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

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance Company

NAIC Group Code 0826 (Current Period), 0826 (Prior Period) NAIC 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 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
Main Administrative Office	51 Madison Avenue, New York, NY, U.S. 10010
	212-576-7000
Mail Address	51 Madison Avenue, New York, NY, U.S. 10010
Primary Location of Books and Records	51 Madison Avenue, New York, NY, U.S. 10010
	212-576-7000
Internet Website address	www.newyorklife.com
Statutory Statement Contact Person and Phone Number	Robert Michael Gardner...... 201-942-8333
Statutory Statement Contact E-Mail Address	statement_contact@newyorklife.com
Statutory Statement Contact Fax Number	212-576-7811

EXECUTIVE OFFICERS

CRAIG LAWRENCE DESANTO
Chair, President & Chief Executive Officer

AARON CHRISTIAN BALL #
Executive Vice President and Co-Head of the Foundational Business

ERIC ANSEL FELDSTEIN
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
County of New York } SS

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

Signed by:
Craig DeSanto
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CRAIG LAWRENCE DESANTO
Chair, President & Chief Executive Officer

DocuSigned by:
Eric Feldstein
B74211AF1570433...

ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

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

DocuSigned by:
Robert Gardner
672FD5DFE9A045A...

ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

Subscribed and sworn to before me this

___ day of February 2025

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

*The Company became licensed to sell life insurance in the state of New York on April 17, 1845.

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

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	146,462,167,598		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	21,630,084,447
	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 $ (996,375,678) encumbrances)	2,027,777,954		2,027,777,954	2,228,021,101
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ (98,309,343) , Schedule E - Part 1), cash equivalents ($ 4,057,732,092 , Schedule E - Part 2) and short-term investments ($ 271,428,629 , Schedule DA)	4,230,851,378		4,230,851,378	3,594,059,952
6.	Contract loans (including $ 3,805 premium notes)	13,899,103,176	1,566,904	13,897,536,272	12,904,969,467
7.	Derivatives (Schedule DB)	1,488,775,929		1,488,775,929	1,474,370,005
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	186,218,377	8,922,795	177,295,582	275,549,584
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	1,511,906,590		1,511,906,590	1,504,647,439
	15.3 Accrued retrospective premiums ($ ....) and 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	96,896,376		96,896,376	29,251,850
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	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	29,236,703		29,236,703	26,369,924
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 ($ ....)	234,890,092	234,890,092		
22.	Net adjustment in assets and liabilities due to foreign exchange rates	72,239,536		72,239,536	51,639,783
23.	Receivables from parent, subsidiaries and affiliates	178,988,997		178,988,997	187,659,490
24.	Health care ($ ....) and other amounts receivable	40,771,199	40,771,199		
25.	Aggregate write-ins for other-than-invested assets	7,113,889,889	1,185,849,972	5,928,039,917	5,414,043,619
26.	Total assets excluding Separate Accounts, Segregated Accounts 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 Accounts	11,633,675,224		11,633,675,224	12,502,242,373
28.	Total (Lines 26 and 27)	247,718,191,184	2,817,595,973	244,900,595,211	231,901,616,769
	DETAILS OF WRITE-INS				
1101.	Derivatives-collateral assets	347,374,813		347,374,813	248,661,856
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	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		145,306,661	148,488,779
2598.	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
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

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts $ 136,051,348,282 (Exh. 5, Line 9999999) less $ .... included in Line 6.3 (including $ 453,273,024 Modco Reserve)	136,051,348,282	130,650,091,967
2. Aggregate reserve for accident and health contracts (including $ 334,869,553 Modco Reserve)	5,631,721,945	5,389,145,162
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ .... Modco Reserve)	44,519,593,338	37,953,043,276
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	772,684,351	804,465,576
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	29,337,312	26,359,018
5. Policyholders' dividends/refunds to members $ 30,622,504 and coupons $ .... due and unpaid (Exhibit 4, Line 10)	30,622,504	22,267,834
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 100,700 Modco)	2,577,613,520	2,298,284,035
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)		
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 40,407 discount; including $ 2,352,499 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	124,507,761	119,181,435
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 18,052,507 assumed and $ 13,659,145 ceded	31,711,652	34,102,882
9.4 Interest maintenance reserve (IMR, Line 6)		
10. Commissions to agents due or accrued-life and annuity contracts $ 18,206,461 accident and health $ 1,982,654 and deposit-type contract funds $	20,189,115	19,380,534
11. Commissions and expense allowances payable on reinsurance assumed	3,382,424	3,801,630
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	2,304,046,572	2,265,243,098
13. Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves, net of reinsured allowances)	(6,294,164)	35,296,619
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	32,454,669	46,105,789
15.1 Current federal and foreign income taxes, including $ (102,976,000) on realized capital gains (losses)		141,894,640
15.2 Net deferred tax liability		
16. Unearned investment income	83,513,909	62,665,402
17. Amounts withheld or retained by reporting entity as agent or trustee	1,811,984,868	1,594,661,140
18. Amounts held for agents' account, including $ 35,168,640 agents' credit balances	35,168,640	30,177,854
19. Remittances and items not allocated	349,081,156	373,951,819
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	260,282,012	268,617,008
22. Borrowed money $ 449,570,724 and interest thereon $	449,570,724	419,033,090
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	4,587,535,194	4,512,714,413
24.02 Reinsurance in unauthorized and certified ($ ....) companies	5,352,243	1,973,816
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers	2,385,850,460	2,490,854,337
24.04 Payable to parent, subsidiaries and affiliates	36,563,930	35,938,901
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	1,090,128,965	1,119,664,949
24.08 Derivatives	1,271,342,732	601,500,058
24.09 Payable for securities	356,258,952	206,162,321
24.10 Payable for securities lending	687,855,648	1,096,621,644
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	1,306,070,026	1,482,097,718
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	206,839,478,740	194,105,297,965
27. From Separate Accounts Statement	11,633,675,224	12,502,242,373
28. Total liabilities (Lines 26 and 27)	218,473,153,964	206,607,540,338
29. Common capital stock		
30. Preferred capital stock		
31. Aggregate write-ins for other-than-special surplus funds		
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)		
34. Aggregate write-ins for special surplus funds	803,673,430	434,820,194
35. Unassigned funds (surplus)	21,390,599,996	20,626,889,733
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	231,901,616,769
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.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Admitted disallowed IMR	803,673,430	434,820,194
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	803,673,430	434,820,194

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	17,276,657,830	15,147,334,336
2.	Considerations for supplementary contracts with life contingencies	332,626	340,438
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	9,685,306,383	8,132,123,037
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	20,370,958	53,439,798
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	100,428,631	352,066,450
7.	Reserve adjustments on reinsurance ceded	(68,117,288)	(77,679,222)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	33,298,404	38,629,845
	8.2 Charges and fees for deposit-type contracts	15,434,343	22,234,711
	8.3 Aggregate write-ins for miscellaneous income	60,566,625	92,150,726
9.	Total (Lines 1 to 8.3)	27,124,278,512	23,760,640,119
10.	Death benefits	4,381,025,875	4,423,493,908
11.	Matured endowments (excluding guaranteed annual pure endowments)	23,129,725	21,631,541
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	1,652,589,511	1,578,981,211
13.	Disability benefits and benefits under accident and health contracts	343,133,296	315,365,922
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	7,657,555,555	7,807,193,120
16.	Group conversions	37,717,338	25,405,550
17.	Interest and adjustments on contract or deposit-type contract funds	1,403,173,791	1,095,171,152
18.	Payments on supplementary contracts with life contingencies	4,747,622	5,786,605
19.	Increase in aggregate reserves for life and accident and health contracts	5,643,833,747	3,532,507,847
20.	Totals (Lines 10 to 19)	21,146,906,460	18,805,536,856
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	559,826,376	570,701,430
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	42,312,047	43,456,079
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	2,711,693,802	2,760,804,561
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	303,518,419	323,430,688
25.	Increase in loading on deferred and uncollected premiums	(12,470,964)	171,708,811
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,486,134,057)	(2,272,634,245)
27.	Aggregate write-ins for deductions	295,494,167	695,191,249
28.	Totals (Lines 20 to 27)	23,561,146,250	21,098,195,429
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	3,563,132,262	2,662,444,690
30.	Dividends to policyholders and refunds to members	2,651,319,852	2,388,989,478
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	273,455,212
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	65,527,529	203,442,389
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)	846,284,881	70,012,823
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 45,061,582 (excluding taxes of $ (93,177,052) transferred to the IMR)	(376,087,299)	(42,235,817)
35.	Net income (Line 33 plus Line 34)	470,197,582	27,777,006
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	25,294,076,431	23,886,506,553
37.	Net income (Line 35)	470,197,582	27,777,006
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (47,731,705)	(362,532,661)	607,389,776
39.	Change in net unrealized foreign exchange capital gain (loss)	459,791,824	(186,287,958)
40.	Change in net deferred income tax	333,877,499	199,162,250
41.	Change in nonadmitted assets	(27,772,997)	115,157,408
42.	Change in liability for reinsurance in unauthorized and certified companies	(3,378,426)	2,934,302
43.	Change in reserve on account of change in valuation basis (increase) or decrease		(58,288,078)
44.	Change in asset valuation reserve	(74,820,781)	(278,185,484)
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	801,317	801,317
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(13,644,730)	
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	350,846,189	977,109,339
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,133,364,816	1,407,569,878
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	26,427,441,247	25,294,076,431
	DETAILS OF WRITE-INS		
08.301.	COLI income	246,287,313	232,237,822
08.302.	Sundries	19,637,418	38,286,416
08.303.	Income/(loss) on derivatives hedging funding agreement issuances	(205,358,106)	(178,373,512)
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	92,150,726
2701.	Adjustment in funds withheld	142,964,652	535,354,583
2702.	Interest on benefit plans for employees and agents	134,563,951	116,880,515
2703.	Change in special reserves on certain group policies	14,394,810	35,786,641
2798.	Summary of remaining write-ins for Line 27 from overflow page	3,570,754	7,169,510
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	295,494,167	695,191,249
5301.	Change in overfunded postretirements plan assets	337,789,492	30,139,985
5302.	Change in overfunded pension plan asset	267,008,008	151,912,717
5303.	Change in liability for postretirement benefits	90,523,860	32,976,616
5398.	Summary of remaining write-ins for Line 53 from overflow page	(344,475,171)	762,080,021
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	350,846,189	977,109,339

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	17,340,537,708	16,797,581,756
2.	Net investment income	8,673,462,751	7,077,705,173
3.	Miscellaneous income	383,451,432	349,992,043
4.	Total (Lines 1 through 3)	26,397,451,891	24,225,278,972
5.	Benefit and loss related payments	14,250,908,964	14,429,835,510
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,444,444,279)	(2,322,054,142)
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,230,677,563	3,090,711,758
8.	Dividends paid to policyholders	2,363,434,767	2,137,446,505
9.	Federal and foreign income taxes paid (recovered) net of $ 46,465,023 tax on capital gains (losses)	287,770,000	(122,313,465)
10.	Total (Lines 5 through 9)	18,688,347,015	17,213,626,165
11.	Net cash from operations (Line 4 minus Line 10)	7,709,104,876	7,011,652,807
	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	1,105,791,409
	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)
	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	30,537,634	(79,324,727)
	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	3,594,059,952	2,304,897,905
	19.2 End of year (Line 18 plus Line 19.1)	4,230,851,378	3,594,059,952

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

20.0001.	Transfer/exchange of investment type to investment type	1,255,483,953	908,571,928
20.0002.	Intercompany transfer of bonds to NYL	487,120,304	
20.0003.	Depreciation/amortization on fixed assets	310,617,457	362,473,479
20.0004.	Stock Distribution	103,327,784	
20.0005.	Capitalized interest on bonds	67,837,772	81,010,083
20.0006.	Transfer of mortgage loans to other invested assets	60,560,000	282,711
20.0007.	Low income housing tax credit unfunded commitments	56,564,424	19,272,156
20.0008.	Transfer of other invested assets to real estate	15,012,743	418,409,483
20.0009.	Capitalized interest on mortgage loans	12,197,814	12,222,178
20.0010.	Transfer/merger/spinoff of equity investment to equity investment	5,468,039	9,872,581
20.0011.	Distribution of shares from other invested assets to equity	5,043,604	4,477,505
20.0012.	Transfer/exchange of bond investment to equity investment	34,300	69,726,444
20.0013.	Initial premiums on coinsurance		1,677,282,206

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	17,276,657,831	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	332,626	XXX	XXX	332,626		XXX	XXX		XXX
3.	Net investment income	9,685,306,382	5,488,266,344	220,905,624	502,027,722	3,178,718,199	295,388,493			
4.	Amortization of Interest Maintenance Reserve (IMR)	20,370,957	(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	100,428,631	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		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	33,298,404				33,298,404		XXX		
	8.2 Charges and fees for deposit-type contracts	15,434,344				15,434,344	XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	60,566,625	236,099,843	7,840,460	462,814	(184,902,973)	1,066,481			
9.	Totals (Lines 1 to 8.3)	27,124,278,512	15,081,941,120	2,664,706,676	1,471,954,810	7,063,253,045	842,422,861			
10.	Death benefits	4,381,025,876	2,716,791,699	1,664,234,177			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	23,129,725	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	343,133,296	40,538,629	6,336,583			296,258,084	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	7,657,555,555	2,484,849,375	54,686,466	384,764	5,117,634,950	XXX	XXX		
16.	Group conversions	37,717,337	37,442,953	274,384				XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	1,403,173,793	128,962,993	6,398,222	1,747,879	1,265,964,712	99,987	XXX		
18.	Payments on supplementary contracts with life contingencies	4,747,623			4,747,623		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	5,643,833,748	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 (direct business only)	559,826,375	431,525,020	23,268,860	30,343,483	35,525,198	39,163,814			XXX
22.	Commissions and expense allowances on reinsurance assumed	42,312,047	42,306,920				5,127	XXX		
23.	General insurance expenses and fraternal expenses	2,711,693,802	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	303,518,420	224,914,015	43,515,972	6,364,273	11,802,643	16,921,517			
25.	Increase in loading on deferred and uncollected premiums	(12,470,965)	(6,756,355)	(5,714,610)				XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,486,134,057)				(1,486,134,057)		XXX		
27.	Aggregate write-ins for deductions	295,494,169	267,626,693	(7,085,584)	34,126	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)	3,563,132,257	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.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	911,812,404	(192,413,595)	227,901,798	67,937,592	754,083,027	54,303,583			
32.	Federal income taxes incurred (excluding tax on capital gains)	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 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									
08.301.	COLI Income	246,287,314	228,515,630	168,577	14	17,541,988	61,105			
08.302.	Sundries	19,637,418	8,480,334	7,672,871	462,800	2,938,132	83,281			
08.303.	Other incoliability hedges	(205,358,107)	(896,121)	(988)		(205,383,093)	922,095			
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	236,099,843	7,840,460	462,814	(184,902,973)	1,066,481			
2701.	Adjustment in Funds Withheld	142,964,652	142,928,486	36,166						
2702.	Interest on benefit plans for employees and agents	134,563,952	120,530,285	132,829	30,583	13,822,108	48,147			
2703.	Change in special reserves on certain group policies	14,394,810	730,487	(7,312,756)			20,977,080			
2798.	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			
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			

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	9,286,524,012		8,782,368,180	504,037,459		118,373						
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	5,488,266,344		5,400,725,252	68,608,518		195,087					18,737,487	
4.	Amortization of Interest Maintenance Reserve (IMR)	(7,533,999)		(7,428,168)	(77,595)		1,257					(29,493)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	97,698,152		16,654,701	81,043,451								
7.	Reserve adjustments on reinsurance ceded	(19,113,232)		(19,113,232)									
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	236,099,843		231,752,847	3,646,376		64					700,556	
9.	Totals (Lines 1 to 8.3)	15,081,941,120		14,404,959,580	657,258,209		314,781					19,408,550	
10.	Death benefits	2,716,791,699		2,577,325,718	139,116,265		349,716						
11.	Matured endowments (excluding guaranteed annual pure endowments)	21,827,842		21,827,842									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	40,538,629		28,649,912	11,888,717								
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	2,484,849,375		2,484,817,884	(102,744)		134,235						
16.	Group conversions	37,442,953		(16,970,135)	54,413,088								
17.	Interest and adjustments on contract or deposit-type contract funds	128,962,993		119,959,019	1,421,779		7,523					7,574,672	
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	4,559,178,916		4,511,821,505	47,858,623		(501,212)						
20.	Totals (Lines 10 to 19)	9,989,592,407		9,727,431,745	254,595,728		(9,738)					7,574,672	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	431,525,020		410,804,873	20,720,147								XXX
22.	Commissions and expense allowances on reinsurance assumed	42,306,920		41,250,990	1,029,272		26,658						
23.	General insurance expenses	1,853,986,899		1,756,358,037	96,505,577		406,252					717,033	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	224,914,015		200,360,385	24,422,681		20,280					110,669	
25.	Increase in loading on deferred and uncollected premiums	(6,756,355)		(11,292,397)	4,536,042								
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions	267,626,693		240,333,637	26,749,637		50					543,370	
28.	Totals (Lines 20 to 27)	12,803,195,599		12,365,247,270	428,559,084		443,502					8,945,744	
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		2,039,712,310	228,699,125		(128,721)					10,462,807	
30.	Dividends to policyholders and refunds to members	2,471,159,116		2,468,449,040	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)	(192,413,595)		(428,736,730)	225,992,956		(132,628)					10,462,807	
32.	Federal income taxes incurred (excluding tax on capital gains)	(134,009,803)		(183,537,170)	47,736,592		(28,407)					1,819,182	
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)	(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.	COLI Income	228,515,630		224,284,177	3,541,770		63					689,620	
08.302.	Sundries	8,480,334		8,340,002	125,354		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												
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					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					543,382	
2703.	IMR realized gain/loss ceding	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							(12)	
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	267,626,693		240,333,637	26,749,637		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)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	2,434,246,411	965,254,489	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.	Net investment income	220,905,624	151,746,036	65,642,704		229,075			3,287,809	
4.	Amortization of Interest Maintenance Reserve (IMR)	(602,720)	(773,662)	173,449		1,442			(3,949)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	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									
	8.3 Aggregate write-ins for miscellaneous income	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.	Death benefits	1,664,234,177	581,472,514	632,738,768		1,192,612			448,830,283	
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,301,883	1,301,883							
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	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	54,686,466	54,365,953	143,083		177,430				
16.	Group conversions	274,384							274,384	
17.	Interest and adjustments on contract or deposit-type contract funds	6,398,222	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	96,353,337	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 business only)	23,268,860	137,279	23,110,323		21,258				XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	459,653,137	216,091,896	236,967,900		96,086			6,497,255	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	43,515,972	21,553,038	21,945,345		12			17,577	
25.	Increase in loading on deferred and uncollected premiums	(5,714,610)	(3,116,918)	(2,597,692)						
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
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 income taxes (Line 9 minus Line 28)	321,483,848	110,697,227	207,584,484		(546,011)			3,748,148	
30.	Dividends to policyholders and refunds to members	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 incurred (excluding tax on capital gains)	54,325,098	27,322,976	25,830,511	(135,181)				1,306,792	
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)	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						
	DETAILS OF WRITE-INS									
08.301.	Sundries	7,672,871	7,665,731	4,768		27			2,345	
08.302.	COLI Income	168,577	39,593	19,382		72			109,530	
08.303.	Other IncoLiability Hedges	(988)	(232)	(114)					(642)	
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)	7,840,460	7,705,092	24,036		99			111,233	
2701.	Interest on benefit plans for employees and agents	132,829	31,197	15,272		57			86,303	
2702.	Fines, penalties and fees from regulatory authorities	58,178	28,165	30,015					(2)	
2703.	Adjustment in funds withheld	36,166		36,166						
2798.	Summary of remaining write-ins for Line 27 from overflow page	(7,312,756)		(7,312,756)						
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(7,085,583)	59,362	(7,231,303)		57			86,301	

(a) Includes the following amounts for FEGLI/SGLI: Line 1 .... 456,310,764 , Line 10 .... 448,847,009 , Line 16 .... 274,384 , Line 23 .... 6,330,553 , Line 24 ....

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

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

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

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

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	965,507,826					965,507,826	
2. Considerations for supplementary contracts with life contingencies	332,626	XXX	XXX	XXX	XXX	332,626	XXX
3. Net investment income	502,027,722					501,495,601	532,121
4. Amortization of Interest Maintenance Reserve (IMR)	3,623,822					3,616,769	7,053
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded							
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	462,814					462,814	
9. Totals (Lines 1 to 8.3)	1,471,954,810					1,471,415,636	539,174
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	624,026,799					624,026,799	
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	384,764					384,764	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	1,747,879					1,053,343	694,536
18. Payments on supplementary contracts with life contingencies	4,747,623					4,747,623	
19. Increase in aggregate reserves for life and accident and health contracts	629,039,796					629,039,796	
20. Totals (Lines 10 to 19)	1,259,946,861					1,259,252,325	694,536
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	30,343,483					30,343,483	
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	41,206,556					41,191,664	14,892
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,364,273					6,363,664	609
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions	34,126					34,126	
28. Totals (Lines 20 to 27)	1,337,895,299					1,337,185,262	710,037
29. Net 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)
30. Dividends to policyholders and refunds to members	66,121,919					66,121,919	
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	67,937,592					68,108,455	(170,863)
32. Federal income taxes incurred (excluding tax on capital gains)	7,959,275					7,996,637	(37,362)
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)	59,978,317					60,111,818	(133,501)
34. Policies/certificates in force end of year	49,811					49,811	
DETAILS OF WRITE-INS							
08.301. Sundries	462,800					462,800	
08.302. COLI Income	14					14	
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	462,814					462,814	
2701. Interest on benefit plans for employees and agents	30,583					30,583	
2702. Fines, penalties and fees from regulatory authorities	3,543					3,543	
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	34,126					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)

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1. Premiums for group annuity contracts	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. Net investment income	3,178,718,199				21,232	470,459,420	2,708,237,547
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:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	33,298,404				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. Death benefits							
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. Payments on supplementary contracts with life contingencies							
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. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	35,525,198					35,318,323	206,875
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	205,299,051				9,543,348	28,235,573	167,520,130
24. Insurance taxes, licenses and fees, excluding federal income taxes	11,802,643				11,035	2,328,062	9,463,546
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,486,134,057)						(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. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	754,085,051				(152,398)	164,543,068	589,694,381
30. Dividends to policyholders and refunds to members	2,025						2,025
31. 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 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
08.302. Sundries	2,938,132					1,744,600	1,193,532
08.303. Other incoliability hedges	(205,383,093)					(7,916)	(205,375,177)
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)	(184,902,973)					3,087,986	(187,990,959)
2701. Interest on benefit plans for employees and agents	13,822,108					1,064,750	12,757,358
2702. Fines, penalties and fees from regulatory authorities	6,400					1,285	5,115
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	13,828,508					1,066,035	12,762,473

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

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

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

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts	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)	4,179,452										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
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	296,258,084										104,239,087	183,820,254	8,198,743
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	99,987										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)
20. Totals (Lines 10 to 19)	538,935,493										70,130,848	460,680,261	8,124,384
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		
23. General insurance expenses	151,548,159										62,557,994	82,754,611	6,235,554
24. Insurance taxes, licenses and fees, excluding federal income taxes	16,921,517										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													
27. Aggregate write-ins for deductions	21,090,427										19,695,551	99,881	1,294,995
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 members and federal income taxes (Line 9 minus Line 28)	74,758,324										8,773,269	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 members and before federal income taxes (Line 29 minus Line 30)	54,303,582										(9,108,402)	61,586,422	1,825,562
32. Federal income taxes incurred (excluding tax on capital gains)	15,990,745										(2,093,043)	17,633,843	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
34. Policies/certificates in force end of year	943,771										182,802	164,710	596,259
DETAILS OF WRITE-INS													
08.301. Other incoliability hedges	922,095										(51)	922,148	(2)
08.302. Sundries	83,281										59,448	23,826	7
08.303. COLI Income	61,105										8,709	52,057	339
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)	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
2702. 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										19,695,551	99,881	1,294,995

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

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [b] (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	93,105,829,501		91,991,305,108	1,109,416,822		5,107,572						
2. Tabular net premiums or considerations	9,213,101,526		7,745,516,314	1,467,585,212								
3. Present value of disability claims incurred	20,274,848		11,101,548	9,173,301								
4. Tabular interest	3,891,446,394		3,774,259,946	116,943,601		242,848						
5. Tabular less actual reserve released	5,911,445		(5,932,034)	11,843,479								
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	1,460,146,071		744,060						
10. Reserves released by death	1,559,995,397		1,552,992,348	7,003,050								
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 life contingencies	37,975,384		17,900,468	20,074,916								
13. Net transfers to or (from) Separate Accounts												
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.)

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

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [(b)]	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	4,469,787,887	3,299,110,374	1,164,848,516	5,828,997					
2. Tabular net premiums or considerations	1,291,044,132	701,119,063	588,740,785	1,184,284					
3. Present value of disability claims incurred	(488,693)	(392,235)	(96,458)						
4. Tabular interest	171,691,280	125,798,773	45,670,989	221,519					
5. Tabular less actual reserve released	2,225,201	1,889,855	335,347						
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	(33,203)		(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	949,420,008	406,252,611	541,677,030	1,490,367					
10. Reserves released by death	223,404,431	207,084,491	16,288,958	30,983					
11. Reserves released by other terminations (net)	188,924,170	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	2,640,215,466	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	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	10,078,629,632					10,078,629,632	
2. Tabular net premiums or considerations	786,322,036					786,322,036	
3. 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.

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

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	22,995,844,945					8,874,825,517	14,121,019,428
2. Tabular net premiums or considerations	3,993,046,467					1,030,687,050	2,962,359,417
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	870,290,598					351,575,500	518,715,098
5. Tabular less actual reserve released	(22,495,995)					(22,495,995)	
6. 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 Collected During Year	2 Earned 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	(a) 310,597,367	314,727,369
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	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	(e) 193,295,851	194,898,842
7	Derivative instruments	(f) 94,616,468	98,855,924
8.	Other invested assets	1,208,296,741	824,707,299
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		801,317
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	12,919,173	12,919,154
0902.	Commitment fee	1,316,661	1,316,661
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 $ .... amortization of premium and 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.

(g) Includes $ 390,978 investment expenses and $ 1,104 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(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 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(134,190,472)	17,335,549	(116,854,923)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	38,732,482	(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)		(19,734,565)	(19,734,565)		719,077,077
10.	Total capital gains (losses)	(91,368,069)	(683,357,895)	(774,725,964)	(410,264,365)	459,791,823
	DETAILS OF WRITE-INS					
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.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)		(19,734,565)	(19,734,565)		719,077,077

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
FIRST YEAR (other than single)								
1. Uncollected	773,842	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	5,781,931	(83,457)	5,346,491			518,897		
3.4 Net (Line 1 + Line 2)	141,334,584	140,714,570	825,028			(205,014)		
4. Advance	3,214,352	2,070,431	1,105,483			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	181,989,474	551,110,251		14,921,573		
7. Line 5 + Line 6.4	1,418,101,798	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	1,271,776,740	521,767,157	182,395,995	551,110,251		16,503,337		
9.2 Reinsurance assumed	158,360	158,360						
9.3 Reinsurance ceded	2,550,330	887,091				1,663,239		
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	381,559,431	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	3,531,597,291	2,266,205,938	26,748	381,559,431	883,805,174			
RENEWAL								
11. Uncollected	359,555,701	90,275,323	243,575,566			25,704,812		
12. 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)	2,172,549,147	1,661,087,961	485,714,617			25,746,569		
14. Advance	121,293,409	107,419,147	10,460,201		1,100,000	2,314,061		
15. 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:								
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		
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		
16.4 Net	12,536,689,142	6,518,561,932	2,294,894,470	32,838,143	3,113,495,496	576,899,101		
17. Line 15 + Line 16.4	14,587,944,880	8,072,230,746	2,770,148,886	32,838,143	3,112,395,496	600,331,609		
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:								
19.1 Direct	12,577,087,427	7,026,990,213	1,805,489,772	32,838,143	3,116,195,496	595,573,803		
19.2 Reinsurance assumed	596,892,462	138,910,643	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		
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	17,356,406,096	9,790,907,946	1,987,912,515	965,507,825	4,000,000,670	612,077,140		
20.2 Reinsurance assumed	651,441,369	193,459,550	456,322,037			1,659,782		
20.3 Reinsurance ceded	731,189,635	697,843,485	9,988,142			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		

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums	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	42,312,047	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

	Insurance				5	6	7
	1	Accident and Health		4			
	Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	143,710,920		4,418,782		10,633,800		158,763,502
2. Salaries and wages	926,910,032		55,057,388		259,001,132		1,240,968,552
3.11 Contributions for benefit plans for employees	166,570,130		7,649,382		2,055,863		176,275,375
3.12 Contributions for benefit plans for agents	38,360,749		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 plans	52,742,896		19,915				52,762,811
3.31 Other employee welfare	8,708,615		473,343		94,381		9,276,339
3.32 Other agent welfare	9,087,494		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
4.3 Inspection report fees	2,692,734		29,915				2,722,649
4.4 Fees of public accountants and consulting 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
5.2 Advertising	124,039,891		3,306,550				127,346,441
5.3 Postage, express, telegraph and telephone	89,300,120		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
5.6 Rental of equipment	9,126,164		476,124		490		9,602,778
5.7 Cost or depreciation of EDP equipment and 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
6.3 Insurance, except on real estate	9,344,520		268,704		324,163		9,937,387
6.4 Miscellaneous losses	20,116,884		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
6.7 Group service and administration fees	36,656,317		21,197,467				57,853,784
6.8 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)	6,583,889		240,765				6,824,654
7.3 Agency conferences other than local meetings	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	38,275,648		39,282		86,547,163		124,862,093
9.2 Investment expenses not included elsewhere	41,160		69		34,697,003		34,738,232
9.3 Aggregate write-ins for expenses	64,588,550		8,112,685		926,261		73,627,496
10. General expenses incurred	2,560,145,639	598,441	150,949,717		427,479,656	(b)	(a) 3,139,173,453
11. General expenses unpaid Dec. 31, prior year	2,215,055,870		50,187,228				2,265,243,098
12. General expenses unpaid Dec. 31, current year	2,253,496,771		50,549,800				2,304,046,571
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	2,521,704,738	598,441	150,587,145		427,479,656		3,100,369,980
DETAILS OF WRITE-INS							
09.301. Miscellaneous Expense	64,588,550		8,112,685		926,261		73,627,496
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	64,588,550		8,112,685		926,261		73,627,496

(a) Includes management fees of $ .... 297,743,364 to affiliates and $ ....253,602,215 to non-affiliates.

