/15/2051	
		Treasury	912803-FV-0	TREASURY NOTE	513,844		998,706 .	12/15/2051	
		Treasury	912803-FV-0	TREASURY NOTE TREASURY NOTE		1,542,000	820,548	12/15/2051	
Société Générale Société Générale		Treasury	912803-FV-0 912803-FV-0	TREASURY NOTE				12/15/2051	
	02RNE81BXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	237,784			12/15/2051	
	02RNE81BXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	345.520	1.262.000		12/15/2051	
Société Générale		Treasury	912803-FV-0	TREASURY NOTE		1,584,100		12/15/2051	
Société Générale		Treasury	912803-FV-0	TREASURY NOTE		1,686,400	897,388	12/15/2051	
		Treasury	912803-FV-0	TREASURY NOTE		1,774,600		12/15/2051	
0001010 001101010		Treasury	912803-FV-0	TREASURY NOTE		985,900		12/15/2051	
		Treasury	912803-FV-0	TREASURY NOTE		1,586,000	843,963	12/15/2051	
		Treasury	912803-FV-0 912803-FV-0	TREASURY NOTE TREASURY NOTE				12/15/2051	
		Treasury	912803-FV-0	TREASURY NOTE		1,957,900		12/15/2051	
	02RNE8 BXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	473.762	1.730.400	920.803	12/15/2051	
	02RNE8 BXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	245.149			12/15/2051	
Société Générale		Treasury	912803-FV-0	TREASURY NOTE		1,293,800		12/15/2051	
Société Générale		Treasury	912803-FV-0	TREASURY NOTE	705,797 .	2,577,900	1,371,785	12/15/2051	
0001010 001101010		Treasury	912803-FV-0	TREASURY NOTE		1,430,400		12/15/2051	
		Treasury	912803-FV-0	TREASURY NOTE		999,700	531,972	12/15/2051	
Société Générale		Treasury	912803-FV-0	TREASURY NOTE TREASURY NOTE		1,672,600		12/15/2051	
		Treasury	912803-FV-0 912803-FV-0	TREASURY NOTE				12/15/2051	
Société Générale Société Générale	02RNE8 I BXP4R0TD8PU4 1	Treasury	912803-FV-0 912803-FV-0	TREASURY NOTE		1, 195, 400		12/15/2051	
	02RNE81BXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE		987.100		12/15/2051	
	02RNE8 I BXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE		1, 194, 600		12/15/2051	
	02RNE8 I BXP 4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE		1,793,500	954,380	12/15/2051	
Société Générale		Treasury	912803-FV-0	TREASURY NOTE		873,500		12/15/2051	
0001010 dellerare		Treasury	912803-FV-0	TREASURY NOTE		1,542,200	820,655	12/15/2051	
		Treasury	912803-FV-0	TREASURY NOTE		1,279,600	680,916	12/15/2051	
Société Générale		Treasury	912803-FV-0	TREASURY NOTE	327,641	1,196,700		12/15/2051	
Société Générale		Treasury	912803-FV-0	TREASURY NOTE				12/15/2051	

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterpa	orty	2	3 CUSIP	4	5	6	7 Book/Adjusted Carrying	8 Maturity	9 Type of Margin
or Central Clearingho		Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I. V or IV)
Bank of Montreal	NQQ6HPCNCCU6TUTQYE16	Cash	identification	Cash Collateral	2.920.000	i ai value	XXX	Date	(1, V OI 1V)
Canadian Imperial Bank of Commerce		Cash		Cash Collateral	1.720.000		XXX		V
Citibank	E570DZWZ7FF32TWEFA76 .	Cash		Cash Collateral	129.475.341		XXX		V
HSBC Bank USA, N.A.		Cash		Cash Collateral	1.010.000		XXX		V
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	7.370.000		XXX		v
Morgan Stanley Capital Services, Inc.		Cash		Cash Collateral	9.960.000		XXX		V
MIZUHO CORPORATE BANK LTD	RBOPEZSDGC03JS6CEU02	Cash		Cash Collateral			XXX		v
Nomura Bank	0ZV05H2G7GRS05BHJ91	Cash		Cash Collateral	9.770.000		XXX		V
Royal Bank of Canada	ES7 I P3U3RH I GC7 1 XBU11	Cash		Cash Collateral	48.280.000		XXX		V
Natwest Markets PLC	RR3QWICWWIPCS8A4S074	Cash		Cash Collateral	9.915.000		XXX		V
Société Générale		Cash.		Cash Collateral	176.910.000		XXX		V
UBS AG. London	BFM8T61CT2L1QCEMIK50 .	Cash		Cash Collateral	42,440,000		XXX		V
Wells Fargo Bank		Cash.		Cash Collateral			XXX		V