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

1. Charitable ......$ .... ; 2. Institutional . $ .... ; 3. Recreational and Health $ .... ; 4. Educational .... $ ....

5. Religious .... $ .... ; 6. Membership $ .... ; 7. Other .... $ .... ; 8. Total .... $ ....

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

	Insurance			4	5	6
	1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes	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	79,694,166	4,908,521		819,419		85,422,106
6. All other taxes	19,506,377	453,148				19,959,525
7. Taxes, licenses and fees incurred	286,596,902	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 Life	2 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 provide paid-up additions	2,026,844,656	
4. Applied to provide paid-up annuities	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. 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	2,551,622,223	1,660,439
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. Total Lines 10 through 14	2,602,635,397	5,070,235
16. Total from prior year	2,311,468,305	8,874,935
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	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [(a)]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AE 2.5% CNF 1940-47	17,195,910		17,195,910		
0100002. AE 3.0% CNF 1918-46	11,911,274		11,911,274		
0100003. 41 CSO 2.0% CNF 1947-55	57,086,339		57,086,339		
0100004. 41 CSO 2.5% CNF 1954-65	442,683,732		442,683,732		
0100005. 41 CSO 3.5% CRVM 1925-60	299,135,205		299,135,205		
0100006. 58 CET 2.5% CNF 1978-87	19,134,507		19,134,507		
0100007. 58 CET 3.5% CRVM 1961-74	3,293,666		3,293,666		
0100008. 58 CET 3.5% CNF 1978-79	4,486		4,486		
0100009. 58 CET 4.0% CNF 1979	1,212,841		1,212,841		
0100010. 58 CET 4.0%/20/2.50% CNF 1978-87	95,328		95,328		
0100011. 58 CET 4.0% CRVM 1975-79	2,671,267		2,671,267		
0100012. 58 CET 4.5% CRVM 1980-82	1,788,365		1,788,365		
0100013. 58 CET 4.5% CNF 1970-88	37,787,886		37,787,886		
0100014. 58 CET 5.0% CNF 1986	7,787		7,787		
0100015. 58 CSO 2.0% MOD CNF 1952-54	71		71		
0100016. 58 CSO 2.5% MOD CNF 1954-62	92,915		92,915		
0100017. 58 CSO 2.5% CNF 1978-81	3,860,158		3,860,158		
0100018. 58 CSO 3.0% CRVM CNF 1969-82	21,311		21,311		
0100019. 58 CSO 3.0% MOD CNF 1963-84	1,836,999		1,836,999		
0100020. 58 CSO 3.0% CNF 1963-2008	2,342,608,075		2,342,608,075		
0100021. 58 CSO 3.5% CRVM 1961-74	773,795,747		773,795,747		
0100022. 58 CSO 3.5% CRVM CNF 1978-88	30,387,791		30,387,791		
0100023. 58 CSO 3.5% CNF 1976-98	16,136,583		16,136,583		
0100024. 58 CSO 3.5% MOD CNF 1978-86	373,707		373,707		
0100025. 58 CSO 4.0% CRVM 1975-79	364,009,586		364,009,586		
0100026. 58 CSO 4.0% CRVM CNF 1979-82	294,023,521		294,023,521		
0100027. 58 CSO 4.0% CNF 1979-82	102,908,821		102,908,821		
0100028. 58 CSO 4.0%/20/2.50% CNF 1977-2000	740,568,748		740,568,748		
0100029. 58 CSO 4.5% CRVM 1980-82	340,395,313		340,395,313		
0100030. 58 CSO 4.5% CRVM CNF 1981 and later	3,333,658,006		3,333,658,006		
0100031. 58 CSO 4.5% CNF 1981-2011	1,770,028,927		1,770,028,927		
0100032. 58 CSO 4.5% MOD CNF 1981-86	406,158		406,158		
0100033. 58 CSO 5.0% CRVM CNF 1983-87	6,526,390		6,526,390		
0100034. 58 CSO 5.0% CNF 1983-86	3,687,023		3,687,023		
0100035. 80 CET 4.0% CNF 2005-08	27,523,070		27,523,070		
0100036. 80 CET 4.5% CRVM 1995-2000	1,797,005		1,797,005		
0100037. 80 CET 4.5% CNF 1994-2008	99,206,545		99,206,545		
0100038. 80 CET 5.0% CRVM 1993-94	2,126,174		2,126,174		
0100039. 80 CET 5.0% CNF 1986-97	117,571,148		117,571,148		
0100040. 80 CET 5.5% CRVM 1987-92	7,204,146		7,204,146		
0100041. 80 CET 6.0% CRVM 1983-86	1,178,199		1,178,199		
0100042. 80 CSO 3.0% CNF 1991-2006	92,515		92,515		
0100043. 80 CSO 3.5% CRVM 2013-14	43		43		
0100044. 80 CSO 3.5% CRVM CNF 2005 and later	28,507,682		28,507,682		
0100045. 80 CSO 3.5% MOD CNF 1987-98	1,462		1,462		
0100046. 80 CSO 3.5% CNF 1985 and later	8,204,551		8,204,551		
0100047. 80 CSO 4.0% CRVM 2007-2011	142		142		
0100048. 80 CSO 4.0% CRVM CNF 2005 and later	3,709,373,301		3,709,373,301		
0100049. 80 CSO 4.0% CRVM ALB CNF 1994-2007	494,222,813		2,725,010		491,497,804
0100050. 80 CSO 4.0% CNF 1985 and later	3,162,573,982		3,162,573,982		
0100051. 80 CSO 4.0%/20/2.50% CNF 1979-88	4,856,887		4,856,887		
0100052. 80 CSO 4.5% CRVM 1995-2005	940,439,289		940,439,289		
0100053. 80 CSO 4.5% CRVM CNF 1976-2011	13,381,787,738		13,381,787,738		
0100054. 80 CSO 4.5% CRVM ALB CNF 2002-03	16,127				16,127
0100055. 80 CSO 4.5% MOD CNF 1987-2005	148,058		148,058		
0100056. 80 CSO 4.5% CNF 1976 and later	3,967,728,061		3,967,728,061		
0100057. 80 CSO 5.0% CRVM 1993-94	760,461,945		760,461,945		
0100058. 80 CSO 5.0% CRVM CNF 1979-2008	9,691,363,757		9,691,363,757		
0100059. 80 CSO 5.0% MOD CNF 1987-94	467,123		467,123		
0100060. 80 CSO 5.0% CNF 1979 and later	6,546,131,311		6,546,131,311		
0100061. 80 CSO 5.5% CRVM 1987-92	2,031,928,100		2,031,928,100		
0100062. 80 CSO 5.5% CRVM CNF 1989-97	6,396,658,158		6,396,658,158		
0100063. 80 CSO 5.5% CNF 1989-92	246,693,527		246,693,527		
0100064. 80 CSO 6.0% CRVM 1983-86	427,593,040		427,593,040		
0100065. 2001 CSO 3.0% CRVM CNF 2021 and later	4,499		4,499		
0100066. 2001 CSO 3.0% CRVM ALB CNF 2021 and later	33,220,643				33,220,643
0100067. 2001 CSO 3.0% CNF 2012 and later	309,721		309,721		
0100068. 2001 CSO 3.5% CRVM CNF 2012 and later	10,692,593,861		10,692,593,861		
0100069. 2001 CSO 3.5% CRVM ALB CNF 2013-19	1,489,142,137		26,226,363		1,462,915,774
0100070. 2001 CSO 3.5% CNF 2012 and later	4,416,649,026		4,416,649,026		
0100071. 2001 CSO 4.0% CRVM CNF 1980 and later	6,841,117,943		6,841,117,943		
0100072. 2001 CSO 4.0% CRVM ALB CNF 2005-12	1,035,978,610		8,065,198		1,027,913,412
0100073. 2001 CSO 4.0% CNF 1980 and later	6,045,600,209		6,045,600,209		
0100074. 2017 CSO 2.0% NLP CNF 2021 and later	506,244		506,244		
0100075. 2017 CSO 3.0% CRVM CNF 2021 and later	3,225,727,023		3,225,727,023		
0100076. 2017 CSO 3.0% CNF 2021 and later	524,225,886		524,225,886		
0100077. 2017 CSO 3.0% VM-20 NPR CNF 2021 and later	115,092,739		115,092,739		
0100078. 2017 CSO 3.0% CRVM 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 CSO 3.5% CRVM CNF 2012 and later	4,730,884,596		4,730,884,596		
0100081. 2017 CSO 3.5% CRVM ALB CNF 2018-20	284,757,946		19,961		284,737,985
0100082. 2017 CSO 3.5% CNF 2012 and later	1,434,430,773		1,434,430,773		
0100083. 2017 CSO 3.5% VM-20 NPR CNF 2017 and later	53,281,411		53,281,411		
0100084. 2017 CSO 3.5% VM-20 NPR ALB CNF 2020	182,813		182,813		
0100085. 58 CSO Group Paid-Up 3.5% *	948,429				948,429
0100086. 58 CSO Group Paid-Up 4.0% *	4,122,266				4,122,266
0100087. 58 CSO Group Paid-Up 4.5% *	1,897,928				1,897,928
0100088. 58 CSO Group Paid-Up 5.5% *	4,771,715				4,771,715
0100089. 58 CSO Group Paid-Up 6.0% *	5,069,714				5,069,714
0100090. 80 CSO Group Paid-Up 4.0% *	2,484,600				2,484,600
0100091. 80 CSO Group Paid-Up 4.5% *	19,293,019				19,293,019

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [(a)]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100092. 80 CSO Group Paid-Up 5.0% *	4,546,959				4,546,959
0100093. 80 CSO Group Paid-Up 5.5% *	3,457,452				3,457,452
0100094. 2001 CSO Group Paid-Up 3.0% *	1,256				1,256
0100095. 2001 CSO Group Paid-Up 3.5% *	2,770,404				2,770,404
0100096. 2001 CSO Group Paid-Up 4.0% 2009 and later	15,067,727				15,067,727
0100097. 2001 CSO Group Paid-Up 4.5% 2009 and later	31,431,800				31,431,800
0100098. 2017 CSO Group Paid-Up 3.0% *	135,349				135,349
0100099. 2017 CSO Group Paid-Up 3.5% *	65,458				65,458
0100100. 80 CSO Group Term 4.5% 1998-2004	2,710,604				2,710,604
0100101. 2001 CSO Group Term 3.5% *	177,066,012				177,066,012
0100102. 2001 CSO Group Term 4.0% 2006 and later	241,747,434				241,747,434
0100103. 2001 CSO Group Term 4.5% 2005	2,449,338				2,449,338
0100104. 2017 CSO Group Term 3.0% *	22,019,830				22,019,830
0100105. 2017 CSO Group Term 3.5% *	55,323,004				55,323,004
0100106. 41 CSO Group Permanent 3.0% *	187,031				187,031
0100107. 58 CSO Group Permanent 3.5% *	398,581				398,581
0100108. 58 CSO Group Permanent 4.0% *	265,636				265,636
0100109. 58 CSO Group Permanent 4.5% *	123,408				123,408
0100110. 58 CSO Group Permanent 5.5% *	552,869				552,869
0100111. 58 CSO Group Permanent 6.0% *	631,219				631,219
0100112. 80 CSO Group Permanent 4.0% 2006-08	13,267,639				13,267,639
0100113. 80 CSO Group Permanent 4.5% *	33,038,068				33,038,068
0100114. 80 CSO Group Permanent 5.0% CRVM 1993	10,981,514				10,981,514
0100115. 80 CSO Group Permanent 5.5% *	11,089,007		4,616,898		6,472,109
0100116. 2001 CSO Group Permanent 3.5% *	23,645,247				23,645,247
0100117. 2001 CSO Group Permanent 4.0% 2009 and later	14,853,134				14,853,134
0100118. 2017 CSO Group Permanent 3.0% *	136,943				136,943
0100119. 2017 CSO Group Permanent 3.5% *	139,832				139,832
0100120. 2017 CSO 3.0% Group VM-20	4,149,193				4,149,193
0100121. Group VM-20 DET/STO	2,685,227				2,685,227
0100122. Unearned Premium Reserves	72,558,578		26,866,161		45,692,417
0100123. Children's Insurance MOD	937,297		937,297		
0100124. NYS Excess Floor Reserve Section A	220,149,824		220,149,824		
0199997. Totals (Gross)	105,170,286,615		100,951,741,160		4,218,545,455
0199998. Reinsurance ceded	4,924,219,315		4,921,097,673		3,121,642
0199999. Life Insurance: Totals (Net)	100,246,067,301		96,030,643,487		4,215,423,813
0200001. 60 Mod. a-1949 PROJ 2.00% Imm. 1953-54	487	XXX	487	XXX	
0200002. 60 Mod. a-1949 PROJ 2.50% Imm. 1940, 1953-56, 1961, 1979, 1982, 1984, 1991-92, 1994-96	1,727	XXX	1,727	XXX	
0200003. 60 Mod. a-1949 PROJ 3.00% Imm. 1931, 1936-37, 1964-79, 1981-96	213,843	XXX	213,843	XXX	
0200004. 60 Mod. a-1949 PROJ 3.50% Imm. 1964-84	624,337	XXX	624,337	XXX	
0200005. 60 Mod. a-1949 PROJ (-1) 3.00% Imm. 1935-38, 1949, 1958, 1968, 1971, 1973, 1976-78, 1980-81, 1987-88, 1990-91	22,755	XXX	22,755	XXX	
0200006. 71 IAM PROJ 3.00% Imm. 1978-79	121,511	XXX	121,511	XXX	
0200007. 71 IAM PROJ 4.00% Imm. 1978, 1980-82, 1990-95	291,356	XXX	291,356	XXX	
0200008. 71 IAM PROJ 6.00% Imm. 1976-83	1,262,465	XXX	1,262,465	XXX	
0200009. 71 IAM PROJ 7.50% Imm. 1979-83	1,133,396	XXX	1,133,396	XXX	
0200010. 71 IAM PROJ 20 yrs. with 52 Inter-Co. Per. 2 for Dis. Ben. 4% Agts. NYL. Plans	3,842,278	XXX		XXX	3,842,278
0200011. 83a 6.00% Imm. 1993, 1996	6,183,437	XXX	6,183,437	XXX	
0200012. 83a 6.50% Imm. 1994-95, 1997	15,850,258	XXX	15,850,258	XXX	
0200013. 83a 7.00% Imm. 1992	1,582,585	XXX	1,582,585	XXX	
0200014. 83a 7.50% Imm. 1991	2,383,664	XXX	2,383,664	XXX	
0200015. 83a 7.65% Imm. 1984-90	10,967,655	XXX	10,967,655	XXX	
0200016. 83a 9.50% Imm. 1984	44,995	XXX	44,995	XXX	
0200017. a-2000 5.25% Imm. 2005-06	72,633,915	XXX	72,633,915	XXX	
0200018. a-2000 5.50% Imm. 2004, 2007-08	42,107,516	XXX	42,107,516	XXX	
0200019. a-2000 5.75% Imm. 1998	7,570,928	XXX	7,570,928	XXX	
0200020. a-2000 6.00% Imm. 2002-03	19,608,316	XXX	19,608,316	XXX	
0200021. a-2000 6.25% Imm. 1999	3,703,391	XXX	3,703,391	XXX	
0200022. a-2000 6.75% Imm. 2001	8,172,664	XXX	8,172,664	XXX	
0200023. a-2000 7.00% Imm. 2000	7,746,765	XXX	7,746,765	XXX	
0200024. 2012 IAR 3.75% Par. 2017	228,305,882	XXX	228,305,882	XXX	
0200025. 2012 IAR 4.00% Par. 2015-16	310,467,214	XXX	310,467,214	XXX	
0200026. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Par. 2020-22	9,371,956	XXX	9,371,956	XXX	
0200027. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Par. 2020-22	374,440,427	XXX	374,440,427	XXX	
0200028. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Par. 2018-22	380,431,733	XXX	380,431,733	XXX	
0200029. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Par. 2018-22	370,010,274	XXX	370,010,274	XXX	
0200030. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Par. 2018-22	215,632,101	XXX	215,632,101	XXX	
0200031. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Par. 2018-22	461,704,658	XXX	461,704,658	XXX	
0200032. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% Par. 2023-24	740,494,269	XXX	740,494,269	XXX	
0200033. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% Par. 2023-24	703,613,814	XXX	703,613,814	XXX	
0200034. 83a 3.50% Imm. & Def. 1994	22,059,697	XXX	22,059,697	XXX	
0200035. 83a 3.60% Imm. & Def. 2004	339,568,439	XXX	339,568,439	XXX	
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	
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	
0200040. 83a 4.50% Imm. & Def. 2014	266,376,457	XXX	58,229,089	XXX	208,147,367
0200041. 83a 5.00% Imm. & Def. 2011	353,263,664	XXX	353,263,664	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200042. 83a 5.05% Imm. & Def. 2002	305,208,946	XXX	305,208,946	XXX	
0200043. 83a 5.25% Imm. & Def. 2005-06, 2010	973,851,679	XXX	973,851,679	XXX	
0200044. 83a 5.45% Imm. & Def. 1999	322,990,829	XXX	322,990,829	XXX	
0200045. 83a 5.50% Imm. & Def. 2007-08	635,201,085	XXX	635,201,085	XXX	
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	396,440,588	XXX	396,440,588	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	1,484,423
0200055. 83a VM-22 Non-Jumbo 1.50%-1.99% Imm. & Def. 2020-22	16,199,540	XXX		XXX	16,199,540
0200056. 83a VM-22 Non-Jumbo 2.00%-2.49% Imm. & Def. 2020-22	286,156,293	XXX		XXX	286,156,293
0200057. 83a VM-22 Non-Jumbo 2.50%-2.99% Imm. & Def. 2018-22	505,480,819	XXX		XXX	505,480,819
0200058. 83a VM-22 Non-Jumbo 3.00%-3.49% Imm. & Def. 2018-22	859,580,563	XXX	2,092,514	XXX	857,488,049
0200059. 83a VM-22 Non-Jumbo 3.50%-3.99% Imm. & Def. 2018-22	321,122,219	XXX	307,201	XXX	320,815,018
0200060. 83a VM-22 Non-Jumbo 4.00%-4.49% Imm. & Def. 2018-24	645,710,189	XXX		XXX	645,710,189
0200061. 83a VM-22 Non-Jumbo 4.50%-4.99% Imm. & Def. 2023-24	686,765,537	XXX		XXX	686,765,537
0200062. 83a VM-22 Non-Jumbo 5.00%-5.49% Imm. & Def. 2023-24	911,263,019	XXX		XXX	911,263,019
0200063. a-1949 (-1M, -6F) 2.5% Imm. & Def. *	64	XXX		XXX	64
0200064. 51 GAM PROJ (C) 3 yrs. (-1M, -6F) 2.5% to 55 or Ret. 2.75% thereafter Imm. & Def. *	17,821	XXX		XXX	17,821
0200065. 51 GAM PROJ (C) yr. of pur. 1960 (-5F) 3.5% Imm. *	39,985	XXX		XXX	39,985
0200066. 51 GAM PROJ (C) (-5F) 3.375% Imm. & Def. *	503,038	XXX		XXX	503,038
0200067. 51 GAM (-5F) 3.5% Imm. & Def. *	2,871,224	XXX		XXX	2,871,224
0200068. 51 GAM PROJ (C) yr. of pur. 1960 (-5F) 3.25% Imm. *	3,654	XXX		XXX	3,654
0200069. 71 GAM (-6F) 6.0% Imm. & Def. *	24,313,236	XXX		XXX	24,313,236
0200070. 71 GAM (-6F) 7.5% Imm. & Def. *	3,634,996	XXX		XXX	3,634,996
0200071. 83 GAM (-6F) 7.5% Imm. & Def. *	14,178,730	XXX		XXX	14,178,730
0200072. 83 GAM (-6F) 5.0% Imm. *	130,736	XXX		XXX	130,736
0200073. 51 GAM PROJ (C) (-5F) 10.75% Imm. *	641,565	XXX		XXX	641,565
0200074. 71 GAM PROJ (G) (-6F) 11.00% Imm. *	1,010,927	XXX		XXX	1,010,927
0200075. 83 GAM (-6F) 5.00%-5.50% Imm. & Def. *	34,359,477	XXX		XXX	34,359,477
0200076. 83 GAM (-6F) 6.00%-6.50% Imm. & Def. *	210,748,052	XXX		XXX	210,748,052
0200077. 83 GAM (-6F) 6.75%-7.25% Imm. & Def. *	87,281,799	XXX		XXX	87,281,799
0200078. 83 GAM (-6F) 7.50%-8.00% Imm. & Def. *	59,086,031	XXX		XXX	59,086,031
0200079. 83 GAM (-6F) 8.25%-8.75% Imm. & Def. *	55,422,236	XXX		XXX	55,422,236
0200080. 83 GAM (-6F) 9.00%-9.50% Imm. & Def. *	10,635,568	XXX		XXX	10,635,568
0200081. 83 GAM (-6F) 10.50%-11.00% Imm. & Def. *	18,159,844	XXX		XXX	18,159,844
0200082. 83 GAM (-6F) 11.25% Imm. & Def. *	2,724,821	XXX		XXX	2,724,821
0200083. 71 GAM PROJ (G) (-6F) 9.75% Imm. *	1,058,978	XXX		XXX	1,058,978
0200084. 1994 GAR PROJ (AA) 2.50%-4.25% Imm. & Def. *	251,937,571	XXX		XXX	251,937,571
0200085. 1994 GAR PROJ (AA) 4.50%-5.00% Imm. & Def. *	208,602,614	XXX		XXX	208,602,614
0200086. 1994 GAR PROJ (AA) 5.25%-5.75% Imm. & Def. *	392,441,969	XXX		XXX	392,441,969
0200087. 1994 GAR PROJ (AA) 6.00%-6.50% Imm. & Def. *	100,042,822	XXX		XXX	100,042,822
0200088. 1994 GAR PROJ (AA) 6.75%-7.00% Imm. & Def. *	62,526,907	XXX		XXX	62,526,907
0200089. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 1.00%-1.49% Imm. & Def. *	3,631,933	XXX		XXX	3,631,933
0200090. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 1.50%-1.99% Imm. & Def. *	149,661,495	XXX		XXX	149,661,495
0200091. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 2.00%-2.49% Imm. & Def. *	531,192,497	XXX		XXX	531,192,497
0200092. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 2.50%-2.99% Imm. & Def. *	166,132,768	XXX		XXX	166,132,768
0200093. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.00%-3.49% Imm. & Def. *	308,363,739	XXX		XXX	308,363,739
0200094. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.50%-3.99% Imm. & Def. *	122,840,515	XXX		XXX	122,840,515
0200095. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.00%-4.49% Imm. & Def. *	196,664,091	XXX		XXX	196,664,091
0200096. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.50%-4.99% Imm. & Def. *	24,707,130	XXX		XXX	24,707,130
0200097. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 5.00%-5.49% Imm. & Def. *	253,999,926	XXX		XXX	253,999,926
0200098. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%-1.49% Imm. & Def. *	757,653	XXX		XXX	757,653
0200099. 1994 GAR PROJ (AA) VM-22 Jumbo 1.50%-1.99% Imm. & Def. *	19,759,903	XXX		XXX	19,759,903
0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%-2.49% Imm. & Def. *	256,495,454	XXX		XXX	256,495,454
0200101. 1994 GAR PROJ (AA) VM-22 Jumbo 4.50%-4.99% Imm. & Def. *	397,757,679	XXX		XXX	397,757,679
0200102. Guaranteed Investment Contracts 3.00%-3.50% *	922,939,261	XXX		XXX	922,939,261
0200103. Guaranteed Investment Contracts 3.75%-4.25% *	12,135,313	XXX		XXX	12,135,313

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200104. Guaranteed Investment Contracts 5.25%-5.75% *	10,317,816	XXX		XXX	10,317,816
0200105. Other Deposit-Type Contracts: Contract Account Balance	12,479,320,912	XXX		XXX	12,479,320,912
0299997. Totals (Gross)	33,609,537,050	XXX	10,597,007,828	XXX	23,012,529,222
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	33,609,537,050	XXX	10,597,007,828	XXX	23,012,529,222
0300001. GA-51 3% Empl. Ret. and Agts' 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		
0300005. 60 Mod a-1949 PROJ 3.00% 1939-95	370,361		370,361		
0300006. 60 Mod a-1949 PROJ 3.50% 1997-2024	2,134,244		2,134,244		
0300007. 71 IAM PROJ 4.00% 1957	1,015		1,015		
0300008. 71 IAM PROJ 6.00% 1997-2024	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	4,567		4,567		
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	8,581		8,581		
0400004. 59 ADB 58 CSO 3.5% CNF 1976-98	181		181		
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	4,837		4,837		
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	1,551,660		1,551,660		
0400009. 59 ADB 58 CSO 4.5% CNF 1981-2011	17,629		17,629		
0400010. 59 ADB 58 CSO 5.0% CRVM CNF 1983-87	700		700		
0400011. 59 ADB 80 CSO 2.5% CNF 1979-88	1,798		1,798		
0400012. 59 ADB 80 CSO 3.0% CNF 1991-2006	26		26		
0400013. 59 ADB 80 CSO 3.5% CRVM CNF 2005 and later	596		596		
0400014. 59 ADB 80 CSO 4.0% CRVM CNF 1997 and later	2,829,708		2,615,120		214,588
0400015. 59 ADB 80 CSO 4.0% CNF 1985 and later	1,304,834		1,304,834		
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	61,720		10,873		50,847
0400018. 59 ADB 80 CSO 5.0% CRVM CNF 1979-2008	3,454,633		3,454,633		
0400019. 59 ADB 80 CSO 5.0% CNF 1979 and later	36,849		36,849		
0400020. 59 ADB 80 CSO 5.5% CRVM 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 CSO 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		6,326,644		
0400024. 59 ADB 2001 CSO 4.0% CRVM ALB 2008-12	1,012,752				1,012,752
0400025. 59 ADB 2001 CSO 4.0% CNF 1980 and later	1,777,704		1,777,704		
0400026. 59 ADB 2017 CSO 3.0% CRVM CNF 2021 and later	2,367,093		2,367,093		
0400027. 59 ADB 2017 CSO 3.0% VM-20 CNF 2021 and later	168,857		168,857		
0400028. 59 ADB 2017 CSO 3.0% CRVM ALB 2021 and later	1,158,135				1,158,135
0400029. 59 ADB 2017 CSO 3.5% CRVM CNF 2012 and later	3,613,235		3,613,235		
0400030. 59 ADB 2017 CSO 3.5% CRVM ALB 2018 and later	654,002				654,002
0400031. 59 ADB 2017 CSO 3.5% VM-20 CNF 2018 and later	98,903		98,903		
0400032. John Hancock Miscellaneous Reserves Section D	3,482,295		3,482,295		
0499997. Totals (Gross)	54,942,227		48,439,659		6,502,568
0499998. Reinsurance ceded	1,392,918		1,392,918		
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	84		84		
0500002. 52 INTERCO DISA 58 CSO 3.0% CNF 1963-2008	539,579		539,579		
0500003. 52 INTERCO DISA 58 CSO 3.5% CRVM CNF 1978-88	10,586		10,586		
0500004. 52 INTERCO DISA 58 CSO 3.5% MOD CNF 1978-86	380		380		
0500005. 52 INTERCO DISA 58 CSO 3.5% CNF 1976-98	381		381		
0500006. 52 INTERCO DISA 58 CSO 4.0% CRVM CNF 1979-82	226,301		226,301		
0500007. 52 INTERCO DISA 58 CSO 4.0% CNF 1979-82	3,517		3,517		
0500008. 52 INTERCO DISA 58 CSO 4.0%/20/2.5% CNF 1977-2000	544,709		544,709		
0500009. 52 INTERCO DISA 58 CSO 4.5% CRVM CNF 1981 and later	2,147,434		2,147,434		
0500010. 52 INTERCO DISA 58 CSO 5.0% CRVM CNF 1983-87	1,475		1,475		
0500011. 52 INTERCO DISA 80 CSO 3.0% MOD CNF 1989-98	6		6		
0500012. 52 INTERCO DISA 80 CSO 3.5% CRVM CNF 2005 and later	44,556		44,556		
0500013. 52 INTERCO DISA 80 CSO 3.5% MOD CNF 1987-98	78		78		
0500014. 52 INTERCO DISA 80 CSO 4.0% CRVM CNF 2005 and later	20,362,557		20,362,557		
0500015. 52 INTERCO DISA 80 CSO 4.0% CNF 1985 and later	180,089		180,089		
0500016. 52 INTERCO DISA 80 CSO 4.0%/20/2.5% CNF 1979-88	1,144		1,144		
0500017. 52 INTERCO DISA 80 CSO 4.5% CRVM CNF 1976-2011	70,847,009		70,847,009		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500018. 52 INTERCO DISA 80 CSO 4.5% CNF 1976 and later	44,050		44,050		
0500019. 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 later	9,787		9,787		
0500021. 52 INTERCO DISA 80 CSO 5.5% CRVM CNF 1989-97	5,666,580		5,666,580		
0500022. 52 INTERCO DISA 2001 CSO 3.0% MOD CNF 2021 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	85,434		85,434		
0500025. 52 INTERCO DISA 2001 CSO 3.5% CNF 2012 and later	4,529		4,529		
0500026. 52 INTERCO DISA 2001 CSO 4.0% CRVM CNF 1980 and later	86,946,325		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 later	2,407		2,407		
0500029. 52 INTERCO DISA 2017 CSO 3.0% CRVM CNF 2021 and later	18,015,140		18,015,140		
0500030. 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 2021 and later	15,214,975		15,214,975		
0500032. 52 INTERCO DISA 2017 CSO 3.5% CRVM CNF 2012 and later	29,732,335		29,732,335		
0500033. 52 INTERCO DISA 2017 CSO 3.5% CNF 2012 and later	2,767		2,767		
0500034. 52 INTERCO DISA 2017 CSO 3.5% VM-20 NPR CNF 2017 and later	8,525,592		8,525,592		
0500035. 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
0500037. 1985 NHS Disability 2001 CSO 3.5% 2013-19	75,305,141				75,305,141
0500038. 1985 NHS Disability 2001 CSO 4.0% 2008-12	41,340,465				41,340,465
0500039. 1985 NHS Disability 2017 CSO 3.0% 2021 and later	12,298,246				12,298,246
0500040. 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		
0599997. Totals (Gross)	529,452,062		367,496,899		161,955,163
0599998. Reinsurance ceded	999,948		999,948		
0599999. Disability-Active Lives: Totals (Net)	528,452,113		366,496,951		161,955,163
0600001. 52 INTERCO DISA 3.5% 1973-81	129,050,477		129,050,477		
0600002. 52 INTERCO DISA 4.0% 2005 and later	153,677,301		153,677,301		
0600003. 52 INTERCO DISA 4.5% 1981-2005	143,115,561		143,115,561		
0600004. 1985 NHS Disability 80 CSO 4.0% 1994-2007	1,180,206				1,180,206
0600005. 1985 NHS Disability 2001 CSO 3.5% 2013-19	3,089,962				3,089,962
0600006. 1985 NHS Disability 2001 CSO 4.0% 2008-12	1,887,422				1,887,422
0600007. 1985 NHS Disability 2017 CSO 3.0% 2021 and later	1,149,819				1,149,819
0600008. 1985 NHS Disability 2017 CSO 3.5% 2018 and later	564,566				564,566
0600009. Extended Death Benefits 70 INTERCO DISA 2.5%	22,568,899		2,883,172		19,685,727
0600010. Extended Death Benefits 70 INTERCO DISA 3.0%	29,793,899		3,299,892		26,494,007
0600011. Extended Death Benefits 70 INTERCO DISA 3.5%	25,310,220		970,216		24,340,004
0600012. Extended Death Benefits 70 INTERCO DISA 4.0%	24,422,354		1,778,010		22,644,344
0600013. Extended Death Benefits 70 INTERCO DISA 4.5%	771,607				771,607
0600014. Extended Death Benefits 70 INTERCO DISA 5.0%	119,295				119,295
0600015. Extended Death Benefits 70 INTERCO DISA 5.5%	502,716				502,716
0600016. Extended Death Benefits 70 INTERCO DISA 6.0%	215,786				215,786
0600017. Extended Death Benefits 2005 Group Life Waiver 3.5%	795,700				795,700
0600018. John Hancock Miscellaneous Reserves Section F	30,970,070		30,970,070		
0699997. Totals (Gross)	569,185,862		465,744,699		103,441,163
0699998. Reinsurance ceded	14,673,578		12,388,952		2,284,626
0699999. 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 of valuation required by this state	200,682,782		193,651,931		7,030,850
0700002. For surrender values in excess of reserves otherwise required and carried in this schedule	328,504,806		328,504,806		
0700003. For extra mortality on substandard and converted life risks	74,065,259		73,718,647		346,612
0700004. For extra mortality on substandard accidental death risks	191		191		
0700005. For extra mortality on substandard disability risks	11,344		11,344		
0700006. Premium payor death benefit	5,184,614		841,409		4,343,205

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 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	15,564,826				15,564,826
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 Lives $ .... ; Disability - Disabled Lives $ .... ; Miscellaneous Reserves $ ....

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [X] No [ ]

1.2 If not, state which kind is issued.

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

2.2 If not, state which kind is issued.

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? $
4.2 Amount of reserve? $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
None

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $ 7,091,243,441
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $ 8,645,604,121
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [X] No [ ]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $ 1,299,034,457
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
Market Value
7.3 State the amount of reserves established for this business: $
7.4 Identify where the reserves are reported in the blank:

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

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $
9.2 State the amount of reserves established for this business: $
9.3 Identify where the reserves are reported in the blank:

The reserves in Interrogatory 6.2 were calculated in accordance with New York Regulation 151 Section 99.6(i)(2) whereby a constant addition was made to the rate of a standard valuation mortality table.

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

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
9999999 - Total (Column 4, only)			

NONE

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
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	
3. Additional actuarial reserves-Asset/Liability analysis													
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
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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 All Series	Type of Coverage	Exhibit Column	Morbidity Table	Mortality Table	Interest Rate	ALR Method
<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 Riders	5				Gross Unearned Premium Reserve
All	ISB Riders	5				Gross Unearned Premium Reserve
All	ARDI Riders	5				Gross Unearned Premium Reserve

New York Life Insurance Company
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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

New York Life Insurance Company

December 31, 2024

Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Exhibit 6, Line 2: Additional Contract Reserves

Product Generation	Morbidity Table	Mortality Table	Interest	Reserve Method
1.5	1985 National Nursing Home Study	1980 CSO	1988-1991 Issues: 5%	1988-1991 Issues: Two Year Preliminary Term
2.0	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) 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	2002-2004 Issues: 1983 GAM 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	2002-2005 Issues: 4.5% 2006-2012 Issues: 4.0% 2013-2015 Issues: 3.5%	2002-2015 Issues: One Year Preliminary Term

New York Life Insurance Company

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Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Exhibit 6, Line 2: Additional Contract Reserves

Product Generation	Morbidity Table	Mortality Table	Interest	Reserve Method
5.5	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 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 2019 NYL Experience Study 2020 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study	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 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: 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	2011-2012 Issues: 4.0% 2013-2020 Issues: 3.5%	2011-2020 Issues: One Year Preliminary Term

New York Life Insurance Company

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Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Exhibit 6, Line 2: Additional Contract Reserves

Product Generation	Morbidity Table	Mortality Table	Interest	Reserve Method
6.0	2016 Issues: 2014 Milliman Study Claim Costs, adjusted for 2016 NYL Experience Study 2017 Issues: 2014 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 2019 NYL Experience Study 2020 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 2023 NYL Experience Study 2024 Issues: 2017 Milliman Study adjusted for 2024 NYL Experience Study	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: 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 2021 lapse study subject to Reg 56 maximums 2022 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 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	2016-2020 Issues: 3.5% 2021-2024 Issues: 3.0%	2016-2024 Issues: One Year Preliminary Term

New York Life Insurance Company

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Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Exhibit 6, Line 2: Additional Contract Reserves

Product Generation	Morbidity Table	Mortality Table	Interest	Reserve Method
MM18	2018 Issues: 2017 Milliman Study 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 adjusted for 2021 NYL Experience Study 2022 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	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 2021 lapse study subject to Reg 56 maximums 2022 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 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	2018-2020 Issues: 3.5% 2021-2024 Issues: 3.0%	2018-2024 Issues: One Year Preliminary Term

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

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 Year	Type of Coverage	Exhibit Column	Morbidity Table	Mortality Table	Interest Rate
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 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	37,415,808,301	35,107,510,483	11,676,215	389,351,443	955,290,331	951,979,829
2. Deposits received during the year	20,572,112,457	20,073,770,992		23,983,153	58,287,682	416,070,630
3. 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	14,652,453,388	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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:								
1.1 Direct	18,446,301	9,772,638	1,907,990	5,294,415	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	25,170,367	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	4,636,057	3,486,057	1,150,000					
2.12 Reinsurance assumed								
2.13 Reinsurance ceded	1,500,000	1,500,000						
2.14 Net	3,136,057	(b) 1,986,057	(b) 1,150,000	(b)				
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	238,233,491	205,212,899	33,020,592					
2.23 Reinsurance ceded	191,305,397	190,617,874	655,120			32,403		
2.24 Net	611,749,509	(b) 380,141,115	(b) 177,469,123	(b) 5,958,872	23,170,082	(b) 25,010,317		
3. Incurred but unreported:								
3.1 Direct	158,318,001	82,924,024	70,582,106			4,811,871		
3.2 Reinsurance assumed	35,706,651	11,787,869	23,918,782					
3.3 Reinsurance ceded	32,058,922	30,281,742	790,132			987,048		
3.4 Net	161,965,730	(b) 64,430,151	(b) 93,710,756	(b)		(b) 3,824,823		
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	281,311,747	223,870,201	56,939,374			502,172		
4.3 Reinsurance ceded	225,511,858	222,971,616	1,520,791			1,019,451		
4.4 Net	802,021,663	(a) 462,627,394	(a) 274,162,330	11,253,287	24,641,340	29,337,312		

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 9,734,304 in Column 2 and $ .... in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ 36,427,937 Group Life $ .... , and Individual Annuities $ 420 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 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	6,279,253,676	3,051,712,873	1,220,287,497	630,506,823	1,027,629,275	349,117,208		
1.2 Reinsurance assumed	847,451,483	383,854,791	462,735,758			860,934		
1.3 Reinsurance ceded	678,600,953	616,747,483	5,152,676			56,700,794		
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	461,728,809	218,743,748	11,253,287	24,641,340	29,854,591		
2.2 Reinsurance assumed	281,311,747	223,870,201	56,939,374			502,172		
2.3 Reinsurance ceded	225,511,858	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	31,714,550	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	889,489,609	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, $ 16,841,861 in Line 1.4.
$ 12,944,239 in Line 6.1, and $ 21,827,842 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,301,883 in Line 1.1, $ 1,301,883 in Line 1.4.
$ 1,301,883 in Line 6.1, and $ 1,301,883 in Line 6.4.

(c) Includes $ 56,036,158 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	321,534,125	1,009,229,169	687,695,044
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	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	1,682,832		(1,682,832)
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			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	298,145,828	127,458,535	(170,687,293)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	644,915,050	606,728,542	(38,186,508)
21.	Furniture and equipment, including health care delivery assets	234,890,092	103,461,221	(131,428,871)
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	40,771,199	40,827,491	56,292
25.	Aggregate write-ins for other-than-invested assets	1,185,849,972	709,230,257	(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.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)			
2501.	Overfunded pension and postretirement assets	967,989,013	474,626,730	(493,362,283)
2502.	Suspense and clearing	151,048,571	202,238,003	51,189,432
2503.	Miscellaneous	63,329,100	32,220,760	(31,108,340)
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,483,288	144,764	(3,338,524)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,185,849,972	709,230,257	(476,619,715)

NOTES TO FINANCIAL STATEMENTS

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:					
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.

** 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.

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.

NOTES TO FINANCIAL STATEMENTS

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

NOTES TO FINANCIAL STATEMENTS

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.

NOTES TO FINANCIAL STATEMENTS

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.

E. 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 %

NOTES TO FINANCIAL STATEMENTS

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:

NOTES TO FINANCIAL STATEMENTS

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ 411,399	$ —	$22,989,548,320	$ 465,454,694	$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	— %	— %	— %	— %	— %	— %	— %
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. Prior Year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ 600,642	$ —	$21,436,097,665	$ 427,447,346	$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	— %	— %	— %	— %	— %	— %	— %
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:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current 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. Prior 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	$ —	$ —	$ —	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

(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			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$194,357,062	$ —	$194,357,06
2. Interest income recognized	$ —	$ —	$ —	$ —	$ 5,826,854	$ —	$ 5,826,854
3. Recorded investments on nonaccrual status	$ —	$ —	$ —	$ —	$ 70,368,846	$ —	$70,368,846
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ 807,930	$ —	$ 807,930
b. Prior Year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$218,624,559	$ —	$218,624,55
2. Interest income recognized	$ —	$ —	$ —	$ —	$ 20,082,530	$ —	$20,082,530
3. Recorded investments on nonaccrual status	$ —	$ —	$ —	$ —	$214,200,000	$ —	$214,200,00
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ 17,162,036	$ —	$17,162,036

(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)	—
e. Balance at end of period	$ (243,472,578)	$ (70,938,831)

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

	December 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 Account		Separate Account	
		December 31, 2024	December 31, 2023	December 31, 2024	December 31, 2023
(1)	The total recorded investment in restructured debt, as of year-end	$ 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.

NOTES TO FINANCIAL STATEMENTS

(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) CUSIP[1]	(2) Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Current Period Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value	(7) Financial Statement Reporting Period
General Account						
059469AF3	$ 667,253	$ 651,861	$ 15,392	$ 651,861	$ 605,130	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	260,627	258,290	2,337	258,290	209,263	12/31/2024
12667FJ48	751,717	748,215	3,502	748,215	682,867	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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1) CUSIP[1]	(2) Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Current Period Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value	(7) Financial Statement Reporting Period
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
61749EAH0	442,266	431,880	10,386	431,880	379,068	6/30/2024

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(1) CUSIP[1]	(2) Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Current Period Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value	(7) Financial Statement Reporting Period
61750YAD1	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	161,269	9,482	161,269	146,765	3/31/2024
1248MBAJ4	1,030,896	915,483	115,413	915,483	818,891	3/31/2024
1248MBAL9	289,334	259,388	29,946	259,388	230,128	3/31/2024
12627HAK6	519,888	405,917	113,971	405,917	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	2,037,715	1,773,411	264,304	1,773,411	1,693,822	3/31/2024
126694LD8	622,738	602,892	19,846	602,892	554,125	3/31/2024
161546GK6	1,353,373	1,353,018	355	1,353,018	1,276,416	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	3,960,334	2,888,565	1,071,769	2,888,565	2,893,103	3/31/2024
36244SAF5	235,590	214,702	20,888	214,702	190,098	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	169,840	148,837	21,003	148,837	137,012	3/31/2024
61752RAJ1	254,776	221,401	33,375	221,401	205,452	3/31/2024

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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	303,486	201,749	101,737	201,749	226,190	3/31/2024
93935YAA8	376,603	371,084	5,519	371,084	302,932	3/31/2024
Subtotal-General Account	**XXX**	**XXX**	**22,254,964**	**XXX**	**XXX**	
Guaranteed Separate 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

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61751JAH4	291,624	288,013	3,611	288,013	263,058	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**	

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

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

	Less than 12 Months		12 Months or Greater		Total	
	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses
General Account	$ 4,298,338,108	$ 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.

NOTES TO FINANCIAL STATEMENTS

(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

a. Aggregate amount of collateral received:

	General Account Dollar Repurchase 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:

	General Account Dollar Repurchase Agreements		Separate Accounts Dollar Repurchase Agreements		General Account Securities Lending	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Open	$ —	$ —	$ —	$ —	$ —	$ —
30 days or less	—	—	—	—	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%.

NOTES TO FINANCIAL STATEMENTS

(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. Maximum 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. Ending 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
Ending Balance	None	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. Maximum Amount				
1. Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	$ 942,776,066	$ 1,009,849,055	$ 581,311,738	$ 557,029,504
3. Securities (BACV)	$ —	$ —	$ —	$ —
4. Nonadmitted subset (BACV)	$ —	$ —	$ —	$ —
b. Ending Balance				
1. Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	$ 670,703,836	$ 464,765,578	$ 581,311,738	$ 378,090,019
3. Securities (BACV)	$ —	$ —	$ —	$ —
4. Nonadmitted subset (BACV)	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

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

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted assets (including pledged):

	Gross (Admitted and Nonadmitted) Restricted									Percentage		
	Current Year											
	1	2	3	4	5	6	7	8	9	10	11	
Restricted Asset Category	Total General Account (G/A)	G/A 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)	
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.000 %	0.000 %	225,685,79 222,780,
b. Collateral held under security lending agreements	685,430,706	—	—	—	685,430,706	1,092,720,779	(407,290,073)	—	685,430,706	0.277 %	0.280 %	
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %	
d. Subject to reverse repurchase agreements	370,665,718	—	—	—	370,665,718	768,998,791	(398,333,073)	—	370,665,718	0.150 %	0.151 %	
e. Subject to dollar repurchase agreements	—	—	56,445,882	—	56,445,882	6,109,531	50,336,351	—	56,445,882	0.023 %	0.023 %	
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %	
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %	
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	198,968,230	—		—	198,968,230	181,802,888	17,165,342	—	198,968,230	0.080 %	0.081 %	
i. FHLB capital stock	214,790,100				214,790,100	186,045,100	28,745,000	—	214,790,100	0.087 %	0.088 %	
j. On deposit with states	267,363,280	—	—	—	267,363,280	270,193,454	(2,830,174)	—	267,363,280	0.108 %	0.109 %	
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %	
l. Pledged collateral to FHLB (including assets backing funding agreements)	3,758,732,049	—	—	—	3,758,732,049	3,117,965,286	640,766,763	—	3,758,732,049	1.517 %	1.535 %	
m. Pledged as collateral not captured in other categories	40,314,380	—	—	—	40,314,380	79,652,275	(39,337,895)	—	40,314,380	0.016 %	0.016 %	Prior Year
n. Other restricted assets	7,352,006,434	—	—	—	7,352,006,434	7,943,001,078	(590,994,644)	—	7,352,006,434	2.968 %	3.002 %	802,265,33
o. Total restricted assets	$ 12,888,270,896	$ —	$56,445,882	$ —	$12,944,716,779	$ 13,646,489,182	$ (701,772,403)	$ —	$ 12,944,716,779	5.226 %	5.286 %	

(a) Subset of column 1
(b) Subset of column 3
(c) Column 5 divided by Asset page, Column 1, Line 28
(d) Column 9 divided by Asset page, Column 3, Line 28

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

	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative initial margin collateral	$ 40,314,380				$ 40,314,380	$ 79,652,275	$ (39,337,895)	$ 40,314,380	0.016 %	0.016 %
Total (c)	$ 40,314,380	$ —	$ —	$ —	$ 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) 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.

NOTES TO FINANCIAL STATEMENTS

	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	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)	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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

(3)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 (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
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.

	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	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	$ —	$ —	$ —	$ 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.

NOTES TO FINANCIAL STATEMENTS

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

	2024			
Collateral Assets	**Book/Adjusted Carrying Value (BACV)**	**Fair Value**	**% of BACV to Total Assets (Admitted and Nonadmitted) ***	**% of BACV to Total Admitted Assets ****
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ 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 %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ 56,180,301	$ 56,180,301	0.48 %	0.48 %

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

The Company received cash collateral on security lending transactions and dollar repurchase agreements of $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)
v = Column 1 divided by Liability Page, Line 27 (Column 1)

NOTES TO FINANCIAL STATEMENTS

Collateral Assets	2023 Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ 1,772,207,009	$ 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 %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ 6,135,504	$ 6,135,504	0.05 %	0.05 %

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

The Company received cash collateral on security lending transactions and dollar repurchase agreements of $1,098,856,283 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)
v = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

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

General Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investments	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
1. Bonds - AC	12	21	$ 869,742	$ 14,775,279	$ 803,298	$ 13,565,607
2. 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	18,630,351	10,603,835	18,630,351	10,603,835
5. Total (1+2+3+4)	25	35	$ 20,444,288	$ 32,674,023	$ 20,888,946	$ 32,147,287

Separate Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investments	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
1. Bonds - FV	—	—	$ —	$ —	$ —	$ —
2. 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

FV - Fair value

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

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

	General Account	Separate Account
(1) Number of CUSIPs	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	Aggregate 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.

7. Investment Income

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

B. At December 31, 2024, the Company had $1,682,832 of investment income due and accrued that was nonadmitted.

NOTES TO FINANCIAL STATEMENTS

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

		Amount
Interest Income Due and Accrued		
1. Gross	$	2,382,025,515
2. Nonadmitted	$	1,682,832
3. Admitted	$	2,380,342,683

D. The aggregate deferred interest.

		Amount
Aggregate deferred interest	$	—

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

		Amount
Cumulative amounts of PIK interest included in the current principal balance	$	545,533,782

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(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.

NOTES TO FINANCIAL STATEMENTS

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.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

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

(1)		2024	
	Ordinary	**Capital**	**Total**
(a) Gross DTAs	$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	127,458,535	—	127,458,535
(e) Subtotal of net admitted DTAs (1c-1d)	4,102,005,552	1,046,804,439	5,148,809,991
(f) Gross DTLs	1,208,456,793	2,004,300,428	3,212,757,221
(g) Net admitted DTAs/(DTLs) (1e - 1f)	$2,893,548,759	$ (957,495,989)	$1,936,052,770

		Change During 2024	
	Ordinary	**Capital**	**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) The admission calculation components were as follows:

		2024	
	Ordinary	**Capital**	**Total**
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 119,343,730	$ 119,343,730
(b) Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	1,807,120,448	220,510,503	2,027,630,951
1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	1,807,120,448	220,510,503	2,027,630,951
2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	3,303,429,981
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	2,422,814,482	929,213,053	3,352,027,535
(d) DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$4,229,934,930	$1,269,067,286	$5,499,002,216

		2023	
	Ordinary	**Capital**	**Total**
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 241,562,324	$ 241,562,324
(b) Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	1,669,978,375	24,512,072	1,694,490,447
1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	1,669,978,375	24,512,072	1,694,490,447
2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	3,207,068,977
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	2,432,027,177	780,730,043	3,212,757,220
(d) DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$4,102,005,552	$1,046,804,439	$5,148,809,991

		Change During 2024	
	Ordinary	**Capital**	**Total**
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ (122,218,594)	$ (122,218,594)
(b) Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	137,142,073	195,998,431	333,140,504
1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	137,142,073	195,998,431	333,140,504
2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	96,361,004
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	(9,212,695)	148,483,010	139,270,315
(d) DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$ 127,929,378	$ 222,262,847	$ 350,192,225

NOTES TO FINANCIAL STATEMENTS

(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	December 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

NOTES TO FINANCIAL STATEMENTS

(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 gains/losses	$ 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)
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	(48,115,470)	(70,343,520)	22,228,050
Change in net DTAs	(333,877,499)	(199,162,249)	(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)

NOTES TO FINANCIAL STATEMENTS

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

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

Year 2024	$	—
Year 2023		21,000,630
Year 2022		98,343,100

(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.

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

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

The Company files a consolidated federal income tax return with 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.

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

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

The following note discloses significant related party transactions.

A-B. During 2024 and 2023, the Company 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)	—
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

NOTES TO FINANCIAL STATEMENTS

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.

NOTES TO FINANCIAL STATEMENTS

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 non-affiliated 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 Companies pursuant to the applicable 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.

NOTES TO FINANCIAL STATEMENTS

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:

Company	Carrying Value 2024	Carrying Value 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	—	—
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		Amount of Investment	
(Investment in Insurance SCA Entities)	Net Income Increase (Decrease)	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:

	Carrying 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.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB of NY Capital Stock

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

1. Current Year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	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. Prior Year

	Total	General Account	Separate 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	—	—	—
(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:

	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
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
1. 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	Amount Borrowed at Time of Maximum Collateral
1. 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	$ —	$ —	$ —
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	$ —	$ —	$ —	$ —
(b) Funding agreements	3,758,732,049	3,758,732,049	—	3,758,732,049
(c) Other	—	—	—	—
(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	—	—	—	—
(d) Aggregate total	$ 3,117,965,286	$ 3,117,965,286	$ —	$ 3,117,965,286

NOTES TO FINANCIAL STATEMENTS

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

	Total	General 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.

NOTES TO FINANCIAL STATEMENTS

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 2024	Overfunded 2023	Underfunded 2024	Underfunded 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 2024	Overfunded 2023	Underfunded 2024	Underfunded 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)	—	—	—
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 2024	Pension Benefits 2023	Postretirement Benefits 2024	Postretirement Benefits 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 2024	Pension Benefits 2023	Postretirement Benefits 2024	Postretirement Benefits 2023
a. Components				
1. Prepaid benefit costs	$ 2,249,874,526	$ 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				
1. Assets (nonadmitted)	$ (551,195,903)	$ (395,623,121)	$ (416,793,092)	$ (79,003,600)
2. Liabilities recognized	$ 995,095,568	$ 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.

NOTES TO FINANCIAL STATEMENTS

(4) Components of net periodic benefit cost

	Pension Benefits 2024	Pension Benefits 2023	Postretirement Benefits 2024	Postretirement Benefits 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 2024	Pension Benefits 2023	Postretirement Benefits 2024	Postretirement Benefits 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 2024	Pension Benefits 2023	Postretirement Benefits 2024	Postretirement Benefits 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)	$ 1,905,220,703	$ 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 2024	Pension Benefits 2023	Postretirement Benefits 2024	Postretirement Benefits 2023	Postemployment Benefits 2024	Postemployment Benefits 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 2024	Pension Benefits 2023	Postretirement Benefits 2024	Postretirement Benefits 2023	Postemployment Benefits 2024	Postemployment Benefits 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.

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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:

	Pension Benefits		Postretirement 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

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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 Allocation		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 Allocation		Asset Allocation	
	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:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (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	—	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.

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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

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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.

I. 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	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year*	Unapproved Interest And/Or Principal
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

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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:

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	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.

NOTES TO FINANCIAL STATEMENTS

	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

a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees	$	4,275,000,000
b. Current liability recognized in financial statements		
1. Noncontingent liabilities	$	—
2. Contingent liabilities	$	—
c. Ultimate 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.

NOTES TO FINANCIAL STATEMENTS

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	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		Liabilities	
	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.

NOTES TO FINANCIAL STATEMENTS

(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.

NOTES TO FINANCIAL STATEMENTS

(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. Assets 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
Total assets at fair value	$ 1,130,673,962	$ 3,961,209,048	$ 468,676,124	$ 1,187,117,235	$ 6,747,676,369
b. Liabilities 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
Total liabilities at fair value	$ 986,254	$ 575,014,482	$ —	$ —	$ 576,000,736

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

NOTES TO FINANCIAL STATEMENTS

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

	Balance at 01/01/2024	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 12/31/2024
Assets:										
Preferred stocks	$ 89,823,575	$ 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	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	$55,743,421	$ (19,984,774)	$ (17,606,138)	$ 27,996,785	$115,585,252	$ —	$(234,713,463)	$ —	$ 468,676,124
Liabilities:										
Derivatives	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Total Liabilities:	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

[1] The 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 non-agency asset backed securities that were measured at amortized cost at the beginning of the period and measured at fair value at the end of the period; 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 services.

In addition, the Company has a pricing committee that provides oversight over the Company's prices and fair value process for securities. The committee meets quarterly and is responsible for the review and approval of the Company's valuation procedures. The committee is also responsible for the review of pricing exception reports as well as the review of significant inputs used in the valuation of assets that are valued internally.

For Level 1 investments, valuations are generally based on observable inputs that reflect quoted prices for identical assets in active markets.

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

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

Level 1 measurements

SVO identified bond ETF

For U.S. SAP, 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

NOTES TO FINANCIAL STATEMENTS

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.

Bonds

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

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

NOTES TO FINANCIAL STATEMENTS

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	$ —
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.

NOTES TO FINANCIAL STATEMENTS

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.

NOTES TO FINANCIAL STATEMENTS

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	$ 28,468,558	$ —	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.

NOTES TO FINANCIAL STATEMENTS

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

Subprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 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	Book Adjusted Carrying 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

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	Book Adjusted Carrying 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%
1/8/2024	1/14/2024	3.93%	3.43%
1/15/2024	1/21/2024	3.94%	3.44%

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

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

NOTES TO FINANCIAL STATEMENTS

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

	In-Force			
	2024		2023	
	Number	Amount	Number	Amount
Up to and including 12 months	—	$ —	—	$ —
13 to 24 months	—	—	—	—
25 to 36 months	—	—	—	—
37 to 48 months	—	—	—	—
49 to 60 months	—	—	—	—
Over 60 months	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:

	Individual		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:

		December 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	— %

NOTES TO FINANCIAL STATEMENTS

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	$26,270,574,989			
From Prior Period SAP Financials				
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. $—

NOTES TO FINANCIAL STATEMENTS

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.

NOTES TO FINANCIAL STATEMENTS

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.