CME		Cash		Cash Collateral			XXX		V
Roval Bank Of Canada WFC Branch		Cash	.	Cash Collateral			XXX		V
JP Morgan Chase		US Treasury	912834-AD-0	USTB Note	5	5	XXX		
JP Morgan Chase		US Treasury	. 912803-HD-8	USTB Note	5.052.080	4.849.997	XXX		
Société Générale	02RNE8 BXP4R0TD8PU41	Fx Bond	B11204-W3-2	Foreign Bonds	3.275.940	2.992.500	XXX	04/22/1933	
Société Générale		Fx Bond	F43750-KE-1	Foreign Bonds	1.145.086	1.069.785	XXX	05/25/2029	
Société Générale	02RNE8 BXP4R0TD8PU41	Fx Bond	F26348-BH-8	Foreign Bonds		1.922.715	XXX	05/25/1943	
Société Générale	02RNE8 BXP4R0TD8PU41	Fx Bond	. G4527H-ZB-0	Foreign Bonds	2.613.877	2.992.134	XXX	10/22/2025	
Société Générale	02RNE8 I BXP4R0TD8PU41	Fx Bond	. A0654U-AF-8	Foreign Bonds	1.050.598	997.868	XXX	10/20/2025	
Société Générale		Fx Bond	T8578N-10-3	Foreign Bonds	4.302.726	2.992.499	XXX		
Société Générale	02RNE8 I BXP4R0TD8PU41	Fx Equity	T9471R-10-0	Foreign Equity	1,434,244	997.501	XXX		
Société Générale	02RNE8 BXP4R0TD8PU41	Fx Equity	T3679P-11-5	Foreign Equity	4.302.724	2,992,498	XXX		
Société Générale	02RNE8 I BXP4R0TD8PU41	Fx Equity	T3643A-14-5	Foreign Equity	4.302.722	2.992.497	XXX		
Société Générale		Fx Equity	G12793-10-8	Foreign Equity	4	3	XXX		
Wells Fargo Bank		US Treasury	. 91282C-JY-8	USTR Note		50.566	XXX	01/15/2034	
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Treasury	. 912810-TX-6	USTR Note	92	90	XXX	11/15/2031	
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Treasury	. 341081-FM-4	USTR Note	23.696	23.283	XXX	12/01/2025	
Wells Fargo Bank		US Equity	G7S00T-10-4	US Equity	9.034		XXX		
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Equity	842434-CQ-3	US Equity			XXX		
Wells Fargo Bank		US Equity	806857-10-8	US Equity	25.333	21.533	XXX		
Wells Fargo Bank		US Equity	79466L-30-2	US Equity	25, 181	21,403	XXX		
Wells Fargo Bank		US Equity	29364W-AM-0	US Equity	23,921	22,948	XXX		
Wells Fargo Bank		US Equity	235851-10-2	US Equity			XXX		
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Equity	20825C-10-4	US Equity	97	83	XXX		
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Equity	097023-10-5	US Equity	25,070	21,310	XXX		
029999999 - Total			•		659.204.510	24.970.007	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				Hedge		404		<i>,</i>				He	dging Instrume	ents			
1	2	3	4	5	6	7	8	Q	10	11	12	13	14	15	16	17	18	19
	-		_	Fair Value	O	,		9	Current Year		12	10	Hedging	10	10	.,	10	10
				Gain (Loss)			Current Year		Increase/				Instruments'					
		Data a Cata	Fadia - Faia		Fair Malur			Oh !-										
		Prior Fair	Ending Fair	in Full	Fair Value		Increase/	Change in	(Decrease)				Current Fair					
		Value in Full		Contract	Gain (Loss)		(Decrease)	the Hedged	in VM-21		Current Year	_	Value	Hedge Gain			_	
		Contract	Contract	Cash Flows		Current Year		Item	Liability		Fair Value	Current Year		(Loss) in			Current Year	
		Cash Flows	Cash Flows	Attributed to	Item	Increase/	Liability	Attributed to	Attributed to		Fluctuation	Natural	Not	Current Year	Current Year	Current Year	Total	Ending
		Attributed to	Attributed to	Interest	Attributed to	(Decrease)	Attributed to	Hedged Risk	Hedged	Prior	of the	Offset to	Attributed to	Deferred	Prescribed	Additional	Deferred	Deferred
		Interest	Interest	Rates	Hedged	in VM-21	Interest	Percentage	Risk	Deferred	Hedge	VM-21	Hedged	Adjustment	Deferred	Deferred	Amortization	Balance
Identifier	Description	Rates	Rates	(4-3)	Risk	Liability	Rates	<u>(6/</u> 5)	(8*9)	Balance	Instruments	Liability	Risk		Amortization		(16+17)	(11+15+18)
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I																		
Total								XXX										
TOTAL			l					/V//		l								