NOTES TO FINANCIAL STATEMENTS

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

	Amount
Individual Annuities:	
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				
	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject 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	—	—	—	—	—
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) Not subject to discretionary withdrawal	10,599,428,301	—	—	10,599,428,301	99.9
(3) Total (gross: direct + assumed)	10,607,669,008	—	—	10,607,669,008	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net)* (3) - (4)	$ 10,607,669,008	$ —	$ —	$ 10,607,669,008	100.0 %
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

NOTES TO FINANCIAL STATEMENTS

B. Group Annuities

	December 31, 2024				
	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 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) Not subject to discretionary withdrawal	14,333,870,132	—	—	14,333,870,132	41.5
(3) Total (gross: direct + assumed)	23,012,529,222	9,448,737,187	2,085,051,830	34,546,318,239	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net) * (3) – (4)	$ 23,012,529,222	$ 9,448,737,187	$ 2,085,051,830	$ 34,546,318,239	100.0 %
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

C. Deposit-Type Contracts (no life contingencies)

	December 31, 2024				
	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 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	—	—	4,384,395,102	9.8
(2) Not subject to discretionary withdrawal	40,134,258,699	—	—	40,134,258,699	90.1
(3) Total (gross: direct + assumed)	44,519,593,338	—	—	44,519,593,338	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net) (3) – (4)	$ 44,519,593,338	$ —	$ —	$ 44,519,593,338	100.0 %
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

D. Life & Accident & Health Annual Statement:	December 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
Separate 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

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	December 31, 2024		
A. General Account	**Account Value**	**Cash Value**	**Reserve**
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term policies with cash value	$ —	$ 489,533,902	$ 504,982,960
b. Universal life	9,871,366	9,871,366	9,872,970
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	—	95,400,996,788	101,047,225,179
h. Variable life	—	—	—
i. Variable universal life	—	—	—
j. Miscellaneous reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term policies without cash value	—	—	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
e. Miscellaneous reserves	—	—	1,022,399,349
(3) Total (gross: direct + assumed)	9,871,366	95,900,402,056	107,308,073,560
(4) Reinsurance 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

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

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

NOTES TO FINANCIAL STATEMENTS

D.	Life & 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
	Separate 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	Gross	Net of Loading
(1) Ordinary new business	$ 140,553,070	$ 28,073,325
(2) Ordinary renewal	1,626,872,396	1,348,500,975
(3) Group life	369,654,811	308,657,974
Total	$ 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 guaranteed 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:

Product/Transaction	Legally Insulated Assets	Separate Accounts 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

[1] 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.

NOTES TO FINANCIAL STATEMENTS

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 deposits for the year 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 *	$ —	$9,448,737,187	$ —	$ 2,085,051,830	$11,533,789,017
(3)	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal:					
	1. With market value adjustment	$ —	$6,766,249,131	$ —	$ —	$ 6,766,249,131
	2. At book value without fair value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
	3. At fair value	—	2,682,488,056	—	2,085,051,830	4,767,539,886
	4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
	5. Subtotal	—	9,448,737,187	—	2,085,051,830	11,533,789,017
	b. Not subject to discretionary withdrawal	—	—	—	—	—
	c. Total reserves	$ —	$9,448,737,187	$ —	$ 2,085,051,830	$11,533,789,017
(4)	Reserves for asset default risk in lieu of AVR	$ —	$ 3,048,193	$ —	$ —	$ 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	—
(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 which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

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

1.3 State Regulating? ..... New York

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

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

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

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

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

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

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/25/2021

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? ..... Yes [ ] No [ ] N/A [X]

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Pricewaterhouse Coopers, LLP, 300 Madison Avenue, New York, NY 10017

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

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

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

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

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Stephen McNamara, FSA, MAAA, Vice President & Actuary, New York Life Insurance Company, 51 Madison Avenue, NY, NY 10010.

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

12.11 Name of real estate holding company ... The real estate holding companies are as follows: NYLife Real Estate Holdings LLC (owns various entities), Silver Spring Associates LP, NYLMDC King of Prussia Realty LP,Max Square Limited, Aslan Realty Partners, Avenue Real Estate Fund, Curzon Capital Partners, TCP Co-Investment SCSP, IPI Partners II-A, LP, REEP-MF Gateway TAF UT LLC, REEP-RTL NPM GA, REEP-OFC 515 Post Oak TX, REEP-OFC Aspect OR, REEP 1030 15NW DC, REEP 1341G DC, REEP 1111 19NW DC, BC Co-Invest, REEP-MF Salisbury Square Tower One TAF, REEP NYL JAG Acquisition Co Member, Boston Capital Affordable Housing Mortgage Fund, Blackchamber Real Estate Opportunity Fund, ICONIQ Residential Partners Fund, EOS Real Estate Partners III, Hotel Zoe Co Invest, European Property Investors Special Opportunities, Acreage Builders, Max Towers and Pharmax Corporation.

12.12 Number of parcels involved 55

12.13 Total book/adjusted carrying value ......$ 1,389,926,143

12.2 If yes, provide explanation
The Company holds 39 entities that own real estate properties with 55 real estate parcels and a total carrying value of $1,389,926,143. Of this amount, $4,876,800 is nonadmitted since there is no GAAP audit performed.

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

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

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

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

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

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

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

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

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).
The Code was revised to update the section on electronic communications.

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses ..... $ 127,188
- 22.23 Other amounts paid ..... $

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

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

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

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

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 685,430,706

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

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

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

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

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

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 727,371,379
25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 726,573,606
25.093 Total payable for securities lending reported on the liability page $ 687,855,648

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

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

26.21 Subject to repurchase agreements $
26.22 Subject to reverse repurchase agreements $ 370,665,718
26.23 Subject to dollar repurchase agreements $ 56,445,882
26.24 Subject to reverse dollar repurchase agreements $
26.25 Placed under option agreements $
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $ 198,968,230
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 pledged to an FHLB $ 40,314,380
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 3,758,732,049
26.32 Other $

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ADVANTAGE CAPITAL 2010 STATE TAX C	7
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ADVANTAGE CAPITAL STATE TAX CREDIT	9
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ALTO SOLUTIONS, INC.	1,000,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	AMERICAN SECURE LIVING INC	7,941,086
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	AT&T MOBILITY II LLC	69,000,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	BENEFITS ADVOCATE CORP SERIES A	807,454
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	BRELLA INSURANCE INC	521,222
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	COLONY LABS INC	3,223,880
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	CRUSOE INC	3,684,199
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	CRUSOE INC SERIES D-2	6,835,050
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	DATA ROBOT INC	8,634,675
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	DEEPFRAUD TECHNOLOGIES INC	10,577,144
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	DELPHIX CORP	27,093
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	FINANCIAL INSIGHT TECHNOLOGY INC	27,856,487
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	GENON ENERGY - CLASS A	74,710
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	H2O AI	15,896,841
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	KASA LIVING INC	4,999,994
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	KINGFIELD CORPORATION	3,294,985
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	LYNX MD LTD	1,499,991
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	MODERN LIFE GROUP INC	5,000,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NAC AVIATION 8 JR PPN	3,055
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NAC AVIATION 8 SNR PPN	611
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NEW YORK BUSINESS DEV. CORP.	284,799
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NOMOS AI	4,070,126
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ONEADVISERY INC	1,300,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	REKA AI INC-SERIES A	5,834,937
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	REKA AI INC-SERIES SEED	3,540,033
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	SENTILINK CORP SERIES B-3	2,222,197
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	STRATA IDENTITY INC - A CLASS	888,240
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	STRATA IDENTITY INC - B CLASS	1,499,999
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	TEN 250 CORPORATION	2,999,998
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	THE EMPATHY PROJECT LTD SERIES B	2,499,986
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	VALIDMIND INC	1,000,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	WELLTH INC.	1,949,424

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

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

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

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

27.4 If the response to 27.3 is YES, does the reporting entity utilize:
27.41 Special accounting provision of SSAP No. 108 ..... Yes [ ] No [ ]
27.42 Permitted accounting practice ..... Yes [ ] No [ ]
27.43 Other accounting guidance ..... Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: ..... Yes [ ] No [ ]
- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

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

28.2 If yes, state the amount thereof at December 31 of the current year. ..... $ 21,585,152

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

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

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
The Northern Trust Company	50 S LaSalle Street, Chicago, IL 60603
RBC Investor Services Trust	155 Wellington Street West, Toronto ON M5V 3L3, Canada

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
169553	NYL Investors LLC	5493000EG09WOQURS721	SEC	DS
107717	MacKay Shields LLC	549300Y7LLCOFU7R8H16	SEC	DS
167939	MacKay Shields UK LLP	549300Z00JQEVQDT3045	SEC	DS
309234	Apogem Capital LLC	549300S5HOLSGCLLYI65	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

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	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 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [ ] No [X]

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars Yes [ ] No [ ]

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 16,294,708

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

1 Name	2 Amount Paid

41.1 Amount of payments for legal expenses, if any? $ 13,806,009

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

1 Name	2 Amount Paid

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? $ 2,855,815

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

1 Name	2 Amount Paid
American Council of Life Insurers	1,000,788

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

1.2 If yes, indicate premium earned on U.S. business only. $ 416,656

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

1.31 Reason for excluding:

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

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 365,186

1.6 Individual policies:

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

All years prior to most current three years:
1.64 Total premium earned $ 416,656
1.65 Total incurred claims $ 365,186
1.66 Number of covered lives 102

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	17,276,657,831	15,147,334,336
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	29,337,312	29,164,384
2.5	Reserve Denominator	142,485,091,891	136,870,061,724
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

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

3.4 State the authority under which Separate Accounts are maintained:
Section 4240 of the New York State Insurance Law

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

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

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

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

4.1 Amount of loss reserves established by these annuities during the current year: $ 1,288,713

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

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
American Interstate 2301 Highway 190 West, DeRidder, LA 70634	192,474
Travelers Property Casualty One Tower Square , Hartford CT 06183	505,302
Travelers Casualty and Surety Co. One Tower Square , Hartford CT 06183	1,695,408

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

7.1 Direct Premium Written .... $ 6,049,704,651

7.2 Total Incurred Claims .... $ 2,858,858,039

7.3 Number of Covered Lives 4,818,686

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

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

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

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

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

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

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

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

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

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

Individual and Industrial Life	Amount at Risk
10.01 Modified Coinsurance Assumed Reserves .... $	....
10.02 Modified Coinsurance Ceded Reserves .... $	453,163,804

Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03 Net Amount (Direct + Assumed - Ceded) in Force .... $	64,961,267,027
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded) .... $	92,292,146,779
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded) .... $	....
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded) .... $	....
10.07 Life Reserves (10.04 + 10.05 + 10.06) .... $	92,292,146,779
10.08 Life Net Amount at Risk (10.03 - 10.07) .... $	........(27,330,879,752)

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09 Net Amount (Direct + Assumed - Ceded) in Force .... $	531,990,065,186
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded) .... $	3,709,616,757
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded) .... $	....
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded) .... $	....
10.13 Life Reserves (10.10 + 10.11 + 10.12) .... $	3,709,616,757
10.14 Life Net Amount at Risk (10.09 - 10.13) .... $	528,280,448,429

GENERAL INTERROGATORIES

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

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

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under		Amount of Risk
10.17	Net Amount (Direct + Assumed - Ceded) in Force	$	90,912,752,305
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$	382,120,091
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$	
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$	
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$	382,120,091
10.22	Life Net Amount at Risk (10.17 - 10.21)	$	90,530,632,214

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months		Amount of Risk
10.23	Net Amount (Direct + Assumed - Ceded) in Force	$	50,700,167,064
10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$	598,406,528
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$	
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	$	
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$	598,406,528
10.28	Life Net Amount at Risk (10.23 - 10.27)	$	50,101,760,536

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility		Amount of Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$	4,389,623,181
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$	1,395,319,521
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$	
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	$	
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$	1,395,319,521
10.34	Life Net Amount at Risk (10.29 - 10.33)	$	2,994,303,660

Life, Accident and Health Companies Only:

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

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid	$	
11.22 Received	$	1,598,897,841

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

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

12.21 Page 3, Line 1	$	945,392,394
12.22 Page 4, Line 1	$	2,722,007

13. For stock reporting entities only:

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

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

14.11 Cash	$	
14.12 Stock	$	

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

Fraternal Benefit Societies Only:

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

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

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

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

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

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

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

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

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

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

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

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

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

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

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

		1 2024	2 2023	3 2022	4 2021	5 2020
	Life Insurance in Force (Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	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)	159,117,642	159,913,566	164,515,348	166,366,509	173,358,169
5.	Industrial (Line 21, Col. 2)					
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 (Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 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	33,531,582	54,194,970	60,606,266	63,208,561
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	7,264,500	6,537,309	5,552,155	5,559,653	5,631,112
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	50,806,418	67,358,478	86,761,864	97,879,694	95,827,485
	Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	9,286,524,011	7,595,754,812	9,025,110,720	8,773,203,812	8,332,303,152
15.	Group life (Line 20.4, Col. 3)	2,434,246,410	2,461,276,804	2,473,733,822	2,532,997,797	2,474,675,001
16.	Individual annuities (Line 20.4, Col. 4)	965,507,825	750,150,355	378,799,885	446,857,822	335,735,209
17.	Group annuities (Line 20.4, Col. 5)	4,000,000,670	3,763,151,417	5,713,505,774	5,448,940,250	8,906,815,409
18.	Accident & Health (Line 20.4, Col. 6)	590,378,914	576,224,364	554,347,506	531,372,827	517,871,693
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	17,276,657,830	15,146,557,752	18,145,497,706	17,733,372,508	20,567,400,464
	Balance Sheet (Pages 2 & 3)					
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 business (Page 3, Line 26)	206,839,478,740	194,105,297,965	184,655,198,783	174,680,769,310	165,318,076,479
23.	Aggregate life reserves (Page 3, Line 1)	136,051,348,282	130,650,091,967	127,282,079,185	121,090,811,968	115,736,529,728
23.1	Excess VM-20 deterministic/stochastic reserve over 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	5,166,374,503	4,885,803,870	4,638,869,195
25.	Deposit-type contract funds (Page 3, Line 3)	44,519,593,338	37,953,043,276	33,107,888,947	29,374,832,104	25,926,994,747
26.	Asset valuation reserve (Page 3, Line 24.01)	4,587,535,194	4,512,714,413	4,234,528,929	4,166,742,189	3,589,364,696
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
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	7,709,104,876	7,011,652,807	7,226,152,631	7,044,071,620	7,088,793,334
	Risk-Based Capital Analysis					
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	11.2	10.7	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)	1.9	1.7	1.2	1.4	1.4
37.	Contract loans (Line 6)	6.3	6.2	6.0	6.0	6.5
38.	Derivatives (Page 2, Line 7)	0.7	0.7	0.8	0.6	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 10)					
42.	Aggregate write-ins for invested assets (Line 11)	0.2	0.1	0.3	0.0	0.1
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	3,957,954,951	3,683,968,102	3,908,231,645	3,374,040,121	2,567,765,936
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	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 Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
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	22,752,682,523	22,915,053,516	22,962,508,298	24,182,904,854	23,340,268,048
51.	Total Investment in Parent included in Lines 44 to 49 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2024	2 2023	3 2022	4 2021	5 2020
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	2,817,595,973	2,789,822,976	2,904,980,384	3,242,877,393	3,115,371,898
53.	Total admitted assets (Page 2, Line 28, Col. 3)	244,900,595,211	231,901,616,769	222,780,811,974	213,695,809,636	201,336,809,831
	Investment Data					
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)	(376,087,299)	(42,235,817)	(154,512,510)	(360,160,454)	(820,816,320)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(362,532,661)	607,389,776	(1,209,134,968)	1,915,266,015	218,098,994
57.	Total of above Lines 54, 55 and 56	8,946,686,423	8,697,276,996	6,305,579,480	10,109,737,294	7,111,703,445
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	13,761,175,879	13,877,298,337	12,213,218,727	14,072,934,879	13,192,464,279
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	296,258,084	269,367,365	262,842,073	238,768,999	241,632,816
60.	Increase in life reserves - other than group and 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
61.	Increase in A & H reserves (Line 19, Col. 6)	242,577,422	222,770,021	280,570,634	246,934,675	149,295,014
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	2,651,319,853	2,388,989,478	2,130,992,951	2,021,413,239	1,962,873,015
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	8.6	11.2	10.7	10.9	11.3
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	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)	91.3	85.5	98.1	91.6	90.4
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.1	0.2	0.1	0.2	0.1
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	35.1	35.3	38.1	38.6	36.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)				XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)				XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	1,450,795,054	1,448,228,535	1,419,943,386	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	1,520,945,961	1,502,082,773	1,456,974,270	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72.	Individual industrial life (Page 6.1, Col. 2)					
73.	Individual whole life (Page 6.1, Col. 3)	(245,199,560)	(837,578,565)	(382,201,333)	669,465,607	266,373,137
74.	Individual term life (Page 6.1, Col. 4)	178,256,364	231,046,745	96,109,235	52,844,503	(98,907,561)
75.	Individual indexed life (Page 6.1, Col. 5)					
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)		(16)			
78.	Individual variable life (Page 6.1, Col. 8)					
79.	Individual variable universal life (Page 6.1, Col. 9)					
80.	Individual credit life (Page 6.1, Col. 10)					
81.	Individual other life (Page 6.1, Col. 11)	8,643,625	9,302,343	6,096,452	11,174,279	7,910,309
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
83.	Group whole life (Page 6.2, Col. 2)	83,374,251	61,371,734	14,428,249	8,706,727	(4,441,719)
84.	Group term life (Page 6.2, Col. 3)	88,173,063	82,631,167	42,521,139	11,201,087	53,827,746
85.	Group universal life (Page 6.2, Col. 4)	135,181	204,559	127,265	(1,087,107)	
86.	Group variable life (Page 6.2, Col. 5)	(547,152)				(130,442)
87.	Group variable universal life (Page 6.2, Col. 6)					
88.	Group credit life (Page 6.2, Col. 7)					
89.	Group other life (Page 6.2, Col. 8)	2,441,356	1,674,466	2,393,686	1,461,985	(2,045,402)
90.	Group YRT mortality risk only (Page 6.2, Col. 9)					
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)					
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)	60,111,818	87,379,303	(15,306,692)	43,387,905	11,613,905
96.	Individual other annuities (Page 6.3, Col. 7)	(133,501)	(161,821)	(56,780)	43,297	(174,847)
97.	Group deferred fixed annuities (Page 6.4, Col. 2)					
98.	Group deferred indexed annuities (Page 6.4, Col. 3)					
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	(127,074)	343,465	337,872	199,734	1,430,166
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	122,653,430	57,512,022	80,647,757	54,412,456	70,004,523
102.	Group other annuities (Page 6.4, Col. 7)	510,294,460	341,221,798	282,131,173	430,091,667	312,629,305
103.	A & H-comprehensive individual (Page 6.5, Col. 2)					
104.	A & H-comprehensive group (Page 6.5, Col. 3)					
105.	A & H-Medicare supplement (Page 6.5, Col. 4)					
106.	A & H-vision only (Page 6.5, Col. 5)					
107.	A & H-dental only (Page 6.5, Col. 6)					
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
111.	A & H-credit (Page 6.5, Col. 10)					
112.	A & H-disability income (Page 6.5, Col. 11)	(7,015,359)	(5,782,773)	(4,552,798)	(22,325,505)	11,751,728
113.	A & H-long-term care (Page 6.5, Col. 12)	43,952,579	42,132,680	34,094,958	48,566,617	114,824,128
114.	A & H-other (Page 6.5, Col. 13)	1,375,617	(1,217,768)	3,603,616	1,168,707	3,297,546
115.	Aggregate of all other lines of business (Page 6, Col. 8)				53,548	(3,118,111)
116.	Fraternal (Page 6, Col. 7)					
117.	Total (Page 6, Col. 1)	846,284,879	70,012,823	169,922,294	1,309,365,506	744,844,414

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

If no, please explain:

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

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0826 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 66915

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole	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	943,706,474		22,625	12,624	4	(18,712)	16,540	538,897,258		(102,744)	11,823,832	550,618,346
4. Indexed												
5. Universal												
6. Universal with secondary guarantees												
7. Variable												
8. Variable universal												
9. Credit												
10. Other												
11. 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 Life												
12. Whole	974,634,648		18				18	573,303,507	1,301,883	54,365,978	2,185,447	631,156,814
13. Term	1,035,432,809		40,741,961	30,224,126			70,966,087	637,898,926		143,064	4,151,137	642,193,126
14. Universal	159,910		1,000	141			1,141	1,192,545		177,430		1,369,975
15. Variable												
16. Variable universal												
17. Credit												
18. Other								254,091				254,091
19. 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
Individual Annuities												
20. Fixed												
21. Indexed												
22. Variable with guarantees												
23. Variable without guarantees												
24. Life contingent payout	937,827,857		17,167,777		27,679,965	(10,015)	44,837,727	625,768,617		384,764		626,153,381
25. Other												
26. 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
Group Annuities												
27. Fixed												
28. Indexed												
29. Variable with guarantees												
30. Variable without guarantees												
31. 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
33. 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
Accident and Health												
34. Comprehensive individual (d)								XXX	XXX	XXX		
35. Comprehensive group (d)								XXX	XXX	XXX		
36. Medicare Supplement (d)								XXX	XXX	XXX		
37. Vision only (d)								XXX	XXX	XXX		
38. Dental only (d)								XXX	XXX	XXX		
39. Federal Employees Health Benefits Plan (d)								XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)								XXX	XXX	XXX		
42. Credit A&H								XXX	XXX	XXX		
43. Disability income (d)	196,517,401		8,038,248	13,200,729			21,238,977	XXX	XXX	XXX	156,506,177	156,506,177
44. Long-term care (d)	385,090,711		1	58,277			58,278	XXX	XXX	XXX	174,686,890	174,686,890
45. Other health (d)	21,430,264		1,984,216	1,033,942			3,018,158	XXX	XXX	XXX	7,732,571	7,732,571
46. Total Accident and Health	603,038,376		10,022,465	14,292,948			24,315,413	XXX	XXX	XXX	338,925,638	338,925,638
47. Total	11,662,856,755 (c)	2,883,404,277	168,780,038	94,250,822	2,054,524,622	22,048,172	2,339,603,653	5,609,753,543	8,917,541	2,392,454,823	11,252,427,496	19,263,553,403

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

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

NAIC Group Code 0826 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 66915

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits: 13 Incurred During Current Year	Claims Settled During Current Year - Totals Paid: 14 Number of Pols/ Certs	15 Amount	Reduction by Compromise: 16 Number of Pols/ Certs	17 Amount	Amount Rejected: 18 Number of Pols/ Certs	19 Amount	Total Settled During Current Year: 20 Number of Pols/ Certs	21 Amount	22 Unpaid December 31, Current Year	Policy Exhibit - Issued During Year: 23 Number of Pols/ Certs	24 Amount	Other Changes to In Force (Net): 25 Number of Pols/ Certs	26 Amount	In Force December 31, Current Year (b): 27 Number of Pols/ Certs	28 Amount
Individual Life																
1. Industrial																
2. Whole	2,426,373,453	36,275	2,418,110,162			35	4,825,407	36,310	2,422,935,569	277,388,051	130,137	26,307,660,150	(137,879)	(17,555,680,005)	3,191,085	448,303,548,523
3. Term	532,324,293	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)	1,005,693	487,693,504,498
4. Indexed																
5. Universal																
6. Universal with secondary guarantees																
7. Variable																
8. Variable universal																
9. 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	935,997,053,021
Group Life																
12. Whole	567,084,493	61,722	559,784,107	5	171,618			61,727	559,955,725	49,873,221	96,509	1,540,719,397	(99,822)	(1,159,378,756)	1,333,278	14,686,124,474
13. Term	656,469,143	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)	656,973	144,431,517,827
14. Universal																
15. Variable																
16. Variable universal																
17. Credit																(a)
18. Other																
19. 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
Individual Annuities																
20. Fixed																
21. Indexed																
22. Variable with guarantees																
23. Variable without guarantees																
24. Life contingent payout																
25. Other	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
26. 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
Group Annuities																
27. Fixed																
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout																
32. Other	765,133,456		765,133,456						765,133,456		2,099	5,676,400,027	(163)	(4,880,153,412)	14,753	5,609,634,190
33. Total Group Annuities	765,133,456		765,133,456						765,133,456		2,099	5,676,400,027	(163)	(4,880,153,412)	14,753	5,609,634,190
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,674		(5,906)		22,603	
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,707	27,676,288	(5,035)	(11,024,042)	164,710	408,539,101
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	30,250		(714,132,144)	136	23,586,850,519
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,383	27,706,538	(10,941)	(725,156,186)	187,449	23,995,389,620
47. Total	5,573,153,454	117,875	5,563,721,241	13	601,360	43	9,765,377	117,931	5,574,087,978	493,972,497	391,616	57,282,201,125	(504,939)	(87,100,258,482)	6,439,041	1,135,337,061,594

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

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .... 2) covering number of lives: .... 3) face amount $ ....

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ .... Group: $ 20,073,770,992 Total: $ 20,073,770,992

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .... and number of persons insured under indemnity only products 164,710

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of		9	
							7	8		
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			4,963,671	982,558,486			2,046	4,027,604	513,068,940	1,495,627,425
2. Issued during year			148,874	43,541,918			318	224,199	7,264,500	50,806,418
3. Reinsurance assumed			1,453	560,387						560,387
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			318	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	3,411,272			XXX	84,356	1,685,158	5,096,431
11. Maturity			4,617	25,873			XXX	315	1,225	27,097
12. Disability							XXX			
13. Expiry			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
15. Lapse			86,688	37,183,890			214	138,206	5,159,236	42,343,126
16. Conversion			11,493	6,772,321			XXX	XXX	XXX	6,772,321
17. Decreased (net)			7,120	8,499,085			9	226,942	54,871,826	63,370,912
18. Reinsurance			136	489,666						489,666
19. Aggregate write-ins for decreases										
20. 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		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.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. TOTALS (Lines 1901 through 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

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

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	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

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			381	2,666
28.	Term policies - other	18,737	14,822,428	996,097	501,634,983
29.	Other term insurance - decreasing	XXX	1,864,147	XXX	27,932,637
30.	Other term insurance	XXX	551,186	XXX	8,327,081
31.	Totals (Lines 27 to 30)	18,737	17,237,761	996,478	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

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary		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

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	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 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.

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
	1	2	3	4	5	6	7	8
Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certifi-cates	Amount of Ins 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

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	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)	640	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

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 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)	1,567	18	16	5,272
9.	In force end of year (line 5 minus line 8)	49,152	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

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	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

		1 Deposit Funds Contracts	2 Dividend Accumulations 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	594,715
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

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2024	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	(47,594,034)	(15,121,807)	42,589	(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	(10,955,355)	(9,207,362)	27,591	(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)	(350,523,191)	2,040,916	(783,302,489)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	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
2. 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)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(4,684,191)		(4,684,191)				(4,684,191)
4. 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
5. 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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Num-ber	NAIC Desig-nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	7,352,233,780	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	8,425,074,343	XXX	XXX	8,425,074,343	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	68,782,327	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	1,917,595,813	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	38,936,396	0.0615	55,688,101
5.2	4	NAIC Designation Category 4.B	1,189,021,404	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

Line Num-ber	NAIC Desig-nation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A	4,769,641	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	52,241,262	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	33,983,870	XXX	XXX	33,983,870	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										
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

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other	453,389		XXX	453,389	0.0015	680	0.0034	1,542	0.0046	2,086
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	9,029,002,751		XXX	9,029,002,751	0.0011	9,931,903	0.0057	51,465,316	0.0074	66,814,620
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		XXX	801,113,718	0.0069	5,527,685	0.0200	16,022,274	0.0257	20,588,623
46.		Commercial Mortgages - All Other - CM4 - Low Medium 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			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other	96,828,846		XXX	96,828,846	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			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other	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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	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	XXX	16,143,114	0.0000		0.1945	3,139,836	0.1945	3,139,836
3.		Federal Home Loan Bank	214,790,100	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			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	2,027,777,954		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	49,957,593	XXX	XXX	49,957,593	0.0005	24,979	0.0016	79,932	0.0033	164,860
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	270,361,209	XXX	XXX	270,361,209	0.0005	135,181	0.0016	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		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	270,361,209	XXX	XXX	270,361,209	XXX	135,181	XXX	432,578	XXX	892,192
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality	243,749,750		XXX	243,749,750	0.0040	974,999	0.0114	2,778,747	0.0149	3,631,871
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)	243,749,750		XXX	243,749,750	XXX	974,999	XXX	2,778,747	XXX	3,631,871
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior	21,828,665		XXX	21,828,665	0.0040	87,315	0.0114	248,847	0.0149	325,247
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	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

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	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	3,246,057,898		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.		Non-guaranteed State Low Income Housing Tax Credit	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	2,115,659	XXX	XXX	2,115,659	0.0000		0.1580	334,274	0.1580	334,274
83.		Common Stock - Unaffiliated	34,937,400	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	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 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.		Other Invested Assets - Schedule BA	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 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

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
06051AB*2	R	06051A-B*-2	Long Bond Replication	1.G	207,727,192	290,818	872,454	1,765,681
17305AC#8	R	17305A-C#-8	Long Bond Replication	1.G	115,748,418	162,048	486,143	983,862
17305AD*1	R	17305A-D*-1	Long Bond Replication	1.G	315,919,240	442,287	1,326,861	2,685,314
38149CC*4	R	38149C-C*-4	Long Bond Replication	1.G	235,489,239	329,685	989,055	2,001,659
89114PA*1	R	89114P-A*-1	Long Bond Replication	1.G	159,398,134	223,157	669,472	1,354,884
949746L@8	R	949746-L@-8	Long Bond Replication	1.G	255,307,363	357,430	1,072,291	2,170,113
94978*BU4	R	94978*-BU-4	Long Bond Replication	1.G	94,519,387	132,327	396,981	803,415
12607@RZ5	R	12607@-RZ-5	Corporate Bond Replication	2.B	58,376,430	145,941	443,661	741,381
12607@NV8	R	12607@-NV-8	Corporate Bond Replication	2.B	72,418,249	181,046	550,379	919,712
12607@ZG8	R	12607@-ZG-8	Corporate Bond Replication	2.B	74,895,635	187,239	569,207	951,175
12607@RY8	R	12607@-RY-8	Corporate Bond Replication	2.B	72,346,288	180,866	549,832	918,798
12607@st8	R	12607@-ST-8	Corporate Bond Replication	2.B	51,123,371	127,808	388,538	649,267
12607@XQ8	R	12607@-XQ-8	Corporate Bond Replication	2.B	81,360,597	203,401	618,341	1,033,280
12607@VC1	R	12607@-VC-1	Corporate Bond Replication	2.B	75,738,485	189,346	575,612	961,879
06051AB@0	R	06051A-B@-0	Corporate Bond Replication	2.B	133,341,657	333,354	1,013,397	1,693,439
06739GC@6	R	06739G-C@-6	Corporate Bond Replication	2.B	100,962,575	252,406	767,316	1,282,225
48121CF#8	R	48121C-F#-8	Corporate Bond Replication	2.B	130,303,922	325,760	990,310	1,654,860
12607@VD9	R	12607@-VD-9	Corporate Bond Replication	2.B	83,111,128	207,778	631,645	1,055,511
12607@su5	R	12607@-SU-5	Corporate Bond Replication	2.B	71,510,010	178,775	543,476	908,177
06051AA#9	R	06051A-A#-9	Structured Credit fixed Bond Replication	1.C	208,993,740	125,396	376,189	731,478
17305AB#9	R	17305A-B#-9	Structured Credit fixed Bond Replication	1.A	144,193,333	28,839	100,935	187,451
	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	199,000			
	CN	294752-A@-9	EQUITY ONE INC	2.A	2,500,000			
	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	1,000,000			
	CN	736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	408,000			
	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	2,700,000			
	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	200,000			
	CN	294752-A@-9	EQUITY ONE INC	2.A	1,500,000			
	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	1,193,735			
	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	200,000			
	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	2,000,000			
	CN	57169*-AY-3	MARS INC	1.E	3,000,000			
	CN	61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	1,500,000			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	542,775			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	54,550			
	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	111,828			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	113,192			
	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	110,465			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	109,101			
	CN	645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	200,000			
	CN	70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000			
	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	1,800,000			
	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	REYES HOLDINGS LLC	1.G PL	300,000			
	CN	798237-F#-5	SAN JOSE WATER	1.F	2,491,769			
	CN	87305N-A#-5	TTX COMPANY	1.F Z	700,000			
	CN	910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	800,000			
	CN	941848-E#-6	WATERS CORPORATION	2.B	600,000			
	CN	F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	1,000,000			
	CN	G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	300,000			
	CN	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 Z	1,500,000			
	CN	Q2107#-AL-0	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	7,000,000			
	CN	941848-E#-6	WATERS CORPORATION	2.B	5,500,000			
	CN	C0104@-AC-4	AIRBUS CANADA LP	1.F FE	2,004,290			
	CN	C0104@-AC-4	AIRBUS CANADA LP	1.F FE	15,200,000			
	CN	Q3971@-AB-5	GPT RE LTD	1.G FE	10,700,000			
	CN	Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	8,500,000			
	CN	C0104@-AC-4	AIRBUS CANADA LP	1.F FE	200,429			
	CN	Q3971@-AB-5	GPT RE LTD	1.G FE	2,300,000			
	CN	41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	596,868			
	CN	57169*-AY-3	MARS INC	1.E	1,000,000			
	CN	736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000			
	CN	910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	400,000			
	CN	C0104@-AC-4	AIRBUS CANADA LP	1.F FE	200,429			
	CN	C0104@-AC-4	AIRBUS CANADA LP	1.F FE	1,200,000			
	CN	Q3971@-AB-5	GPT RE LTD	1.G FE	500,000			
	CN	736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000			
	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	1,493,000			
	CN	761152-A*-8	RESMED INC	1.G	2,600,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	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	2.A	3,750,000			
	CN	294752-A@-9	EQUITY ONE INC	2.A	500,000			
	CN	42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	5,000,000			
	CN	45458*-BB-7	INDIANA-AMERICAN WATER CO.	1.G Z	9,000,000			
	CN	49427R-B@-0	KILROY REALTY LP	2.B	200,000			
	CN	553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B YE	1,000,000			
	CN	736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	268,000			
	CN	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.A	700,000			
	CN	294752-A@-9	EQUITY ONE INC	2.A	1,000,000			
	CN	41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	895,302			
	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	RESMED 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	C0104@-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			
	CN	Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	400,000			
	CN	29379V-CH-4	ENTERPRISE PRODUCTS OPERATING LLC	1.G FE	11,498,418			
	CN	15189W-B*-0	CENTERPOINT ENERGY RESOURCES CORPO	1.G	7,000,000			
	CN	F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	2,000,000			
	CN	G8228*-AD-4	SMITH & NEPHEW PLC	2.A Z	14,500,000			
	CN	Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	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.F	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 Z	300,000			
	CN	F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	1,000,000			
	CN	N4281@-BV-6	KONINKLIJKE VOPAK NV	2.B	400,000			
	CN	Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	1,000,000			
	CN	05332*-BJ-6	AUTOMOTIVE RENTALS INC	2.A	9,000,000			
	CN	15189W-B*-0	CENTERPOINT ENERGY RESOURCES CORPO	1.G	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 FE	1,100,000			
	CN	86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000			
	CN	N7338@-AC-5	RED ELECTRICA FINANCE B.V.	1.G	1,000,000			

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	1,000,000			
	CN	82104#-AJ-8	SHEETZ INC	2.A Z	1,400,000			
	CN	C5847*-AB-9	MOSIAC 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	N4281@-BV-6	KONINKLIJKE VOPAK NV	2.B	1,800,000			
	CN	Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	400,000			
	CN	Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000			
	CN	82104#-AJ-8	SHEETZ INC	2.A Z	1,200,000			
	CN	G8228*-AD-4	SMITH & NEPHEW PLC	2.A Z	2,500,000			
	CN	Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	750,000			
	CN	Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	600,000			
	CN	Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,600,000			
	CN	41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,790,603			
	CN	42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000			
	CN	56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000			
	CN	03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	1,900,000			
	CN	031100-P*-5	AMETEK INC	2.A	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-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		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				

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN		AMETEK INC	2.A				
	CN		APTARGROUP INC	2.C				
	CN		CLARION LION PROPERTIES FUND HOLDI	2.A				
	CN		CLARION LION PROPERTIES FUND HOLDI	2.A				
	CN		ELECTRIC TRANSMISSION TEXAS LLC	2.B				
	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		NEW JERSEY NATURAL GAS CO	1.E				
	CN		CADOGAN ESTATES LIMITED	2.B				
	CN		AUTOLIV ASP INC	2.B FE				
	CN		BORAL INDUSTRIES INC	2.B				
	CN		CITY OF HOPE	1.F Z				
	CN		CLARION LION PROPERTIES FUND HOLDI	2.A				
	CN		ELECTRIC TRANSMISSION TEXAS LLC	2.B				
	CN		FRANKLIN ELECTRIC CO INC	2.A Z				
	CN		HARDWOOD FUNDING LLC	1.G FE				
	CN		HEARST COMMUNICATIONS INC	1.G				
	CN		ITC MIDWEST LLC	1.F				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		PRISA LHC LLC	1.G				
	CN		PRISA LHC LLC	1.G				
	CN		ICRE REIT HOLDINGS	2.B				
	CN		AMERICOLD REALTY OPERATING PARTNER	2.B FE				
	CN		AMETEK INC	2.A				
	CN		APTARGROUP INC	2.C				
	CN		APTARGROUP INC	2.C				
	CN		BORAL INDUSTRIES INC	2.B				
	CN		BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL				
	CN		CLARION LION PROPERTIES FUND HOLDI	2.A				
	CN		CLARION LION PROPERTIES FUND HOLDI	2.A				
	CN		ELECTRIC TRANSMISSION TEXAS LLC	2.B				
	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		HARDWOOD FUNDING LLC	1.G FE				
	CN		HEARST COMMUNICATIONS INC	1.G				
	CN		THE IRVINE COMPANY LLC	1.E Z				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		MARS INC	1.E				
	CN		NEW JERSEY NATURAL GAS CO	1.E				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		PRISA LHC LLC	1.G				
	CN		PRISA LHC LLC	1.G				
	CN		AMERICOLD REALTY OPERATING PARTNER	2.B FE				
	CN		AMETEK INC	2.A				
	CN		APTARGROUP INC	2.C				
	CN		CLARION LION PROPERTIES FUND HOLDI	2.A				
	CN		EASTGROUP PROPERTIES INC.	2.B				
	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		HEARST COMMUNICATIONS INC	1.G				

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN		ICRE REIT HOLDINGS	2.B				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		STOCKLAND TRUST MANAGEMENT LTD	1.G FE				
	CN		AMERICOLD REALTY OPERATING PARTNER	2.B FE				
	CN		BORAL INDUSTRIES INC	2.B				
	CN		CLARION LION PROPERTIES FUND HOLDI	2.A				
	CN		CLARION LION PROPERTIES FUND HOLDI	2.A				
	CN		ELECTRIC TRANSMISSION TEXAS LLC	2.B				
	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-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				
	CN		ASB BANK LTD	1.D FE				
	CN		BPCE SA	1.E FE				
	CN		DAIMLER FINANCE NORTH AMERICA LLC	1.F FE				
	CN		DAIMLER FINANCE NORTH AMERICA LLC	1.F FE				
	CN		JOHN DEERE CAPITAL CORP	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		JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE				
	CN		PNC BANK NATIONAL ASSOCIATION	1.F FE				
	CN		PNC BANK NATIONAL ASSOCIATION	1.F FE				
	CN		PNC BANK NATIONAL ASSOCIATION	1.F FE				
	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		CHARLES SCWHAB CORPORATION	1.F FE				
	CN		CHARLES SCWHAB CORPORATION	1.F FE				
	CN		CHARLES SCWHAB CORPORATION	1.F FE				
	CN		CHARLES SCWHAB CORPORATION	1.F FE				
	CN		CHARLES SCWHAB CORPORATION	1.F FE				
	CN		TOYOTA MOTOR CREDIT CORP	1.E FE				
	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				
	CN		AMERICAN HONDA FINANCE CORPORATION	1.G FE				
	CN		AMERICAN HONDA FINANCE CORPORATION	1.G FE				
	CN		BPCE SA	1.E FE				
	CN		CREDIT AGRICOLE SA	1.G FE				
	CN		CREDIT AGRICOLE SA	1.G FE				
	CN		CREDIT AGRICOLE SA	1.G FE				
	CN		CREDIT AGRICOLE SA	1.G FE				
	CN		MERCEDES-BENZ FINANCE NORTH AMERIC	1.F FE				
	CN		MORGAN STANLEY	1.E FE				
	CN		MORGAN STANLEY	1.E FE				
	CN		NSTAR ELECTRIC CO	1.F FE				

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN		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		PNC BANK NATIONAL ASSOCIATION	1.F FE				
	CN		CHARLES SCWHAB CORPORATION	1.F FE				
	CN		CHARLES SCWHAB CORPORATION	1.F FE				
	CN		CHARLES SCWHAB CORPORATION	1.F FE				
	CN		CHARLES SCHWAB CORPORATION (THE)	1.F FE				
	CN		UBS GROUP AG	1.G FE				
	CN		UBS GROUP AG	1.G FE				
	CN		UNITEDHEALTH GROUP INC	1.F FE				
	CN		UNITEDHEALTH GROUP INC	1.F FE				
	CN		CHARLES SCWHAB CORPORATION	1.F FE				
	CN		BP CAPITAL MARKETS AMERICA INC	1.E FE				
	CN		LOCKHEED MARTIN CORPORATION	1.F FE				
	CN		UBS GROUP AG	1.G FE				
	CN		UBS GROUP AG	1.G FE				
	CN		CENTERPOINT PROPERTIES TRUST	1.G FE				
	CN		MSC INDUSTRIAL DIRECT CO INC	2.B YE				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		MARS INC	1.E				
	CN		PAYCHEX OF NEW YORK LLC	1.G				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		PRISA LHC LLC	1.G				
	CN		PRISA LHC LLC	1.G				
	CN		UNS GAS INC	1.G				
	CN		EQUITY ONE INC	2.A				
	CN		ITC MIDWEST LLC	1.F				
	CN		HEARST COMMUNICATIONS INC	1.G				
	CN		ITC MIDWEST LLC	1.F				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		PRIME PROPERTY FUND LLC	1.G Z				
	CN		COMPASS GROUP PLC	1.F				
	CN		DEXUS FUNDS MANAGEMENT LTD	1.G				
	CN		MSC INDUSTRIAL DIRECT CO INC	2.B YE				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		THE BRITISH LAND COMPANY PLC	1.F				
	CN		HOWARD DE WALDEN ESTATES LIMITED	1.G				
	CN		POWERCO LIMITED	2.B FE				
	CN		AMERICAN TRANSMISSION COMPANY	1.F				
	CN		HEARST COMMUNICATIONS INC	1.G				
	CN		IDEXX LABORATORIES INC.	2.A Z				
	CN		KILROY REALTY LP	2.B				
	CN		MSC INDUSTRIAL DIRECT CO INC	2.B YE				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		WATERS CORPORATION	2.B				
	CN		POWERCO LIMITED	2.B FE				
	CN		AMERICAN TRANSMISSION COMPANY	1.F				
	CN		AUTOLIV ASP INC	2.B FE				
	CN		EQUITY ONE INC	2.A				
	CN		EQUITY ONE INC	2.A				
	CN		HEARST COMMUNICATIONS INC	1.G				
	CN		ITC MIDWEST LLC	1.F				

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN		MSC INDUSTRIAL DIRECT CO INC	2.B YE				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		MONTANA DAKOTA UTILITIES CO	1.G				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		PRIME PROPERTY FUND LLC	1.G Z				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		PRISA LHC LLC	1.G				
	CN		PRISA LHC LLC	1.G				
	CN		RESMED INC	1.G				
	CN		ANGLIAN WATER SERVICES FINANCING P	1.G FE				
	CN		THE BRITISH LAND COMPANY PLC	1.F				
	CN		COMPASS GROUP PLC	1.F				
	CN		HOWARD DE WALDEN ESTATES LIMITED	1.G				
	CN		DEXUS FUNDS MANAGEMENT LTD	1.G				
	CN		POWERCO LIMITED	2.B FE				
	CN		TRANSPOWER NEW ZEALAND LIMITED	1.D				
	CN		RRPF ENGINE LEASING LTD	2.B FE				
	CN		ITC MIDWEST LLC	1.F				
	CN		MONTANA DAKOTA UTILITIES CO	1.G				
	CN		CENTERPOINT PROPERTIES TRUST	1.G FE				
	CN		ITC MIDWEST LLC	1.F				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		MONTANA DAKOTA UTILITIES CO	1.G				
	CN		PAYCHEX OF NEW YORK LLC	1.G				
	CN		PRIME PROPERTY FUND LLC	1.G Z				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		PRISA LHC LLC	1.G				
	CN		SUEZ WATER RESOURCES LLC	1.F				
	CN		ANGLIAN WATER SERVICES FINANCING P	1.G FE				
	CN		THE BRITISH LAND COMPANY PLC	1.F				
	CN		COMPASS GROUP PLC	1.F				
	CN		HOWARD DE WALDEN ESTATES LIMITED	1.G				
	CN		RRPF ENGINE LEASING LIMITED	2.B FE				
	CN		DEXUS FUNDS MANAGEMENT LTD	1.G				
	CN		TRANSPOWER NEW ZEALAND LIMITED	1.D				
	CN		CENTERPOINT PROPERTIES TRUST	1.G FE				
	CN		IDEXX LABORATORIES INC.	2.A Z				
	CN		MSC INDUSTRIAL DIRECT CO INC	2.B YE				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		MARS INC	1.E				
	CN		PAYCHEX OF NEW YORK LLC	1.G				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		PRIME PROPERTY FUND LLC	1.G Z				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		ANGLIAN WATER SERVICES FINANCING P	1.G FE				
	CN		CENTERPOINT PROPERTIES TRUST	1.G FE				
	CN		MSC INDUSTRIAL DIRECT CO INC	2.B YE				
	CN		MARS INC	1.E				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		ITC MIDWEST LLC	1.F				
	CN		EQUITY ONE INC	2.A				
	CN		PIEDMONT NATURAL GAS COMPANY INC	2.A				
	CN		PROLOGIS TARGETED US LOGISTICS FUN	1.G Z				
	CN		RREEF AMERICA REIT II INC	1.G				
	CN		REYES HOLDINGS LLC	1.G PL				

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN		TTX COMPANY	1.F Z				
	CN		TEXAS NEW MEXICO POWER COMPANY	1.F				
	CN		EQUITY ONE INC	2.A				
	CN		SONOVA HOLDING AG	2.A				
	CN		WOLSELEY CAPITAL INC	2.A FE				
	CN		MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL				
	CN		ELECTRIC TRANSMISSION TEXAS LLC	2.B				
	CN		EQUITY ONE INC	2.A				
	CN		FASTENAL COMPANY	1.F				
	CN		HARDWOOD FUNDING LLC	1.G FE				
	CN		HARDWOOD FUNDING LLC	1.G FE				
	CN		NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL				
	CN		NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL				
	CN		NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL				
	CN		NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL				
	CN		NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL				
	CN		NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL				
	CN		NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL				
	CN		NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL				
	CN		NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL				
	CN		NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL				
	CN		PIEDMONT NATURAL GAS COMPANY INC	2.A				
	CN		RREEF AMERICA REIT II INC	1.G				
	CN		REXFORD INDUSTRIAL REALTY INC	2.A FE				
	CN		TEXAS NEW MEXICO POWER COMPANY	1.F				
	CN		WOLSELEY CAPITAL INC	2.A FE				
	CN		PROLOGIS TARGETED US LOGISTICS FUN	1.G Z				
	CN		RREEF AMERICA REIT II INC	1.G				
	CN		SUEZ WATER RESOURCES LLC	1.F Z				
	CN		TTX COMPANY	1.F Z				
	CN		TEXAS NEW MEXICO POWER COMPANY	1.F				
	CN		VEOLIA UTILITY RESOURCES LLC	1.F Z				
	CN		PROLOGIS TARGETED US LOGISTICS FUN	1.G Z				
	CN		REYES HOLDINGS LLC	1.G PL				
	CN		SUEZ WATER RESOURCES LLC	1.F Z				
	CN		TTX COMPANY	1.F Z				
	CN		TEXAS NEW MEXICO POWER COMPANY	1.F				
	CN		VEOLIA UTILITY RESOURCES LLC	1.F Z				
	CN		EQUITY ONE INC	2.A				
	CN		FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE				
	CN		HEARST COMMUNICATIONS INC	1.G				
	CN		INTERTEK FINANCE PLC	2.A				
	CN		MAJOR LEAGUE BASEBALL TRUST	1.F FE				
	CN		PRIME PROPERTY FUND LLC	1.G Z				
	CN		PRIME PROPERTY FUND LLC	2.A				
	CN		PRISA LHC LLC	1.G				
	CN		PRISA LHC LLC	1.G				
	CN		PROLOGIS TARGETED US LOGISTICS FUN	1.G Z				
	CN		RREEF AMERICA REIT II INC	1.G				
	CN		REYES HOLDINGS LLC	1.G PL				
	CN		SONOVA HOLDING AG	2.A				
	CN		SUEZ WATER RESOURCES LLC	1.F				
	CN		SUEZ WATER RESOURCES LLC	1.F Z				
	CN		TTX COMPANY	1.F Z				
	CN		TEXAS NEW MEXICO POWER COMPANY	1.F				
	CN		WOLSELEY CAPITAL INC	2.A FE				
	CN		AIR LIQUIDE FINANCE	1.F				

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN		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 Z				
	CN	720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	2,000,000			
	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			
	CN	74986@-BB-6	RREEF AMERICA REIT II INC	1.G	200,000			
	CN	76169#-AL-7	REYES HOLDINGS LLC	1.G PL	3,100,000			
	CN	83569C-A*-3	SONOVA HOLDING AG	2.A	1,000,000			
	CN	87305N-A#-5	TTX COMPANY	1.F Z	2,200,000			
	CN	88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	1,800,000			
	CN	91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F Z	250,000			
	CN	461127-F*-8	INTERTEK FINANCE PLC	2.A	4,000,000			
	CN	74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G Z	2,000,000			
	CN	74986@-BB-6	RREEF AMERICA REIT II INC	1.G	400,000			
	CN	76169#-AL-7	REYES HOLDINGS LLC	1.G PL	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	3,085,622			
	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	1,049,227			
	CN	437076-BT-8	HOME DEPOT INC	1.F FE	395,709			
	CN	437076-CF-7	HOME DEPOT INC	1.F FE	4,155,068			
	CN	458140-BH-2	INTEL CORPORATION	2.A FE	2,426,182			
	CN	571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	799,306			
	CN	571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	3,050,042			
	CN	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			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

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	CN	606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	1,550,000			
	CN	606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	551,430			
	CN	61744Y-AK-4	MORGAN STANLEY	1.G FE	1,050,000			
	CN	61744Y-AK-4	MORGAN STANLEY	1.G FE	313,925			
	CN	61744Y-AK-4	MORGAN STANLEY	1.G FE	55,075			
	CN	61747Y-EH-4	MORGAN STANLEY	1.E FE	2,000,000			
	CN	61747Y-EH-4	MORGAN STANLEY	1.E FE	1,353,324			
	CN	61747Y-EL-5	MORGAN STANLEY	1.E FE	3,325,000			
	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	505,946			
	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	395,630			
	CN	70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE	131,877			
	CN	70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE	1,998,131			
	CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	1,098,206			
	CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	600,215			
	CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	38,438			
	CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	82,529			
	CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	27,510			
	CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	214,150			
	CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	27,137			
	CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	3,486			
	CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	4,872			
	CN	70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	10,458			
	CN	744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	949,266			
	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	154,500			
	CN	773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	115,440			
	CN	773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	77,250			
	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	540,904			
	CN	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	65,186			
	CN	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	48,892			
	CN	808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	3,745,404			
	CN	808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	449,448			
	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	1,842,602			
	CN	904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	87,648			
	CN	904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	503,976			
	CN	907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	2,491,382			
	CN	907818-FU-7	UNION PACIFIC CORPORATION	1.G FE	919,521			
	CN	907818-FU-7	UNION PACIFIC CORPORATION	1.G FE	1,300,000			
	CN	11271L-AC-6	BROOKFIELD FINANCE INC	1.G FE	2,415,589			
	CN	202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,385,997			
	CN	39121J-AH-3	GREAT RIVER ENERGY	1.G FE	249,132			
	CN	437076-BT-8	HOME DEPOT INC	1.F FE	1,385,980			
	CN	44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)	1.G FE	1,982,789			
	CN	59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	119,280			
	CN	59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	24,885			

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	CN	59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	685,854			
	CN	59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	154,289			
	CN	59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	99,904			
	CN	61744Y-AK-4	MORGAN STANLEY	1.G FE	567,448			
	CN	61744Y-AK-4	MORGAN STANLEY	1.G FE	99,552			
	CN	61744Y-AK-4	MORGAN STANLEY	1.G FE	100,000			
	CN	61744Y-AK-4	MORGAN STANLEY	1.G FE	420,849			
	CN	67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	159,242			
	CN	67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	915,643			
	CN	67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	99,989			
	CN	67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	623,256			
	CN	744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	499,614			
	CN	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	245,916			
	CN	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	147,558			
	CN	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	117,478			
	CN	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	88,113			
	CN	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,430			
	CN	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	6,325			
	CN	842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	2,073,187			
	CN	907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	149,483			
	CN	907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	826,641			
	CN	842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	79,611			
	CN	912810-RS-9	TREASURY BOND	1.A	49,133,782			
	CN	912810-SP-4	TREASURY BOND	1.A	9,242,649			
	CN	912803-FV-0	TREASURY STRIP (PRIN)	1.A	55,427,591			
	CN	912810-SS-8	TREASURY BOND	1.A	16,990,658			
	CN	912810-SS-8	TREASURY BOND	1.A	74,895,635			
	CN	912803-FM-0	TREASURY STRIP	1.A	72,346,288			
	CN	912810-SX-7	TREASURY BOND	1.A	51,123,371			
	CN	912810-SS-8	TREASURY BOND	1.A	81,360,597			
	CN	912810-SS-8	TREASURY BOND	1.A	75,738,485			
	CN	912803-FM-0	TREASURY STRIP	1.A	33,578,444			
	CN	912803-FV-0	TREASURY STRIP (PRIN)	1.A	27,548,007			
	CN	912803-FV-0	TREASURY STRIP (PRIN)	1.A	17,658,100			
	CN	912803-FV-0	TREASURY STRIP (PRIN)	1.A	33,100,324			
	CN	912803-FM-0	TREASURY STRIP	1.A	21,456,782			
	CN	912810-SX-7	TREASURY BOND	1.A	51,116,857			
	CN	912810-SZ-2	TREASURY BOND	1.A	49,845,718			
	CN	912810-SN-9	TREASURY BOND	1.A	32,012,768			
	CN	912810-SN-9	TREASURY BOND	1.A	49,358,065			
	CN	912810-SN-9	TREASURY BOND	1.A	48,933,090			
	CN	912810-SL-3	TREASURY BOND	1.A	83,111,128			
	CN	912803-FT-5	TREASURY STRIP (PRIN)	1.A	36,110,226			
	CN	912803-FT-5	TREASURY STRIP (PRIN)	1.A	35,399,784			
	CN	00120D-AA-4	AGL_2022-17A-A	1.A FE	25,000,000			
	CN	00120D-AC-0	AGL_2022-17A-B	1.C FE	3,400,000			
	CN	12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A	1.A FE	25,250,000			
	CN	12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	4,500,000			
	CN	13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	8,500,000			
	CN	13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	2,493,740			
	CN	13877J-AC-5	CANYON CLO LTD CANYC_2022-1	1.C FE	5,000,000			
	CN	15032Q-AA-0	CEDAR FUNDING LTD CEDF_2022-15A	1.A FE	10,000,000			
	CN	15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	3,500,000			
	CN	15032Q-AE-2	CEDAR FUNDING LTD CEDF_2022-15A	1.F FE	1,500,000			
	CN	29003W-AA-3	ELMWOOD CLO 14 LTD ELM14_22-1A	1.A FE	10,000,000			
	CN	29003W-AC-9	ELMWOOD CLO 14 LTD ELM14_22-1A	1.C FE	4,500,000			
	CN	55953W-AA-8	MAGNETITE CLO LTD MAGNE_2022-32A	1.A FE	3,000,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	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	PALMER SQUARE CLO PLMRS_2022-1	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	SOUND POINT CLO LTD SNDPT_2022-A	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	MCF CLO LLC MCFCL_2017-3A	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	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	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 Default Component - Other Than Mortgage					4,577,910,758	4,605,707	13,932,095	25,453,561
0599999 - Total					4,577,910,758	4,605,707	13,932,095	25,453,561

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
16734662	n/a	IL	2023	250,000	70,000		Settlement Reached
28033149	824992	KY	2024	150,000	32,500		Settlement Reached.
B0163762	LC-838284	NY	2018	100,000	12,500		Settlement Reached
B0084726	LC-853661	WA	2019	112,500			Closed
0199999. Death Claims - Ordinary				612,500	115,000		XXX
A8082105	LC-853661	WA	2019	100,000			Closed
A10803733	LC-1472987	UT	2022	25,000	22,274		Settlement Reached
A10828424	LC-1563795	CA	2022	10,000			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	2022	30,000	15,000		Settlement Reached
A10998443	LC-1402946	MA	2021	100,000	102,911		Settlement Reached
A10660132	LC-1223948	AL	2021	100,000	50,000		Settlement Reached
A11105787	LC-1557433	GA	2022	100,000	45,000		Settlement Reached
A8945864	LC-865678	TX	2019	125,000	5,000		Settlement Reached
A3511687	LC-1671824	TN	2023	10,000	10,195		Settlement Reached
A2114422	LC-1655623	LA	2023	15,000	8,500		Settlement Reached
A2282153	LC-1646887	LA	2021	40,000	15,000		Settlement Reached
A10424294	LC-1233178	NY	2020	100,000			Closed
0399999. Death 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. Additional Accidental Death Benefits-Group				25,000			XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				25,000			XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				1,502,500	396,335		XXX
23890845	700985	IL	2021	621,860		621,860	Resisted Death Claim
48330036	700985	IL	2021	195,145		195,145	Resisted Death Claim
44504938	700985	IL	2021	69,052		69,052	Resisted Death Claim
48001118	n/a	CT	2024	2,500,000		2,500,000	Resisted Death Claim
46730994	857530	VA	2024	100,000		100,000	Resisted Death Claim
2799999. Death Claims - Ordinary				3,486,057		3,486,057	XXX
2999999	9726728280	CA	2021	1,000,000		1,000,000	Coverage rescinded resulting in claim being denied.
A11371922	LC-1768262	CT	2024	100,000		100,000	The Contract was rescinded due to medical misrepresentation
A10189826	LC-1822928	NJ	2024	50,000		50,000	The Contract was cash surrendered and had no value
2999999. Death Claims - Group				1,150,000		1,150,000	XXX
3199999. Death Claims - Resisted				4,636,057		4,636,057	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				4,636,057		4,636,057	XXX
5399999 - Totals				6,138,557	396,335	4,636,057	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1. Premiums written	591,820,675	XXX		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)	38,755,363	6.6												
8. Other general insurance expenses	150,949,717	25.7												
9. Taxes, licenses and fees	16,921,516	2.9												
10. Total other expenses incurred	206,626,596	35.1												
11. Aggregate write-ins for deductions	21,042,094	3.6												
12. Gain from underwriting before dividends or refunds	(176,290,841)	(30.0)			60,771									
13. 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												
1102. Fines and penalties from regulatory authorities	65,014	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 Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1. Premiums written		XXX		XXX		XXX	176,106,046	XXX	394,284,365	XXX	21,430,264	XXX
2. Premiums earned		XXX		XXX		XXX	174,897,037	XXX	390,181,787	XXX	23,174,247	XXX
3. Incurred claims							72,786,258	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)							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	0.0	2,489,362	10.7
14. Gain from underwriting after dividends or refunds							(16,124,901)	(9.2)	(180,577,885)	(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	58,864	0.0	582	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)							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 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	116,569,198										18,229,206	95,670,841	2,669,151
2. Advance premiums	2,352,500										728,282	1,567,974	56,244
3. 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
6. Increase in total premium reserves	1,276,464										(1,410,182)	3,008,807	(322,161)
B. Contract Reserves:													
1. Additional reserves (a)	3,992,212,168										6,818,962	3,985,393,206	
2. Reserve for future contingent benefits													
3. 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	
5. 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 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	253,230,117										82,741,761	167,561,178	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	657,632,762	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 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	1,659,782										1,659,782		
2. Premiums earned	1,659,782										1,659,782		
3. Incurred claims	454,500										454,500		
4. Commissions	5,127										5,127		
B. Reinsurance Ceded:													
1. Premiums written	23,069,002										19,300,889		3,768,113
2. Premiums earned	23,589,470										19,688,099		3,901,371
3. Incurred claims	58,382,483		60,771								56,222,889		2,098,823
4. Commissions	413,578										413,578		

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims										128,554,647	243,154,169	11,099,390	382,808,206
2. Beginning claim reserves and liabilities										859,613,470	647,087,322	11,044,561	1,517,745,353
3. 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:													
1. Incurred claims										454,500			454,500
2. Beginning claim reserves and liabilities										8,001,909			8,001,909
3. Ending claim reserves and liabilities										7,595,476			7,595,476
4. Claims paid										860,933			860,933
C. Ceded Reinsurance:													
1. Incurred claims		60,771								56,222,889		2,098,823	58,382,483
2. Beginning claim reserves and liabilities										1,667,953		3,295,913	4,963,866
3. 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
2. Beginning claim reserves and liabilities										865,947,426	647,087,322	7,748,648	1,520,783,396
3. 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:													
1. Incurred claims and cost containment expenses		(60,771)								72,786,258	243,752,610	9,000,567	325,478,664
2. Beginning reserves and liabilities										865,947,426	647,087,322	7,748,648	1,520,783,396
3. Ending reserves and liabilities										837,313,808	706,360,928	8,711,535	1,552,386,271
4. 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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
81353	52-1530175	09/01/2023	NYLIFE Insurance Company of Arizona	AZ	OTH/I	OL			87,511			
0299999. General Account - U.S. Affiliates - Other									87,511			
0399999. Total General Account - U.S. Affiliates									87,511			
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates									87,511			
80659	82-4533188	04/01/1994	Canada Life Assurance Company	MI	YRT/I	OL	16,017,295	444,911	438,892			
65676	35-0472300	05/20/1970	Lincoln National Life Insurance Company	IN	YRT/I	OL		28,325	262	122,089		
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	4,727,152,569		3,480,319	5,146,219		
93572	43-1235868	03/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	576,408	70,253	68,160			
82627	06-0839705	08/01/1986	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	1,137,268	7,352	7,727			
97136	13-3114906	03/01/1985	Metropolitan Tower Life Insurance Company	NE	YRT/I	OL	822,667	25,165	31,121			
65676	35-0472300	07/01/1988	Lincoln National Life Insurance Company	IN	CO/G	OL		773,220				
60488	25-0598210	07/01/2021	American General Life Insurance Company	TX	CO/I	OL	267,187,735	5,725,066	5,339,451	1,999,278		
67105	41-0451140	10/15/2024	ReliaStar Life Insurance Company	MN	CO/G	OL			11,273			
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	MI	CO/I	OL	8,245,167,513	5,575,015,995	142,502,278	197,268,959		
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	MI	CO/I	XXXL	7,574	4,461	130			
86375	13-3646501	07/01/2015	John Hancock Life Insurance Company of New York	NY	CO/I	OL	2,719,815,504	1,629,096,391	41,503,379	19,333,655		
86375	13-3646501	07/01/2015	John Hancock Life Insurance Company of New York	NY	CO/I	XXXL	41,037	22,676	320			
65978	13-5581829	08/29/1954	Metropolitan Life Insurance Company	NY	YRT/G	OL	37,282,998,477		178,715,084			
68241	22-1211670	09/29/1955	Prudential Insurance Company of America	NJ	YRT/G	OL	261,832,352,703		277,595,680	56,939,374		
0899999. General Account - U.S. Non-Affiliates							315,093,276,750	7,211,213,815	649,694,076	280,809,574		
1099999. Total General Account - Non-Affiliates							315,093,276,750	7,211,213,815	649,694,076	280,809,574		
1199999. Total General Account							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 - 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)												
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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
60739	74-0484030	01/01/1988	American National Insurance Company	TX	OTH	OH				502,172		
65676	35-0472300	07/01/1988	Lincoln National Life Insurance Company	IN	OTH	OH			7,093,304			
67105	41-0451140	10/01/2023	ReliaStar Life Insurance Company	MN	OTH	OH	1,659,782					
0899999. U.S. Non-Affiliates							1,659,782		7,093,304	502,172		
1099999. Total - Non-Affiliates							1,659,782		7,093,304	502,172		
1199999. Total U.S. (Sum of 0399999 and 0899999)							1,659,782		7,093,304	502,172		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI		200,000
86258	13-2572994	05/25/2001	General Re Life Corporation	CT		1,890,956
88340	59-2859797	09/28/1992	Hannover Life Reassurance Company of America	FL	738,207	804,851
65676	35-0472300	05/21/1970	Lincoln National Life Insurance Company	IN	1,760	
65978	13-5581829	08/29/1954	Metropolitan Life Insurance Company	NY	838,715	142,568
66346	58-0828824	01/01/1990	Munich American Reassurance Company	GA	1,316,507	6,822,525
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	6,715,494	1,946,919
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX		425,000
74900	63-0483783	08/26/2023	PartnerRe Life Reinsurance Company of America	AR		100,000
68241	22-1211670	09/29/1965	Prudential Insurance Company of America	NJ	141,632	
93572	43-1235868	12/06/1976	RGA Reinsurance Company	MO	10,847,245	17,838,091
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	3,800,711	6,587,911
82627	06-0839705	05/05/1949	Swiss Re Life & Health America Inc.	MO	3,629,731	6,562,938
82627	06-0839705	01/01/2013	Swiss Re Life & Health America Inc.	MO	813,983	265,918
61093	58-0146380	10/01/2020	Atlanta Life Insurance Company	GA	452,140	717,652
60488	25-0598210	07/01/2021	American General Life Insurance Company	TX	200,000	
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	MI		78,907,582
86375	13-3646501	07/01/2015	John Hancock Life Insurance Company of New York	NY		7,733,464
80926	06-0893662	01/01/2017	Sun Life and Health Insurance Company (U.S.)	MI	108,295	785,842
0899999. Life and Annuity - U.S. Non-Affiliates					29,604,420	131,732,217
00000	AA-1580095	09/08/2009	The TOA Reinsurance Company Ltd.	JPN	1,950,003	857,895
00000	AA-1340165	12/31/2023	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	DEU		80,484,126
0999999. Life and Annuity - Non-U.S. Non-Affiliates					1,950,003	81,342,021
1099999. Total Life and Annuity - Non-Affiliates					31,554,423	213,074,238
1199999. Total Life and Annuity					31,554,423	213,074,238
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
76694	23-2044256	06/01/2001	Canada Life Reinsurance Company	PA	20,932	8,540
61093	58-0146380	10/01/2020	Atlanta Life Insurance Company	GA	3,389	
80926	06-0893662	01/01/2017	Sun Life and Health Insurance Company (U.S.)	MI	124,621	766,014
71412	47-0246511	05/01/1983	Mutual of Omaha	NE		17,331
66346	58-0828824	10/01/2021	Munich American Reassurance Company	GA	11,185	227,566
1999999. Accident and Health - U.S. Non-Affiliates					160,127	1,019,451
2199999. Total Accident and Health - Non-Affiliates					160,127	1,019,451
2299999. Total Accident and Health					160,127	1,019,451
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					29,764,547	132,751,668
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					1,950,003	81,342,021
9999999 Totals - Life, Annuity and Accident and Health					31,714,550	214,093,689

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken 9 Current Year	10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI	YRT/I	OL	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	OL	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	OL	2,652,440,430	5,402,915	5,907,657	3,629,097				
88340	59-2859797	09/28/1992	Hannover Life Reassurance Company of America	FL	CO/I	OL	655,333,992	5,593,264	5,663,456	5,584,744				
88340	59-2859797	10/03/1996	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	450,522,905	3,283,840	3,223,509	2,218,847				
65978	13-5581829	08/29/1954	Metropolitan Life Insurance Company	NY	YRT/I	OL	25,331,624	73,548	78,601					
66346	58-0828824	01/01/1990	Munich American Reassurance Company	GA	YRT/I	OL	38,828,011,554	58,722,032	61,781,886	46,966,039				
66346	58-0828824	01/01/1990	Munich American Reassurance Company	GA	CO/I	OL	702,865,593	5,940,904	6,054,122	5,898,227				
66346	58-0828824	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	22-1211670	09/29/1965	Prudential Insurance Company of America	NJ	YRT/I	OL	26,480,490	51,456	49,625					
93572	43-1235868	12/06/1976	RGA Reinsurance Company	MO	YRT/I	OL	47,420,149,456	116,669,189	121,343,175	119,390,490				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	CO/I	OL	683,814,341	5,820,823	5,916,014	5,724,989				
93572	43-1235868	10/03/1996	RGA Reinsurance Company	MO	CO/I	XXXL	1,170,322,885	7,702,958	7,764,014	5,516,496				
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	3,265,990,663	45,941,306	52,025,369	43,162,964				
87017	62-1003368	09/28/1992	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL	754,576,117	6,528,027	6,671,089	6,476,820				
87017	62-1003368	10/03/1996	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	XXXL	1,170,334,353	7,702,664	7,763,657	5,516,411				
87017	62-1003368	02/25/1992	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/I	OL	213,241,287			3,410,157				
97071	13-3126819	03/11/2016	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	3,866,125,377	3,235,149	3,267,938	2,985,723				
82627	06-0839705	08/01/1971	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	13,260,456,978	56,063,545	59,875,999	49,702,510				
82627	06-0839705	05/05/1949	Swiss Re Life & Health America Inc.	MO	CO/I	OL	58,819,530	2,261,215	2,410,380	445,966				
82627	06-0839705	10/03/1996	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	226,912,768	1,654,032	1,623,643	1,118,069				
82627	06-0839705	01/01/2013	Swiss Re Life & Health America Inc.	MO	YRT/I	OL/XXXL	213,985,750			1,340,998				
82627	06-0839705	04/01/2010	Swiss Re Life & Health America, Inc.	MO	YRT/G	OL/XXXL				1,237,451				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	MCO/I	OL	481,929,077			11,000,911			342,126,677	
86375	13-3646501	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	13-3646501	07/01/2015	John Hancock Life Insurance Company of New York	NY	COFW/I	XXXL	41,037	22,676	317	299				
60054	06-6033492	07/15/1998	Aetna Life Insurance Company	CT	CO/G	OL	5,108,319	2,991,106	16,122					
65978	13-5581829	01/01/1960	Metropolitan Life Insurance Company	NY	CO/G	OL								
80926	06-0893662	01/01/2017	Sun Life and Health Insurance Company (U.S.)	MI	CO/G	OL	1,140,025,676	465,797	309,204	3,276,111				
0899999. General Account - Authorized 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
1099999. Total General Account - Authorized Non-Affiliates							128,619,736,978	1,015,209,376	1,050,161,329	368,988,334			342,126,677	678,254,222
1199999. Total General Account Authorized							128,619,736,978	1,015,209,376	1,050,161,329	368,988,334			342,126,677	678,254,222
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
65676	35-0472300	05/21/1970	Lincoln National Life Insurance Company	IN	YRT/I	OL	21,721,773	1,020,269	998,605	1,182,869				
65676	35-0472300	07/01/1954	Lincoln National Life Insurance Company	IN	CO/I	OL	980,337	795,847	818,120	14,748				
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	13,039,139,654			11,175,855				
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	OTH/I	OL	7,742,566,456			3,190,447				
74900	63-0483783	08/26/2023	PartnerRe Life Reinsurance Company of America	AR	OTH/I	OL	1,326,321,112			14,445				
64688	75-6020048	04/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	69,107,789	107,718	110,154	66,292				
65676	35-0472300	03/15/1989	Lincoln National Life Insurance Company	IN	MCO/I	OL	169,049,873			(15,026)			111,146,347	
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	MI	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	ME	CO/G	OL	4,233,548	1,949,364	2,123,246					
61093	58-0146380	10/01/2020	Atlanta Life Insurance Company	GA	COFW/G	OL	791,643,596			5,474,580				740,914
60488	25-0598210	07/01/2021	American General Life Insurance Company	TX	CO/I	OL	70,224,063	11,462	10,802	1,315,614				
1999999. General Account - Unauthorized U.S. Non-Affiliates							26,533,058,236	2,233,892,852	2,374,285,077	79,420,787			111,146,347	2,386,591,374
00000	AA-5420050	10/01/2018	Korean Reinsurance Company	KOR	OTH/I	OL	96,080,625			90,533				
00000	AA-1580095	09/08/2009	The TOA Reinsurance Company Ltd.	JPN	OTH/I	OL	3,508,928,465			4,686,438				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							3,605,009,090			4,776,971				
2199999. Total General Account - Unauthorized 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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken 9 Current Year	Reserve Credit Taken 10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	Outstanding Surplus Relief 13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
2299999. Total General Account Unauthorized							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 - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified 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 Account - Certified 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 - Certified 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 Certified							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 - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							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
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							155,152,795,214	3,249,102,228	3,424,446,406	448,409,121			453,273,024	3,064,845,596
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							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	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	11 Current Year	12 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
76694	23-2044256	06/01/2001	Canada Life Reinsurance Company	PA	YRT/G	LTDI			763,792				
65978	13-5581829	11/01/2024	Metropolitian Life Insurance	NY	OTH/G	OH	15,000						
60054	06-6033492	07/15/1998	Aetna Life Insurance Company	CT	CO/G	CMM/OM/LTDI/MR			948,507				
80926	06-0893662	01/01/2017	Sun Life and Health Insurance Company (U.S.)	MI	CO/G	DI	3,901,371		1,703,680				
67598	04-1768571	01/01/2000	Paul Revere Life Insurance Company	MA	MCO/I	STDI/LTDI	15,227,204					334,820,068	
71412	47-0246511	05/01/1983	Mutual of Omaha Insurance Company	NE	CO/I	CMM/OM/STM/LB	350,445	45,269					
71412	47-0246511	08/21/1987	Mutual of Omaha Insurance Company	NE	MCO/I	MS	171,726					49,485	
66346	58-0828824	10/01/2021	Munich American Reassurance Company	GA	CO/I	LTDI	2,987,208	223,238	2,380,060				
82627	06-0839705	10/26/1995	Swiss Re Life and Health America Inc.	MO	CO/I	STDI/LTDI	514,526						
0899999. General Account - Authorized U.S. Non-Affiliates							23,167,480	268,507	5,796,039			334,869,553	
1099999. Total General Account - Authorized Non-Affiliates							23,167,480	268,507	5,796,039			334,869,553	
1199999. Total General Account Authorized							23,167,480	268,507	5,796,039			334,869,553	
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
65676	35-0472300	10/01/1983	Lincoln National Life Insurance Company	IN	CO/I	STDI/LTDI	190,530						
1999999. General Account - Unauthorized U.S. Non-Affiliates							190,530						
2199999. Total General Account - Unauthorized Non-Affiliates							190,530						
2299999. Total General Account Unauthorized							190,530						
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							23,358,010	268,507	5,796,039			334,869,553	
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													

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

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 11 Current Year	Outstanding Surplus Relief 12 Prior Year	13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							23,358,010	268,507	5,796,039			334,869,553	
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							23,358,010	268,507	5,796,039			334,869,553	

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
65676	35-0472300	05/21/1970	Lincoln National Life Insurance Company	1,020,269	1,760	6	1,022,035		0000	1,140,355			115,984	1,022,035
65676	35-0472300	07/01/1954	Lincoln National Life Insurance Company	795,847			795,847		0000	889,518			382	795,847
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company		8,662,413	97,821	8,760,234		0000			1,237,358	5,176,396	6,413,754
88099	75-1608507	01/01/2007	Optimum Re Insurance Company		425,000		425,000		0000				140,412	140,412
74900	63-0483783	08/26/2023	PartnerRe Life Reinsurance Company of America		100,000		100,000		0000				3,120	3,120
64688	75-6020048	04/01/2007	SCOR Global Life Americas Reinsurance Company	107,718			107,718	175,000	0001				17,475	107,718
62235	01-0278678	09/01/2011	UNUM Life Insurance Company of America	1,949,364			1,949,364			4,295,969				1,949,364
61093	58-0146380	10/01/2020	Atlanta Life Insurance Company		1,173,182	565,093	1,738,275				740,914		1,361,266	1,738,275
60488	25-0598210	07/01/2021	American General Life Insurance Company	11,462	200,000	143,342	354,805						50,656,229	354,805
65838	01-0233346	07/01/2015	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
0899999. General Account - Life and 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
00000	AA-5420050	10/01/2018	Korean Reinsurance Company										5,287	
00000	AA-1580095	09/08/2009	The TOA Reinsurance Company Ltd.		2,807,898	3,692	2,811,590						187,295	187,295
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates					2,807,898	3,692	2,811,590		XXX				192,582	187,295
1099999. Total General Account - Life and Annuity Non-Affiliates				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
1199999. Total General Account Life and Annuity				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 General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				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 Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				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
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)					2,807,898	3,692	2,811,590		XXX				192,582	187,295
9999999 - Totals				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

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	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)

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating	8 Percent Collateral Required for Full Credit (0% - 100%)	9 Reserve Credit Taken	10 Paid and Unpaid Losses Recoverable (Debit)	11 Other Debits	12 Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	13 Miscellaneous Balances (Credit)	14 Net Obligation Subject to Collateral (Col. 12 - 13)	15 Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Collateral 16 Multiple Beneficiary Trust	Collateral 17 Letters of Credit	Collateral 18 Issuing or Confirming Bank Reference Number (a)	Collateral 19 Trust Agreements	Collateral 20 Funds Deposited by and Withheld from Reinsurers	Collateral 21 Other	Collateral 22 Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	23 Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	24 Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	25 Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	26 Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates																	XXX					XXX	XXX		
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates																	XXX					XXX	XXX		
0799999. Total General Account - Life and Annuity Affiliates																	XXX					XXX	XXX		
00000	AA-1340165	12/31/2023	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	DEU	2	07/01/2015	10.0	2,166,036,620	80,484,126	52,608,113	2,299,128,859	386,712,910	1,912,415,949	191,241,595					411,133,830		411,133,830	21.5	100.0	1,912,415,949	
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates								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	
1099999. Total General Account - Life and Annuity Non-Affiliates								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	
1199999. Total General Account 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	
1499999. Total General Account - Accident and Health U.S. Affiliates																	XXX					XXX	XXX		
1799999. Total General Account - Accident and Health Non-U.S. Affiliates																	XXX					XXX	XXX		
1899999. Total General Account - Accident and Health Affiliates																	XXX					XXX	XXX		
2199999. Total General Account - Accident and Health Non-Affiliates																	XXX					XXX	XXX		
2299999. Total General Account Accident and Health																	XXX					XXX	XXX		
2399999. Total General Account								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	
2699999. Total Separate Accounts - U.S. Affiliates																	XXX					XXX	XXX		
2999999. Total Separate Accounts - Non-U.S. Affiliates																	XXX					XXX	XXX		
3099999. Total Separate Accounts - Affiliates																	XXX					XXX	XXX		
3399999. Total Separate Accounts - Non-Affiliates																	XXX					XXX	XXX		
3499999. Total Separate Accounts																	XXX					XXX	XXX		
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)																	XXX					XXX	XXX		
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								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	
9999999 - Totals								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	

(a)

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

NONE

SCHEDULE S - PART 6

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

		1 2024	2 2023	3 2022	4 2021	5 2020
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	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

		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)	1,689,202,172	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)	44,519,593,338	338,214,931	44,857,808,269
11.	Claim reserves (Line 4)	802,021,663	225,511,858	1,027,533,521
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	2,608,236,024	41,721,466	2,649,957,490
13.	Premium & annuity considerations received in advance (Line 8)	124,507,761	1,639,256	126,147,017
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)	5,352,243	(5,352,243)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	2,385,850,460	(2,385,850,460)	
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	225,511,858		
27.	Policyholder dividends/reserves	41,721,466		
28.	Premium & annuity considerations received in advance	1,639,256		
29.	Liability for deposit-type contracts	338,214,931		
30.	Other contract liabilities	(13,659,145)		
31.	Reinsurance ceded assets	128,610,926		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	5,805,027,764		
34.	Premiums and considerations	157,218,535		
35.	Reinsurance in unauthorized companies	5,352,243		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	2,385,850,460		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	1,087,083,967		
40.	Total ceded reinsurance payable/offsets	3,635,505,205		
41.	Total net credit for ceded reinsurance	2,169,522,559		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama AL	L	108,857,792	13,229,231	8,435,768	10,837,432	141,360,223	
2. Alaska AK	L	36,695,391	7,280,054	2,345,521	3,986,475	50,307,441	
3. Arizona AZ	L	120,265,688	37,179,768	10,989,528	43,750,619	212,185,603	
4. Arkansas AR	L	45,747,663	5,004,814	4,617,390	2,722,000	58,091,867	
5. California CA	L	1,360,595,726	223,929,145	73,900,081	278,505,581	1,936,930,533	
6. Colorado CO	L	120,421,889	28,683,280	10,779,101	33,263,889	193,148,159	
7. Connecticut CT	L	105,352,009	13,940,541	6,429,570	28,351,013	154,073,133	
8. Delaware DE	L	32,011,510	871,308,316	1,592,616	1,146,225	906,058,667	18,065,782,985
9. District of Columbia DC	L	14,713,745	8,876,791	1,630,630	33,980,341	59,201,507	
10. Florida FL	L	510,661,229	67,558,343	33,896,226	50,497,930	662,613,728	
11. Georgia GA	L	256,961,012	18,182,744	13,039,831	97,180,092	385,363,679	
12. Hawaii HI	L	51,937,400	9,082,335	4,941,562	38,082,652	104,043,949	
13. Idaho ID	L	28,302,724	4,778,078	2,968,426	12,733,398	48,782,626	
14. Illinois IL	L	288,836,271	20,331,272	16,558,884	134,473,151	460,199,578	
15. Indiana IN	L	78,791,765	8,047,013	4,538,142	106,543,242	197,920,162	93,141,292
16. Iowa IA	L	72,676,998	12,146,323	9,744,100	14,933,469	109,500,890	43,000,000
17. Kansas KS	L	66,942,060	8,187,717	6,726,384	(152,138)	81,704,023	
18. Kentucky KY	L	61,963,644	9,085,757	5,122,524	42,654,421	118,826,346	
19. Louisiana LA	L	169,897,511	19,484,551	11,071,137	1,038,067	201,491,266	
20. Maine ME	L	19,139,578	2,587,612	1,745,111	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	305,722,382	56,638,671	15,141,847	108,677,029	486,179,929	
23. Michigan MI	L	119,315,723	9,867,350	8,258,500	56,082,364	193,523,937	
24. Minnesota MN	L	76,990,174	9,811,750	6,173,442	60,843,261	153,818,627	
25. Mississippi MS	L	64,657,954	6,527,937	5,425,516		76,611,407	
26. Missouri MO	L	95,719,220	21,284,579	9,189,689	116,044,833	242,238,321	
27. Montana MT	L	30,986,034	7,818,068	2,844,625	(9,712)	41,639,015	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	77,776,551	23,002,031	4,558,858	(12,708,601)	92,628,839	
30. New Hampshire NH	L	44,996,713	5,933,484	2,670,715	(3,318)	53,597,594	
31. New Jersey NJ	L	440,713,274	28,677,247	19,647,854	83,682,426	572,720,801	
32. New Mexico NM	L	49,018,649	5,411,928	3,858,961	126,285	58,415,823	31,694,943
33. New York NY	L	1,290,647,205	29,482,910	85,246,680	665,007,977	2,070,384,772	1,820,501,457
34. North Carolina NC	L	203,276,696	18,970,175	13,859,375	136,118,177	372,224,423	
35. North Dakota ND	L	22,197,640	5,425,246	2,121,270	43,773,495	73,517,651	
36. Ohio OH	L	185,371,314	22,808,765	15,398,535	119,904,237	343,482,851	
37. Oklahoma OK	L	70,434,815	25,829,031	6,831,624	12,720,525	115,815,995	
38. Oregon OR	L	55,265,264	13,296,982	5,660,187	27,221,584	101,444,017	
39. Pennsylvania PA	L	306,968,810	41,987,802	18,454,807	161,774,537	529,185,956	
40. Rhode Island RI	L	26,763,166	8,448,190	1,742,601	6,367,564	43,321,521	
41. South Carolina SC	L	135,019,949	12,969,187	9,870,355	7,064,421	164,923,912	
42. South Dakota SD	L	54,149,653	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	26,918,460	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	58,778,998	14,314,014	3,220,666	5,172,616	81,486,294	
46. Vermont VT	L	15,444,191	5,206,518	1,636,569	2,649,909	24,937,187	
47. Virginia VA	L	252,123,787	40,186,719	20,336,127	39,851,642	352,498,275	
48. Washington WA	L	201,221,126	41,466,521	21,727,126	56,011,342	320,426,115	
49. West Virginia WV	L	26,741,176	2,904,963	1,887,703	647,493	32,181,335	
50. Wisconsin WI	L	79,204,555	16,210,246	6,163,047	50,770,815	152,348,663	
51. Wyoming WY	L	24,441,532	4,419,680	1,768,290	(2,276)	30,627,226	
52. American Samoa AS	N						
53. Guam GU	L	830,716		6,982		837,698	
54. Puerto Rico PR	L	2,488,769	96,773	461,814		3,047,356	
55. U.S. Virgin Islands VI	L	4,280,751		68,623		4,349,374	
56. Northern Mariana Islands MP	N						
57. Canada CAN	L	45,430,925		186,032		45,616,957	
58. Aggregate Other Alien OT	XXX	32,465,534	174,271	124,243		32,764,048	
59. Subtotal	XXX	9,008,094,146	2,051,724,252	603,038,357	2,883,404,277	14,546,261,032	20,073,770,992
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	2,059,372,706	27,679,969			2,087,052,675	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	45,104,077		10,191,538		55,295,615	
94. Aggregate or other amounts not allocable by State	XXX	653,978,312				653,978,312	
95. Totals (Direct Business)	XXX	11,766,549,241	2,079,404,221	613,229,895	2,883,404,277	17,342,587,634	20,073,770,992
96. Plus reinsurance assumed	XXX	665,499,264		1,659,782		667,159,046	
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	XXX	638,409,675		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
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	32,465,534	174,271	124,243		32,764,048	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	32,465,534	174,271	124,243		32,764,048	
9401. Paid-up Additions Applied as Credits	XXX	610,269,477				610,269,477	
9402. Dividend Accumulations applied as premium or annuity considerations in states that do not allow a dividend deduction	XXX	43,708,835				43,708,835	
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	653,978,312				653,978,312	

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 55
2. R - Registered - Non-domiciled RRGs ....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....
4. Q - Qualified - Qualified or accredited reinsurer ....
5. N - None of the above - Not allowed to write business in the state 2

(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.

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

	States, Etc.		Direct Business Only					
			1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama	AL	108,857,792	13,229,231	2,698,661	5,409,292		130,194,976
2.	Alaska	AK	36,695,391	7,280,054	592,240	1,698,306		46,265,991
3.	Arizona	AZ	120,265,688	37,179,768	3,097,067	7,502,908		168,045,431
4.	Arkansas	AR	45,747,663	5,004,814	1,602,446	2,848,649		55,203,572
5.	California	CA	1,360,595,726	223,929,145	17,007,206	52,829,450		1,654,361,527
6.	Colorado	CO	120,421,889	28,683,280	3,160,862	7,311,693		159,577,724
7.	Connecticut	CT	105,352,009	13,940,541	2,457,672	3,781,093		125,531,315
8.	Delaware	DE	32,011,510	871,308,316	514,327	1,011,176	18,065,782,985	18,970,628,314
9.	District of Columbia	DC	14,713,745	8,876,791	461,442	1,116,963		25,168,941
10.	Florida	FL	510,661,229	67,558,343	9,408,614	23,107,444		610,735,630
11.	Georgia	GA	256,961,012	18,182,744	4,432,403	8,143,846		287,720,005
12.	Hawaii	HI	51,937,400	9,082,335	938,526	3,884,007		65,842,268
13.	Idaho	ID	28,302,724	4,778,078	910,636	1,969,013		35,960,451
14.	Illinois	IL	288,836,271	20,331,272	5,345,553	10,484,404		324,997,500
15.	Indiana	IN	78,791,765	8,047,013	2,287,262	2,014,351	93,141,292	184,281,683
16.	Iowa	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	MO	95,719,220	21,284,579	2,655,950	6,240,065		125,899,814
27.	Montana	MT	30,986,034	7,818,068	792,407	1,976,034	5,062,884	46,635,427
28.	Nebraska	NE	39,023,001	4,111,943	1,020,469	3,742,248	14,587,431	62,485,092
29.	Nevada	NV	77,776,551	23,002,031	1,466,692	2,890,293		105,135,567
30.	New Hampshire	NH	44,996,713	5,933,484	819,725	1,777,408		53,527,330
31.	New Jersey	NJ	440,713,274	28,677,247	7,636,240	11,363,393		488,390,154
32.	New Mexico	NM	49,018,649	5,411,928	977,754	2,759,979	31,694,943	89,863,253
33.	New York	NY	1,290,647,205	29,482,910	49,095,856	33,424,193	1,820,501,457	3,223,151,621
34.	North Carolina	NC	203,276,696	18,970,175	4,360,292	9,023,250		235,630,413
35.	North Dakota	ND	22,197,640	5,425,246	431,870	1,651,850		29,706,606
36.	Ohio	OH	185,371,314	22,808,765	4,420,097	10,522,316		223,122,492
37.	Oklahoma	OK	70,434,815	25,829,031	1,926,465	4,691,249		102,881,560
38.	Oregon	OR	55,265,264	13,296,982	1,447,276	4,069,424		74,078,946
39.	Pennsylvania	PA	306,968,810	41,987,802	7,622,416	10,150,257		366,729,285
40.	Rhode Island	RI	26,763,166	8,448,190	675,306	1,009,185		36,895,847
41.	South Carolina	SC	135,019,949	12,969,187	2,900,422	6,683,911		157,573,469
42.	South Dakota	SD	54,149,653	12,069,847	582,968	5,128,169		71,930,637
43.	Tennessee	TN	113,571,214	16,524,509	3,054,106	6,004,853		139,154,682
44.	Texas	TX	727,092,816	117,028,316	11,827,265	31,232,079		887,180,476
45.	Utah	UT	58,778,998	14,314,014	1,188,777	1,911,758		76,193,547
46.	Vermont	VT	15,444,191	5,206,518	520,714	1,089,988		22,261,411
47.	Virginia	VA	252,123,787	40,186,719	5,263,875	14,451,420		312,025,801
48.	Washington	WA	201,221,126	41,466,521	2,897,418	18,560,652		264,145,717
49.	West Virginia	WV	26,741,176	2,904,963	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	VI	4,280,751		27,200	33,178		4,341,129
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	45,430,925		128,492			45,559,417
58.	Aggregate Other Alien	OT	32,465,533	174,272	94,538	11,364		32,745,707
59.	Total		9,008,094,145	2,051,724,253	197,062,388	385,090,711	20,073,770,992	31,715,742,489

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

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

New York Life Insurance and Annuity Corporation (91596) (DE)
    NYLIAC RLP II, LLC (DE)
NYLIFE Insurance Company of Arizona (81353) (AZ)
New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)
NYLIFE LLC (See page 12.2 for entity's org chart) (DE)
NYL Investors LLC (See page 12.3 for entity's org chart) (DE)
New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)
NYLife Real Estate Holdings LLC (See page 12.10 for entity's org chart) (DE)
New York Life Group Insurance Company of NY (NY)
Life Insurance Company of North America (PA)
    LINA Benefit Payments, Inc. (DE)
New York Life Benefit Payments LLC (DE)
NYL Real Assets LLC (DE)
NYL Emerging Manager LLC (DE)
NYL Wind Investments LLC (DE)
NYLIC HKP Member LLC (DE)
    NYLIC HKP VENTURE LLC (DE)
        NYLIC HKP REIT LLC (DE)
NYLIM Jacob Ballas India Holdings IV (MUS)
Flatiron RR LLC (DE)
Flatiron CLO 2013-1 -Ltd. (CYM)
Flatiron CLO 2015-1 Ltd (CYM)
Flatiron CLO 17 Ltd. (CYM)
Flatiron CLO 18 Ltd. (CYM)
Flatiron CLO 19 Ltd (CYM)
Flatiron CLO 20 Ltd. (CYM)
Flatiron CLO 21 Ltd. (CYM)
Flatiron RR CLO 22 LLC (CYM)
Flatiron CLO 24 Ltd. (CYM)
Flatiron CLO 25 Ltd. (CYM)
Flatiron CLO 26 Ltd. (NJ)
Flatiron CLO 23 LLC. (DE)
Flatiron RR CLO 27 Ltd. (CYM)
Flatiron CLO 28 Ltd. (CYM)
Flatiron RR LLC, Manager Series (DE Series LLC) (DE)
Flatiron RR LLC, Retention Series (DE Series LLC) (DE)
Stratford CDO 2001-1 Ltd. (CYM)
Silver Spring, LLC (DE)
    Silver Spring Associates, L.P. (PA)
SCP 2005-C21-002 LLC (DE)
SCP 2005-C21-003 LLC (DE)
SCP 2005-C21-006 LLC (DE)
SCP 2005-C21-007-LLC (DE)
SCP 2005-C21-008 LLC (DE)
SCP 2005-C21-009 LLC (DE)
SCP 2005-C21-017 LLC (DE)
SCP 2005-C21-018 LLC (DE)
SCP 2005-C21-021 LLC (DE)
SCP 2005-C21-025 LLC (DE)
SCP 2005-C21-031 LLC (DE)
SCP 2005-C21-036 LLC (DE)
SCP 2005-C21-041 LLC (DE)
SCP 2005-C21-043 LLC (DE)
SCP 2005-C21-044 LLC (DE)
SCP 2005-C21-048 LLC (DE)
SCP 2005-C21-061 LLC (DE)
SCP 2005-C21-063 LLC (DE)
SCP 2005-C21-067 LLC (DE)
SCP 2005-C21-069 LLC (DE)
SCP 2005-C21-070 LLC (DE)
NYMH-Ennis GP, LLC (DE)
    NYMH-Ennis, L.P. (TX)
NYMH-Freeport GP, LLC (DE)
    NYMH-Freeport, L.P. (TX)
NYMH-Houston GP, LLC (DE)
    NYMH-Houston, L.P. (TX)
NYMH-Plano GP, LLC (DE)
    NYMH-Plano, L.P. (TX)
NYMH-San Antonio GP, LLC (DE)
    NYMH-San Antonio, L.P. (TX)
NYMH-Stephenville GP, LLC (DE)
    NYMH-Stephenville, L.P. (TX)
NYMH-Taylor GP, LLC (DE)
    NYMH-Taylor, L.P. (TX)
NYMH-Attleboro MA, LLC (DE)
NYMH-Farmingdale, NY, LLC (DE)
NYLMDC-King of Prussia GP, LLC (DE)
    NYLMDC-King of Prussia Realty, LP (DE)
Country Place LP (DE)
    Country Place JV LLC (DE)
REEP-MF Salisbury Square Tower One TAF LLC (DE)
    REEP-DRP Salisbury Square Tower One TAB JV LLC (DE)
        Salisbury Square Tower One LLC (DE)
Cumberland Properties LLC
2015 DIL PORTFOLIO HOLDINGS LLC (DE)
    PA 180 KOST RD LLC (DE)
Cortlandt Town Center LLC (DE)
REEP-WP ART TOWER JV LLC (DE)
REEP-1250 Forest LLC
REEP-HZ SPENCER LLC (DE)
REEP-IND MCP WEST NC LLC
REEP-IND 10 WEST AZ LLC (DE)
REEP-IND 4700 Nall TX LLC (DE)
REEP-IND Aegean MA LLC (DE)
REEP-IND Alpha TX LLC (DE)
REEP-IND MCP VIII NC LLC (DE)
REEP-IND CHINO CA LLC (DE)
REEP-IND FRANKLIN MA HOLDER LLC (DE)
REEP-IND FREEDOM MA LLC (DE)
REEP-IND Fridley MN LLC (MN)
REEP-IND Kent LLC (DE)
REEP-IND LYMAN MA LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

REEP-IND MCP II NC LLC (DE)
REEP-IND MCP IV NC LLC (DE)
REEP-IND MCP V NC LLC (DE)
REEP-IND MCP VII NC LLC (DE)
REEP-IND MCP III OWNER NC LLC (DE)
REEP-IND MCP West NC LLC (DE)
REEP-IND STANFORD COURT LLC (DE)
    REEP-IND STANFORD COURT CA LLC (DE)
REEP-IND Valley View TX LLC (DE)
REEP-IND Valwood TX LLC (DE)
REEP-MF 960 East Paces Ferry GA LLC (DE)
REEP-MF 960 EPF Opco GA LLC (DE)
REEP-MF Emblem DE LLC (DE)
REEP-MF Gateway TAF UT LLC (DE)
    REEP-WP Gateway TAB JV LLC (DE)
REEP-MF Mount Vernon GA LLC (DE)
REEP-MF Mount Laurel NJ LLC (DE)
    REEP 220 NW Owner LLC (DE)
REEP-MF NORTH PARK CA LLC (DE)
REEP-AVERY OWNER LLC (DE)
REEP-MF One City Center NC LLC (DE)
REEP-MF Wallingford WA LLC (DE)
REEP-MF STEWART AZ OLDER LLC (DE)
REEP-MF STEWART AZ (DE)
REEP-OFC Aspect OR LLC (DE)
REEP-OFC Bellevue WA LLC (DE)
REEP-OFC Financial Center FL LLC (DE)
REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)
REEP-OFC ONE WATER RIDGE NC LLC (DE)
REEP-OFC TWO WATER RIDGE NC LLC (DE)
REEP-OFC FOUR WATER RIDGE NC LLC (DE)
REEP-OFC FIVE WATER RIDGE NC LLC (DE)
REEP-OFC SIX WATER RIDGE NC LLC (DE)
REEP-OFC SEVEN WATER RIDGE NC LLC (DE)
REEP-OFC EIGHT WATER RIDGE NC LLC (DE)
REEP-OFC NINE WATER RIDGE NC LLC (DE)
REEP-OFC TEN WATER RIDGE NC LLC (DE)
REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)
REEP-MF FOUNTAIN PLACE MN LLC (DE)
    REEP-MF FOUNTAIN PLACE LLC (DE)
REEP-MF Park-Line FL LLC (DE)
REEP-OFC 2300 Empire CA LLC (DE)
REEP-IND 10 WEST II AZ LLC (DE)
REEP-RTL Flemington NJ LLC (DE)
REEP-RTL Mill Creek NJ LLC (DE)
REEP-RTL NPM GA LLC (DE)
REEP OFC 515 Post Oak TX LLC (DE)
REEP-RTL DTC VA LLC (DE)
REEP-RTL DTC-S VA LLC (DE)

REEP-OFC 410 TOWNSEND CA LLC (DE)
REEP-OFC 410 TOWNSEND (DE)
Madison-LPP Kernersville GP LLC
Madison-LPP Kernersville LP
Madison-LPP Kernersville JV LP
Madison-SS Kernersville QRS, Inc
REEP-OFC 600 TOWNSEND CA LLC (DE)
REEP-OFC 600 TOWNSEND LLC (DE)
REEP-OFC 1341 G DC LLC (DE)
REEP-OFC 1030 15NW DC LLC (DE)
REEP-OFC 1111 19NW DC LLC (DE)
REEP -OFC 30 WM IL LLC (DE)
REEP-SS Marshfield LLC (DE)
    REEP-LLC Marshfield JV LLC (DE)
REEP-SS Vallejo LLC (DE)
REKA 51M HOLDINGS, LLC (DE)
NJIND Raritan Center LLC (DE)
NJIND Talmadge Road LLC (DE)
NJIND Melrich Road LLC (DE)
FP Building 18, LLC (DE)
FP Building 19, LLC (DE)
Summitt Ridge Apartments, LLC (DE)
PTC Acquisitions, LLC (DE)
Martingale Road LLC (DE)
New York Life Funding (CYM)
New York Life Global Funding (DE)
Government Energy Savings Trust 2003-A (NY)
UFI-NOR Federal Receivables Trust, Series 2009B (NY)
JREP Fund Holdings I, L.P. (CYM)
Jaguar Real Estate Partners L.P. (CYM)
REEP-NYL JAG ACQUISITION CO MEMBER LLC (DE)
NYLIFE Office Holdings Member LLC (DE)
    NYLIFE Office Holdings LLC (DE)
        NYLIFE Office Holdings REIT LLC (DE)
            REEP-OFC DRAKES LANDING CA LLC (DE)
            REEP-OFC CORPORATE POINTE CA LLC (DE)
            REEP-OFC VON KARMAN CA LLC (DE)
            REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)
            REEP-OFC 525 N Tryon NC LLC (DE)
                525 Charlotte Office LLC (DE)
            REEP-IMPIC OFC PROMINENCE ATLANTA LLC (DE)
            REEP-IMPIC OFC 24th CAMELBACK AZ LLC (DE)
        NYLIFE Office Holdings Acquisition REIT LLC (DE)
            REEP-OFC Westory DC LLC (DE)
Skyhigh SPV Note Issuer 2020 Parent Trust (DE)
Skyhigh SPV Note Issuer 2020 LLC (DE)
Sol Invictus Note Issuer 2021-1 LLC (DE)
Veritas Doctrina Note Issuer SPV LLC (DE)
Fairview Capital Partners, LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

- AC 2023 NMTC Investor, LLC (LA)
  - USB NMTC FUND 20223-6, LLC (DE)
- NYLIC RLP II, LLC (DE)
- MSSIV NYL Investor Member LLC (DE)
- MSVEF II Investor LLC (DE)
- MSVEF Investor LLC (DE)
  - MSVEF Feeder LP (DE)
    - MSVEF REIT LLC (DE)
      - Madison Square Value Enhancement Fund LP (DE)
        - MSVEF-MF Evanston GP LLC (DE)
          - MSVEF-MF Evanston IL LP (DE)
        - MSVEF-IND Commerce 303 GP LLC (DE)
          - MSVEF-IND Commerce 303 AZ LP (DE)
            - MSVEF-SW Commerce 303 JV LP (DE)
        - MSVEF-MF Pennbrook Station GP LLC (DE)
          - MSVEF- Pennbrook Station PA LP (DE)
        - MSVEF-MF Burrough's Mill GP LLC (DE)
          - MSVEF-MF Burrough's Mill NJ LP (DE)
        - MSVEF-MF Gramercy JV GP LLC (DE)
          - MSVEF-MF Gramercy OH LP (DE)
            - MSVEF-CR Gramercy JV LP (DE)
              - MSVEF-CR Gramercy Owner GP LLC (DE)
                - MSVEF-CR Gramercy Owner LP (DE)

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

New York Life Enterprises LLC and NYLIFE LLC

New York Life Enterprises LLC

SEAF Sichuan SME Investment Fund LLC (DE)
New York Life International Holdings Limited (MUS)
- Max Estates Limited. (IND)
  - Max I Limited (IND)
  - Max Assets Services Limited. (IND)
  - Max Square Limited (IND)
  - Pharmax Corporation Limited. (IND)
  - Max Towers Private. Limited. (IND)
  - Max Estates 128 Private. Limited. (IND)
  - Max Estates Gurgaon Limited. (IND)
  - Acreage Builders Private. Limited. (IND)
  - Astiki Realty Private Limited (IND)
  - Max Estates Guragon Two Limited (IND)

NYL Cayman Holdings Ltd. (CYM)
- NYL Worldwide Capital Investments LLC (DE)

Seguros Monterrey New York Life, S.A. de C.V. (MEX)
- Administradora de Conductos SMNYL, S.A. de C.V. (MEX)
- Agencias de Distribucion SMNYL, S.A. de C.V. (MEX)
- Inmobiliaria SMNYL, S.A. de C.V. (MEX)

NYLIFE LLC

Eagle Strategies LLC (DE)
New York Life Capital Corporation (DE)
New York Life Trust Company (NY)
NYLIFE Securities LLC (DE)
NYLINK Insurance Agency Incorporated (DE)
NYLUK I Company (GBR)
- NYLUK II Company (GBR)
  - Gresham Mortgage (GBR)
  - W Construction Company (GBR)
  - WUT (GBR)
  - WIM (AIM) (GBR)

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

- NYL Investors U.K. Limited (GBR)
- NYL Investors REIT Manager LLC (DE)
- MSVEF II GP LLC (DE)
  - MSVEF RT Feeder II LP (DE)
    - MSVEF II RT LLC (DE)
  - MSVEF RH Feeder II LP (DE)
    - MSVEF RH II LP (DE)
      - Madison Square Value Enhancement Fund II LP (DE)
- NYL Investors NCVAD II GP, LLC (DE)
  - McMorgan Northern California Value Add/Development Fund II, LP (DE)
    - MNCVAD II-OFC 770 L Street CA LLC (DE)
    - MNCVAD II-MF UNION CA LLC (DE)
      - MNCVAD II- HOLLIDAY UNION JV LLC (DE)
    - MNCVAD II-OFC HARBORS CA LLC (DE)
      - MNCVAD II-SEAGATE HARBORS LLC (DE)
    - MNCVAD II-OFC 630 K Street CA LLC (DE)
    - MNCVAD II-IND SHILOH CA LLC (DE)
      - MNCVAD II-BIG SHILOH JV LLC (DE)
- MSSDF GP LLC (DE)
- MSSDF II LLC (DE)
- MSSDF II Member LLC (DE)
  - Madison Square Structured Debt Fund II LP (DE)
    - MSSDF REIT II (DE)
- MSSDF Member LLC (DE)
  - Madison Square Structured Debt Fund LP (DE)
    - MSSDF REIT LLC (DE)
      - MSSDF REIT Funding Sub I LLC (DE)
      - MSSDF REIT Funding Sub II LLC (DE)
      - MSSDF REIT Funding Sub III LLC (DE)
      - MSSDF REIT Funding Sub IV LLC (DE)
      - MSSDF REIT Funding Sub V LLC (DE)
      - MSSDF REIT Funding Sub VI LLC (DE)
      - MSSDF REIT Funding Sub VII LLC (DE)
    - MSSDF-OFCB Voss San Felipe LLC (DE)
    - MSSDF-OFCB Woodway LLC (DE)
    - MSSDF -OFCB Hanover LLC (DE)
    - MSSDF_OFCB El Segundo LLC (DE)
- MSSIV GP LLC (DE)
  - Madison Square Strategic Investments Venture LP (DE)
    - MSSIV REIT Manager LLC (DE)
    - Madison Square Strategic Investments Venture REIT LLC (DE)
    - MSSIV – MF Country Place MD LLC (DE)
    - MSSIV – IND Speedway SC LLC (DE)
      - NRL Speedway Venture LLC (DE)
        - SC Speedway Hwy 124, LLC (DE)
- MSVEF GP LLC (DE)
- MCPF GP LLC (DE)
- Madison Core Property Fund LP (DE)
- MCPF Holdings Manager LLC (DE)
- MCPF MA Holdings LLC (DE)
- MCPF Holdings LLC (DE)
  - MADISON-IND TAMARAC FL LLC (DE)
  - MADISON-OFC BRICKELL FL LLC (DE)
  - MADISION-IND POWAY CA LLC (DE)
    - MADISON-LPC POWAY JV LLC (DE)
  - MADISON-MF GRANARY FLATS TX LLC (DE)
    - MADISON-AO GRANARY FLATS JV LLC (DE)
      - MADISON-AO GRANARY FLATS OWNER LLC (DE)
  - MADISON-MF THE MEADOWS WA LLC (DE)
    - MADISON-ACG THE MEADOWS OWNER LLC (DE)
      - MADISON-ACG THE MEADOWS JV LLC (DE)
  - MADISON-MOB Lee Highway VA LLC (DE)
  - Madison-OFC 5161 CA LLC (DE)
  - MADISON – SS Kernersville QRS, Inc. (DE)
    - MADISON – LPP Kernersville JV GP LLC (DE)
    - MADISON – LPP Kernersville JV LP (DE)
      - MADISON- LPP Kernersville GP LLC (DE)
      - MADISON – LPP Kernersville LP (DE)
  - MADISON-IND 2080 ENTERPRISE CA LLC (DE)
  - MADISON-IND CLAWITER CA LLC (DE)
    - MADISON-REDCO CLAWITER JV LLC (DE)
  - MADISON-IND ENTERPRISE RIALTO CA LLC (DE)
  - MIREF Mill Creek, LLC (DE)
  - MIREF Gateway, LLC (DE)
  - MIREF Gateway Phases II and III, LLC (DE)
  - MIREF Delta Court, LLC (DE)
  - MIREF Fremont Distribution Center, LLC (DE)
  - MIREF Century, LLC (DE)
  - MIREF Newpoint Commons, LLC (DE)
  - MIREF Northsight, LLC (DE)
  - MIREF Riverside, LLC (DE)
  - Barton’s Lodge Apartments, LLC (DE)
  - MIREF 101 East Crossroads, LLC (DE)
    - 101 East Crossroads, LLC (DE)
  - MIREF Hawthorne, LLC (DE)
  - MIREF Auburn 277, LLC (DE)
  - MIREF Sumner North, LLC (DE)
  - MIREF Wellington, LLC (DE)
  - MIREF Warner Center, LLC (DE)
  - MADISON-MF Duluth GA LLC (DE)
  - MADISON-OFC Centerstone I CA LLC (DE)
  - MADISON-OFC Centerstone III CA LLC (DE)
  - MADISON-MOB Centerstone IV CA LLC (DE)
  - MADISON-OFC Centerpoint Plaza CA LLC (DE)
  - MADISON-OFC One Main Place OR LLC (DE)
  - MADISON-MF Hoyt OR LLC (DE)

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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 WEST IL LLC (DE)
MADISON-MF TECH RIDGE TX LLC (DE)
MADISON-RTL SARASOTA FL, LLC (DE)
MADISON-MOB CITRACADO CA LLC (DE)
Madison-MF Osprey QRS Inc. (DE)
        Madison-MF Osprey NC GP LLC (DE)
        Madison-MF Osprey NC LP (DE)
Madison -IND LNDR Tabor Road NJ LLC (DE)
MADISON -SS Crozet VA LLC (DE)
MADISON-LPP Crozet JV LLC (DE)
Madison-MF Apex Newbury PA LLC (DE)

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PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC

- Bow River Advisers, LLC (DE)
  - NYL Investments Europe Limited (IRL)
  - NYL Investments (International) Ltd. (UK)
  - NYL Investments (Services) Ltd. (UK)
    - NYL Investments UK LLP (UK)
- New York Life Investment Management Asia Limited (Cayman Islands)
  - Japan Branch
- MacKay Shields LLC (DE)
  - MacKay Shields Emerging Markets Debt Portfolio (DE)
  - MacKay Shields Core Plus Opportunities Fund GP LLC (DE)
    - MacKay Shields Core Plus / Opportunities Fund LP (DE)
  - MacKay Municipal Managers Opportunities GP LLC (DE)
    - MacKay Municipal Opportunities Master Fund, L.P. (DE)
    - MacKay Municipal Opportunities Fund, L.P. (DE)
  - MacKay Municipal Managers Credit Opportunities GP, LLC (DE)
    - MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)
    - MacKay Municipal Credit Opportunities Fund, L.P. (DE)
    - MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)
  - MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (CYM)
    - MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP (CYM)
  - MacKay Municipal Short Term Opportunities Fund GP LLC (DE)
    - MacKay Municipal Short Term Opportunities Fund LP (DE)
  - Plainview Funds plc (IRL)
    - Plainview Funds plc – MacKay Shields Strategic Bonds Portfolio (IRL)
    - Plainview Funds plc-MacKay Shields Structured Products Opportunities Portfolio (IRL)
    - Plainview Funds plc – MacKay Shields Emerging Markets Debt Portfolio (IRL)
  - MacKay Shields High Yield Active Core Fund GP LLC (DE)
    - MacKay Shields High Yield Active Core Fund LP (DE)
  - Mackay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)
  - MacKay Shields Core Fixed Income Fund GP LLC (DE)
    - MacKay Shields Core Fixed Income Fund LP (DE)
  - MacKay Shields Select Credit Opportunities Fund GP LLC (DE)
    - MacKay Shields Select Credit Opportunities Fund LP (DE)
  - MacKay Municipal Managers California Opportunities GP LLC (DE)
    - MacKay Municipal California Opportunities Fund, L.P. (DE)
  - MacKay Municipal New York Opportunities GP LLC (DE)
    - MacKay Municipal New York Opportunities Fund, L.P. (DE)
    - MacKay Municipal Opportunity HL Fund, L.P. (DE)
  - MacKay Municipal Capital Trading GP LLC (DE)
    - MacKay Municipal Capital Trading Master Fund, L.P (DE)
    - MacKay Municipal Capital Trading Fund, L.P. (DE)
  - MacKay Municipal Managers Strategic Opportunities GP LLC (DE)
    - MacKay Municipal Strategic Opportunities Fund, L.P. (DE)
  - MacKay Shields Intermediate Bond Fund GP LLC (DE)
    - MacKay Shields Intermediate Bond Fund LP (DE)
  - MacKay Municipal Managers Opportunities Allocation GP LLC (DE)
    - MacKay Municipal Opportunities Allocation Master Fund LP (DE)
    - MacKay Municipal Opportunities Allocation Fund A LP (DE)
    - MacKay Municipal Opportunities Allocation Fund B LP (DE)
  - Mackay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE)
    - MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)
  - MacKay Municipal Managers High Yield Select GP LLC (DE)
    - MacKay Municipal High Yield Select Fund LP (DE)
  - MacKay Municipal Managers High Income Opportunities GP LLC (DE)
    - MacKay Municipal High Income Opportunities Fund LP (DE)
    - MKS CLO Holdings GP LLC (DE)
      - MKS CLO Holdings, LP (CYM)
  - MKS CLO Advisors, LLC (DE)
  - MKS Global Sustainable Emerging Markets Equities Fund GP LLC (DE)
    - Candriam Global Sustainable Emerging Markets Equities Fund LP (DE)
  - MKS Global Emerging Markets Equities Fund GP LLC (DE)
    - Candriam Global Emerging Markets Equities Fund LP (DE)
  - MacKay Shields Series Fund Managing Member LLC (DE)
    - Mackay Shield Series Fund (DE)
      - Securities Credit Opportunities Series (DE)
      - High Yield Corporate Bond Series
  - MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)
      - MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)
- Apogem Capital LLC fka New York Life Investments Alternatives LLC (DE)
  - Apogem SRL 2 LLC (DE)
  - Apogem SRL 3 LLC (DE)
  - Madison Capital Funding LLC (DE)
    - MCF Co-Investment GP LLC (DE)
      - MCF Co-Investment GP LP (DE)
        - Madison Capital Funding Co-Investment Fund LP (DE)
    - Madison Avenue Loan Fund GP LLC (DE)
      - Madison Avenue Loan Fund LP (DE)
      - MCF Fund I LLC (DE)
    - MCF Hanwha Fund LLC (DE)
    - Ironshore Investment BL I Ltd. (BMU)
    - MCF CLO IV LLC (DE)
    - MCF CLO V LLC (DE)
    - MCF CLO VI LLC (DE)
    - MCF CLO VII LLC (DE) (f/k/a LMF WF Portfolio III, LLC)
    - MCF CLO VIII Ltd. (DE)
      - MCF CLO VIII LLC (DE)
      - MCF CLO VIII Blocker LLC (DE)
    - MCF CLO IX Ltd. (CYM)
      - MCF CLO IX LLC (DE)
    - MCF CLO 10 Ltd. (NJ)
      - MCF CLO 10 LLC (DE)
    - MCF CLO IX Blocker LLC (DE)
    - MCF CLO 10 Blocker LLC (DE)
    - MCF KB Fund LLC (DE)
    - MCF KB Fund II LLC (DE)
    - MC KB Fund III LLC (DE)
    - MCF Hyundai Fund LLC (DE)
    - Apogem Direct Lending Hyundai Fund 2 LLC (DE)

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New York Life Investment Management Holdings LLC (continued)

  - Apogem Direct Lending Levered Fund 2023-1 LLC (DE)
  - Apogem Direct Lending Loan Portfolio 2023 LLC (DE)
  - Apogem DL Levered Fund 2023-1 LLC (DE)
  - Apogem DL Levered Fund SPV 2023-1 LLC (DE)
  - Apogem Umbrella (CYM)
  - Apogem US Direct Lending Limited I (CYM)
  - MCF Senior Debt Fund 2020 GP LLC (DE)
    - MCF Senior Debt Fund – 2020 LP (CYM)
  - MCF Mezzanine Carry I LLC (DE)
  - MCF Mezzanine Fund I LLC (DE)
  - MCF PD Fund GP LLC (DE)
    - MCF PD Fund LP (DE)
  - MCF Senior Debt Funds 2019-I GP LLC (DE)
    - MCF Senior Debt Fund 2019-I LP (DE)
- Apogem Direct Lending Nighthawk Fund (CYM)
- New York Life Capital Partners III GenPar GP, LLC (DE)
- New York Life Capital Partners IV GenPar GP, LLC (DE)
  - New York Life Capital Partners IV GenPar, L.P. (DE)
    - New York Life Capital Partners IV, L.P. (DE)
- GoldPoint Core Opportunities Fund, L.P. (DE)
- GoldPoint Core Opportunities Fund II L.P. (DE)
- GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE)
  - GoldPoint Mezzanine Partners IV GenPar, LP (DE)
    - GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE)
    - GoldPoint Mezzanine Partners IV, LP (DE) (“GPPIVLP”)
      - GPP Mezz IV A Blocker LP (DE) (“GPPMBA”)
      - GPP Mezz IV A Preferred Blocker LP (DE)
      - GPP Mezz IV B Blocker LP (DE) (“GPPMBB”)
      - GPP Mezz IV C Blocker LP (DE) (“GPPMBC”)
      - GPP Mezz IV D Blocker LP (DE) (“GPPMBD”)
      - GPP Mezz IV ECI Aggregator, LP (DE)
      - GPP Mezz IV F Blocker LP (DE)
      - GPP Mezz IV G Blocker LP (DE)
      - GPP Mezz IV H Blocker LP (DE)
      - GPP Mezz IV I Blocker LP (DE)
  - GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM)
- GoldPoint Partners Co-Investment V GenPar GP LLC (DE)
  - GoldPoint Partners Co-Investment V GenPar, L.P. (DE)
    - GoldPoint Partners Co-Investment Fund A, LP (DE)
    - GoldPoint Partners Co-Investment V, LP (DE)
    - GPP V - ECI Aggregator LP (DE)
    - GPP V G Blocker Holdco LP (DE)
- GoldPoint Partners Private Debt V GenPar GP, LLC (DE)
  - GoldPoint Partners Private Debt Offshore V, LP (CYM)
  - GPP Private Debt V RS LP (DE)
  - GoldPoint Partners Private Debt V GenPar, LP (DE)
    - GoldPoint Partners Private Debt V, LP (DE)
      - GPP PD V A Blocker LLC (DE)
      - GPP Private Debt V-ECI Aggregator LP (DE)
      - GPP PD V B Blocker LLC (DE)
      - GPP PD V D Blocker LLC (DE)
  - GPP LuxCo V GP Sarl (LUX)
- GoldPoint Partners Select Manager III GenPar GP, LLC (DE)
  - GoldPoint Partners Select Manager III GenPar, L.P. (CYM)
    - GoldPoint Partners Select Manager Fund III, L.P. (CYM)
    - GoldPoint Partners Select Manager Fund III AIV, L.P. (DE)
- GoldPoint Partners Select Manager IV GenPar GP, LLC (DE)
  - GoldPoint Partners Select Manager IV GenPar, L.P. (DE)
    - GoldPoint Partners Select Manager Fund IV, L.P. (DE)
- GoldPoint Partners Select Manager V GenPar GP, LLC (DE)
  - GoldPoint Partners Select Manager V GenPar, L.P. (DE)
    - GoldPoint Partners Select Manager Fund V, L.P. (DE)
- GoldPoint Partners Canada V GenPar Inc. (CAN)
  - GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN)
- GoldPoint Partners Canada III GenPar Inc (CAN)
  - GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN)
- GoldPoint Partners Canada IV GenPar Inc. (CAN)
  - GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN)
- GoldPoint Partners Co-Investment VI GenPar GP LLC (DE)
  - GoldPoint Partners Co-Investment VI GenPar, LP (DE)
    - GoldPoint Partners Co-Investment VI, LP (DE)
    - GPP VI – ECI Aggregator LP (DE)
    - GPP VI Blocker A LLC (DE)
    - GPP VI Blocker B LLC (DE)
    - GPP VI Blocker C LLC (DE)
    - GPP VI Blocker D LLC (DE)
    - GPP VI Blocker E LLC (DE)
    - GPP VI Blocker F LLC (DE)
    - GPP VI Blocker G LLC (DE)
    - GPP VI Blocker H LLC (DE)
    - GPP VI Blocker I LLC (DE)
- Apogem Co-Invest VII GenPar, GP LLC (DE)
  - Apogem Co-Invest VII GenPar, LP (DE)
    - Apogem Co-Investment VII, LP (DE)
- GoldPoint Private Credit GenPar GP, LLC (DE)
  - GoldPoint Private Credit Fund, LP (DE)
- GoldPoint Partners Canada GenPar, Inc. (CAN)
- NYLCAP Canada II GenPar, Inc. (CAN)
  - NYLCAP Select Manager Canada Fund II, L.P. (CAN)
- NYLIM Mezzanine Partners II GenPar GP, LLC (DE)
  - NYLIM Mezzanine Partners II GenPar, LP (DE)
- NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)
  - NYLCAP Mezzanine Partners III GenPar, LP (DE)
    - NYLCAP Mezzanine Partners III, LP (DE)
  - NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)
- NYLCAP Select Manager GenPar, LP (DE)
- NYLCAP Select Manager II GenPar GP, LLC (DE)
  - NYLCAP Select Manager II GenPar, L.P. (CYM)

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New York Life Investment Management Holdings LLC (continued)

NYLCAP Select Manager Fund II, L.P. (CYM)
NYLCAP India Funding LLC (DE)
NYLIM-JB Asset Management Co. (Mauritius) LLC (MUS)
New York Life Investment Management India Fund II, LLC (MUS)
New York Life Investment Management India Fund (FVCI) II, LLC (MUS)
NYLCAP India Funding III LLC (DE)
NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)
NYLIM Jacob Ballas India Fund III, LLC (MUS)
NYLIM Jacob Ballas I India (FVCI) III, LLC (MUS)
NYLIM Jacob Ballas India (FII) III, LLC (MUS)
Evolvence Asset Management, Ltd. (CYM)
EIF Managers Limited (MUS)
EIF Managers II Limited (MUS)
AHF V (S) GenPar LP (DE)
AHF V ECI Aggregator LP (DE)
AHF V GenPar GP LLC (DE)
AHF V GenPar LP (DE)
AHF VI (S) GenPar LP (DE)
AHF VI ECI Aggregator LP (DE)
AHF VI GenPar GP LLC (DE)
AHF VI GenPar LP (DE)
Apogem Heritage Fund V (S) LP (DE)
Apogem Heritage Fund V LP (DE)
Apogem Heritage Fund VI (S) LP (DE)
Apogem Heritage Fund VI LP (DE)
Apogem Cardinal Co-Investment GP LLC (DE)
Apogem Cardinal Co-Investment Fund, LP (DE)
AFRA IV GP, LLC (DE)
Apogem Real Assets Fund IV, LP (DE)
ASF VII GP, LLC (DE)
Apogem Secondary Fund VII, LP (DE)
Apogem Secondary Fund VII Coinvestments, LP (DE)
BFO GP, LLC (DE)
BFO Apogem Private Markets (DE) LP
Tetra Opportunities Partners (DE)
BMG PAPM GP, LLC (DE)
BMG PA Private Markets LP (DE)
BMG Private Markets (Cayman) LP (CYM)
Private Advisors Special Situations LLC (DE)
PACD MM, LLC (DE)
PA Capital Direct, LLC (DE)
ApCap Strategic Partnership I LLC (DE)
PA Credit Program Carry Parent, LLC (DE)
PA Credit Program Carry, LLC (DE)
PACIF GP, LLC (DE)
Private Advisors Coinvestment Fund, LP (DE)
PACIF II GP, LLC (DE)
Private Advisors Coinvestment Fund II, LP (DE)
PACIF II Carry Parent, LLC (DE)
PACIF II Carry, LLC (DE)
PACIF III GP, LLC (DE)
Private Advisors Coinvestment Fund III, LP (DE)
PACIF III Carry Parent, LLC (DE)
PACIF III Carry, LLC (DE)
PACIF IV GP, LLC (DE)
Private Advisors Coinvestment Fund IV, LP (DE)
PACIF IV Carry Parent, LLC (DE)
PACIF IV Carry, LLC (DE)
PAMMF GP, LLC (DE)
PA Middle Market Fund, LP (DE)
PASCBF IV GP, LLC (DE)
Private Advisors Small Company Buyout Fund IV, LP (DE)
PASCBF IV Carry Parent, LLC (DE)
PASCBF IV Carry, LLC (DE)
PASCBF V GP, LLC (DE)
Private Advisors Small Company Buyout Fund V, LP (DE)
Private Advisors Small Company Buyout V-ERISA Fund, LP (DE)
PASCBF V Carry Parent, LLC (DE)
PASCBF V Carry, LLC (DE)
PASCPEF VI Carry Parent, LLC (DE)
PASCPEF VI Carry, LLC (DE)
PASCPEF VI GP, LLC (DE)
Private Advisors Small Company Private Equity Fund VI, LP (DE)
Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)
PASCPEF VII GP, LLC (DE)
Private Advisors Small Company Private Equity Fund VII, LP (DE)
Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)
PASCPEF VII Carry Parent, LLC (DE)
PASCPEF VII Carry, LLC (DE)
PASCPEF VIII GP, LLC (DE)
Private Advisors Small Company Private Equity Fund VIII, LP (DE)
Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (CYM)
PASCPEF IX GP, LLC (DE)
PA Small Company Private Equity Fund IX, LP (DE)
PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
APEF X GP, LLC (DE)
Apogem Private Equity Fund X, LP (DE)
APEF XI GP, LLC (DE)
Apogem Private Equity Fund XI, LP (DE)
APEF XI Multi-Asset, LP (DE)
APEF XI Directs, LP (DE)
Cuyahoga Capital Partners IV Management Group LLC (DE)
Cuyahoga Capital Partners IV LP(DE)
Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)
Cuyahoga Capital Emerging Buyout Partners LP (DE)
PA Real Assets Carry Parent, LLC (DE)
PA Real Assets Carry, LLC (DE)
PA Real Assets Carry Parent II, LLC (DE)

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New York Life Investment Management Holdings LLC (continued)

PA Real Assets Carry II, LLC (DE)
PA Emerging Manager Carry Parent, LLC (DE)
PA Emerging Manager Carry, LLC (DE)
PA Emerging Manager Carry Parent II, LLC (DE)
PA Emerging Manager Carry II, LLC (DE)
RIC I GP, LLC (DE)
Richmond Coinvestment Partners I, LP (DE)
RIC I Carry Parent, LLC (DE)
RIC I Carry, LLC (DE)
PASF V GP, LLC (DE)
Private Advisors Secondary Fund V, LP (DE)
ABC Burgers LLC (DE)
PASF V Carry, LLC (DE)
PASF V Carry Parent, LLC (DE)
PASF VI GP, LLC (DE)
PA Secondary Fund VI, LP (DE)
PA Secondary Fund VI Coinvestments, LP (DE)
PA Secondary Fund VI (Cayman), LP (CYM)
PARAF GP, LLC (DE)
Private Advisors Real Assets Fund, LP (DE)
PARAF Carry Parent, LLC (DE)
PARAF Carry, LLC (DE)
PASCCIF GP, LLC (DE)
Private Advisors Small Company Coinvestment Fund, LP (DE)
Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)
PASCCIF II GP, LLC (DE)
PA Small Company Coinvestment Fund II, LP (DE)
PA Small Company Coinvestment Fund II (Cayman), LP (CYM)
PASCCIF Carry Parent, LLC (DE)
PASCCIF Carry, LLC (DE)
PARAF II GP LLC (DE)
Private Advisors Real Assets Fund II, LP (DE)
PA Contract Resources, LLC (DE)
PARAF III GP, LLC (DE)
PA Real Assets Fund III, LP (DE)
SAF GP LLC (DE)
Social Advancement Fund, LP (DE)
Washington Pike GP, LLC (DE)
Washington Pike LP (DE)
RidgeLake Partners GP, LLC (DE)
RidgeLake Partners, LP (“RLPLP”) (DE)
RidgeLake Co-Investment Partners, LP (“RLPCOLP”)(DE)
RLP Glacier Manager Investor LLC (DE)
RLP Glacier GP Investor LLC (DE)
RLP Evergreen LLC (DE)
RLP Gemini LLC (DE)
RLP Navigator LLC (DE)
RLP Sigma LLC (DE)
RLP Sunrise GP Investor LLC (DE)
RLP Sunrise Manager Investor LLC (DE)
RLP Triple GP Investor LLC (DE)
RLP Triple Manager Investor LLC (DE)
RLP Fund II GP LLC (DE)
RLP Fund II LP (DE)
RLP Profit Share (PA), LLC (DE)
RLP Profit Share (OAPC), LLC (DE)
The Hedged Strategies Fund LLC (DE)
NYLCAP Holdings (Mauritius) (MUS)
Jacob Ballas India Private Limited (MUS)
Industrial Assets Holdings Limited (MUS)
JB Cerestra Investment Management LLP (MUS)
NYLIM Service Company LLC (DE)
NYL Workforce GP LLC (DE)
New York Life Investment Management LLC (DE)
NYLIM Fund II GP, LLC (DE)
NYLIM-TND, LLC (DE)
WFHG, GP LLC (DE)
Workforce Housing Fund I-2007, LP (DE)
Index IQ Holdings LLC. (DE)
IndexIQ LLC (DE)
IndexIQ Trust (DE)
IndexIQ Advisors LLC (DE)
New York Life Investments Active ETF Trust (DE)
NYLI CBRE Real Assets ETF
NYLI MacKay Core Plus Bond ETF (DE)
NYLI MacKay California Muni Intermediate ETF (DE)
NYLI MacKay ESG High Income ETF
NYLI Winslow Focused Large Cap Growth ETF
NYLI Winslow Large Cap Growth ETF
NYLI MacKay Securitized Income ETF
New York Life Investments ETF Trust (DE)
NYLI 500 International ETF (DE)
NYLI Clean Oceans ETF (DE)
NYLI Cleaner Transport ETF (DE)
NYLI Engender Equality ETF (DE)
NYLI FTSE International Equity Currency Neutral ETF
NYLI Global Equity R&D Leaders ETF (DE)
NYLI Healthy Hearts ETF (DE)
NYLI CRBE NexGen Real Estate ETF
NYLI Candriam International Equity ETF (DE)
NYLI Candriam U.S. Mid Cap Equity ETF
NYLI Candriam US Large Cap Equity ETF (DE)
NYLI U.S. Large Cap R&D Leaders ETF (DE)
New York Life Investment Management Holdings International (LUX)
New York Life Investment Management Holdings II International (LUX)
Candriam Group (LUX)
KTA Holdco (LUX)
Kartesia Management SA (LUX)

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

New York Life Investment Management Holdings LLC (continued)

- Kartesia UK Ltd. (GBR)
- Kartesia Belgium (BEL)
- Kartesia Credit FFS (FRA)
- Kartesia GP III (LUX)
  - Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX)
    - Kartesia Securities (LUX)
    - Kartesia III Topco S.à.r.l. (LUX)
- Kartesia GP IV (LUX)
  - Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX)
    - Kartesia Securities IV (LUX)
    - Kartesia Securities IV Topco S.à.r.l. (LUX)
- Kartesia Master GP (LUX)
  - Kartesia Credit Opportunities V Feeder SCS (LUX)
  - Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX)
    - KASS Unleveled S.à.r.l. (LUX)
      - KSO I Topco S.à.r.l. (LUX)
  - Kartesia Credit Opportunities V SCS (LUX)
    - Kartesia Securities V S.à.r.l. (LUX)

- Candriam Luxco S.á.r.l. (LUX)
- Candriam Luxembourg (LUX)
    - Candriam Belgian (BEL)
    - Candriam France (FRA)
    - Candriam Italy Branch
    - Candriam UK Establishment
    - Candriam Germany Branch
    - Candriam US Branch
    - Candriam Spain Branch
    - Candriam Netherlands Branch
    - Candriam MENA Branch (Dubai, UAE)
    - Candriam Monétaire SICAV (FRA)
  - Candriam Switzerland LLC (CHE)
  - Candriam GP (LUX)
  - ATA Holdco Luxembourg S.à.r.l. (LUX)
  - Belfius Fund (Luxembourg) (SICAV with Board controlled by Candriam)
    - Belfius Fund Target Income 2032
  - Belfius Equities (BEL)
  - Cordius (LUX)
    - Cordius CIG (LUX)
  - Candriam Absolute Return (LUX)
    - Candriam Absolute Return Equity Market Neutral (LUX)
  - Candriam Bonds (LUX)
    - Candriam Bonds Capital Securities
    - Candriam Bonds Convertible Defensive
    - Candriam Bonds Convertible Opportunities
    - Candriam Bonds Credit Alpha
    - Candriam Bonds Credit Opportunities
    - Candriam Bonds Emerging Debt Local Currencies
    - Candriam Bonds Emerging Markets
    - Candriam Bonds Emerging Markets Corporate
    - Candriam Bonds Emerging Markets Total Return
    - Candriam Bonds Euro
    - Candriam Bonds Euro Corporate
    - Candriam Bonds Euro Corporate Financials
    - Candriam Bonds Euro Diversified
    - Candriam Bonds Euro Government
    - Candriam Bonds Euro High Yield
    - Candriam Bonds Euro Short Term
    - Candriam Bonds Euro Long Term
    - Candriam Bonds Floating Rate Notes
    - Candriam Bonds Global Government
    - Candriam Bonds Global High Yield
    - Candriam Bonds Global Inflation Short Duration
    - Candriam Bonds Global Sovereign Quality
    - Candriam Bonds International
    - Candriam Bonds Total Return
    - Candriam Bonds U.S Corporate
  - Candriam Business Equities (Belgium)
    - Candriam Business Equities EMU
    - Candriam Business Equities Global Income
  - Candriam Diversified Futures (BEL)
  - Candriam Equities L (LUX)
    - Candriam Equities L Australia
    - Candriam Equities L Biotechnology
    - Candriam Equities L Emerging Markets
    - Candriam Equities L EMU
    - Candriam Equities L ESG Market Neutral
    - Candriam Equities L Europe
    - Candriam Equities L Europe Edge
    - Candriam Equities L Europe Innovation
    - Candriam Equities L Europe Optimum Quality
    - Candriam Equities L Global Demography
    - Candriam Equities L Global Income
    - Candriam Equities L Life Care
    - Candriam Equities L Meta Globe
    - Candriam Equities L Oncology Impact
    - Candriam Equities L Risk Arbitrage Opportunities
    - Candriam Equities L Robotics & Innovation Technology
    - Candriam Equities L US Edge
    - Candriam Equities L World Edge
  - Candriam Fund (LUX)
    - Candriam Fund Sustainable Euro Corporate Bonds Fossil Free
    - Candriam Fund Sustainable European Equities Fossil Free
  - Candriam Impact One (LUX)
  - Candriam Index Arbitrage (LUX)
  - Candriam L (LUX)
    - Candriam L Balanced Asset Allocation
    - Candriam L Conservative Asset Allocation
    - Candriam L Dynamic Asset Allocation

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

New York Life Investment Management Holdings LLC (continued)

  - Candriam L Multi-Asset Income
  - Candriam L Multi-Asset Income & Growth
  - Candriam L Multi-Asset Premia
- Candriam Long Short Credit
- Candriam M (LUX)
  - Candriam M Global Trading
  - Candriam M Impact Finance
  - Candriam M Multi Strategies
- Candriam Money Market (LUX)
  - Candriam Money Market Euro
  - Candriam Money Market Euro AAA
  - Candriam Money Market Usd Sustainable
- Candriam Multi-Strategies (FRA)
- Candriam Patrimoine Obli-Inter (FRA)
- Candriam Risk Arbitrage (LUX)
- Candriam Sustainable (LUX)
  - Candriam Sustainable Bond Emerging Markets
  - Candriam Sustainable Bond Euro
  - Candriam Sustainable Bond Euro Corporate
  - Candriam Sustainable Bond Euro Short Term
  - Candriam Sustainable Bond Global
  - Candriam Sustainable Bond Global Convertible
  - Candriam Sustainable Bond Global High Yield
  - Candriam Sustainable Bond Impact
  - Candriam Sustainable Defensive Asset Allocation
  - Candriam Sustainable Equity Children
  - Candriam Sustainable Equity Circular Economy
  - Candriam Sustainable Equity Climate Action
  - Candriam Sustainable Equity Emerging Markets
  - Candriam Sustainable Equity Emerging Markets Ex-China
  - Candriam Sustainable Equity EMU
  - Candriam Sustainable Equity Europe
  - Candriam Sustainable Equity Europe Small & Mid Caps
  - Candriam Sustainable Equity Future Mobility
  - Candriam Sustainable Equity Japan
  - Candriam Sustainable Equity Quant Europe
  - Candriam Sustainable Equity US
  - Candriam Sustainable Equity Water
  - Candriam Sustainable Equity World
  - Candriam Sustainable Money Market Euro
- Candriam World Alternative (LUX)
  - Candriam World Alternative Alphamax (LUX)
- Cleome Index (LUX)
  - Cleome Index EMU Equities
  - Cleome Index Euro Corporate Bonds
  - Cleome Index Euro Government Bonds
  - Cleome Index Euro Long Term Bonds
  - Cleome Index Euro Short Term Bonds
  - Cleome Index Europe Equities
  - Cleome Index USA Equities
  - Cleome Index World Equities
- NYLIM GF (Luxembourg)
    - NYLIM GF AUSBIL Global Essential Infrastructure
    - NYLIM GF AUSBIL Global Small Cap
    - NYLIM GF US High Yield Corporate Bonds
- Paricor (BEL)
  - Paricor Patrimonium (BEL)
- IndexIQ (LUX)
  - IndexIQ Factors Sustainable Corporate Euro Bond (LUX)
  - IndexIQ Factors Sustainable Europe Equity (LUX)
  - IndexIQ Factors Sustainable Japan Equity (LUX)
  - IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)

- CGH UK Acquisition Company Limited (GBR)
  - Tristan Equity Partners (GP) Limited (UK)
    - Tristan Equity Partners LP (UK)
      - Tristan Equity Pool Partners (GP) Limited (UK)
        - Tristan Equity Pool Partners LP (UK)
      - Tristan Capital Partners Holdings Limited (GBR)
        - EPISO 3 Co- Investment (GP) Limited (SCOT)
          - EPISO 3 Co-Investments LP (SCOT)
        - TIPS One Co-Investment GP Sarl (LUX)
          - TIPS Co-Investment SCSp (LUX)
        - TCP Incentive Partners (GP) Sarl (LUX)
          - TCP Incentive Partners SCSp (LUX)
        - TCP Co-Investment GP Sarl (LUX)
          - TCP Co-Investment SCSp (LUX)
            - CCP III Co-Investment (GP) Limited (SCOT)
              - CCP III Co-Investment LP (GBR)
              - CCP IV Co-Investment LP (SCOT)
              - EPISO 4 Co-Investment LLP (GBR)
                - EPISO 4 (GP) LLP (UK)
        - EPISO 4 Incentive Partners LLP (GBR)
        - CCP 5 Co-Investment LLP (GBR)
        - Tristan (Holdings) Limited UK
          - EPISO 3 Feeder (GP) Limited (SCOT)
                - EPISO 3 Feeder LP (SCOT) Tristan Capital Limited (GBR)
          - Tristan Capital Partners LLP (GBR)
            - CCP III (GP) LLP (GBR)
            - CCP III Incentive Partners (GP) Limited (SCOT)
              - CCP III Incentive Partners LP (SCOT)
            - Curzon Capital Partners III (GP) Limited (GBR)
              - CCP III (GP) LLP (GBR)
                - Curzon Capital Partners III LP (LUX
                  - Curzon Capital Partners III Sarl (LUX)
                    - CCP III Netherlands Holding BV (NLD)
                      - Nova Investment Sp. z.o.o. Sarl (POL)
                    - CCP III Falcon Holding Sarl (LUX)
                      - Stadtgalerie Written GmbH (DEU)
                    - CCP III Dartford JV Sarl (LUX)

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

New York Life Investment Management Holdings LLC (continued)

          - CCP III Dartford I Sarl (LUX)
- Curzon Capital Partners IV GP (GBR)
  - CCP IV (GP) LLP (GBR)
    - Curzon Capital Partners IV LP (GBR)
      - Curzon Capital Partners IV S.a.rl. (LUX)
        - CCP IV Bolt Finco S.a.r.l (LUX)
      - CCP IV IREF 1 Holding Sarl (LUX)
        - CCP IV IREF 1 (ITA)
      - CCP IV Bolt 1 Sarl (LUX)
        - Stratford City Offices Jersey Unit (NJ)
          - Bolt Nominee 1 Limited (UK)
          - Bolt Nominee 2 Limited (UK)
      - CCP IV Bolt 2 Sarl (LUX)
      - CCP IV Erneside Holding Sarl (ITA)
      - CCP IV France Investments Sarl (LUX)
        - OPPCI CCP IV France Investments (FRA)
          - SCI Escape Cordeliers (FRA)
        - The Forum, Solent, Management Company Limited (UK)
        - SBP Management Limited (UK)
      - CCP IB (GP) Sarl
      - CCP IV Keirin Luxembourg Sarl (LUX)
        - CCP IV SCSp (LUX)
          - Kerin Holding Sarl (LUX)
            - CCP IV UK Holding Sarl (Lux)
              - Cardiff Gate RP Limited Sarl (LUX)
              - Rotherham Foundry RP Limited Sarl (LUX)
              - Warrrington Riverside RP Limited Sarl (LUX)
              - Birmingham Ravenside RP Limited RP Limited Sarl (LUX)
              - Walsall Bescot RP Limited Sarl (LUX)
              - RW Sofas Limited Sarl (LUX)
              - Bangor Springhill RP Limited Sar l (LUX)
- EPISO 3 Incentive Partners (GP) Limited (GBR)
  - EPISO 3 Incentive Partners LP (GBR)
- EPISO 3 (GP) LLP (GBR)
  - European Property Investors Special Opportunities 3 LP (GBR)
    - EPISO 3 LP (UK)
      - EPISO 3 Luxembourg Holding S.a.r.l (LUX)
        - EPISO 3 Wave Holding S.a.r.l (LUX)
- EPISO 4 (GP) II Sarl (LUX)
  - EPISO 4 Student Housing SCSp (LUX)
- EPISO 4 (GP) LLP (GBR)
  - European Property Investors Special Opportunities 4 LP (UK)
    - EPISO 4 Caeser Holding Sarl (LUX)
      - Trophy Value Added Fund
  - EPISO 4 Luxembourg Holding Sarl (LUX)
    - EP Office 1 Spzoo (POL)
    - EP Office 2 Spzoo (POL
    - EP Retail Spzoo (POL)
    - EP Apartments Spzoo (POL)
    - EP Hotel Spzoo (POL)
  - EPISO 4 Seed Holding Sarl (LUX)
      - EPISO 4 Seed Sarl (LUX)
    - EPISO 4 Flower Holding Sarl (LUX)
      - EPISO 4 Flower Sarl (LUX)
    - EPISO 4 Twilight GP Limited (UK)
      - EPISO 4 Twilight LP (UK)
        - Twilight Ireland PRS Properties Eclipse DAC (IRL)
      - EPISO 4 West Holding Sarl (LUX)
        - EPISO 4 Antrim Sarl (LUX)
        - EPISO 4 Banbridge Sarl (LUX)
      - EPISO 4 France Investments Sarl (LUX)
        - OPPCI EPISO 4 France Investments (FRA)
          - SAS VDF (FRA)
            - SCI VDF (FRA)
      - EPISO 4 Switch Holding S.a.r.l
        - E4 Switch Norway AS (NO)
      - EPISO 4 Pilgrim Holding S.a.r.l. (LUX)
        - TP Property S,a,r,l. (LUX)
          - TB Property (Plymouth) Limited (UK)
          - TB Property Developments (Plymouth) Limited (UK)
      - EPISO 4 Lynx Holding S.a.r.l. (LUX)
        - EPISO 4 Lynx S.a.r.l (LUX)
        - EPISO 4 Lynx Marketing S.a.r.l (LUX)
- CCP 5 Pool Partnership GP Limited (NJ)
  - CCP 5 Pool Partnership SLP (NJ)
- CCP 5 GP LLP (GBR)
  - Curzon Capital Partners 5 Long-Life LP (GBR)
    - CCP 5 (GP) S.a.r.l (LUX)
      - Curzon Capital Partners 5 Long-Life SCA SICAV-SIF (GBR)
        - CCP 5 Jersey Fragco 1 Limited (NJ)
        - CCP 5 Jersey Fragco 2 Limited (NJ)
        - CCP 5 Jersey Fragco 3 Limited (NJ)
        - CCP 5 Jersey Fragco 4 Limited (NJ)
        - CCP 5 Jersey Fragco 5 Limited (NJ)
        - CCP 5 Jersey Fragco 6 Limited (NJ)
        - CCP 5 Jersey Fragcp 7 Limited (NJ)
        - CCP 5 Jersey Fragco 8 Limited (NJ)
        - CCP 5 Jersey Fragco 9 Limited (NJ)
        - CCP 5 Jersey Fragco 10 Limited (NJ)
        - CCP 5 Jersey Fragco 11 Limited (NJ)
        - CCP 5 Long-Life Luxembourg S.á.r.l (LUX)
- CCP 5 LL GP Sarl (LUX)
  - Curzon Capital Partners 5 Long Life SCSp (LUX)
- EPISO 5 Incentive Partners GP Limited (NJ)
  - EPISO 5 Incentive Partners SLP (NJ)
- EPISO 5 (GP) Sarl (LUX)
  - European Property Investors Special Opportunities 5 LP (LUX)
    - EPISO 5 Luxembourg Holding S.a.r.l. (LUX)
      - EPISO 5 Portfolio GP S.a.r.l. (LUX)
        - EPISO 5 Silver JV SCSp (LUX)
          - Sterling Square Holdings S.a.r.l. (LUX)
  - European Property Investors Special Opportunities 5 SCSp-SICAV-SIF (LUX)

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

New York Life Investment Management Holdings LLC (continued)

EPISO 5 Co-Investment SCSp (LUX)
EPISO 6 (GP) S.a.r.l. (LUX)
EPISO 6 Co-Investment SCSp (LUX)
European Property Investors Special Opportunities 6 SCSP SICAV-SIF (LUX)
EPISO 6 UK Investment Holding Limited (UK)
EPISO 6 Pegasus Holding Limited (UK)
Pegasus Affordable Housing LLP (UK)
Pegasus Affordable Limited (UK)
Zen Housing Limited (UK)
EPISO 6 Waterfall Top Holdings Limited (UK)
Waterlfall HoldCo Limited (UK)
Waterfall PropCo Limited (UK)
EPISO 6 Phoenix JV LLP (UK)
Phoenix Core Holdco Limited
Phoenix Core Propco Limited (UK)
Cody TP Management Company Limited
EPISO 6 Luxembourg Holding S.a.r.l. (LUX)
Phoenix Development Holding S.a.r.l. (LUX)
Phoenix DevCo S.a.r.l. (LUX)
EPISO 6 Spectre JV S.a.r.l. (LUX)
EPISO 6 Spectre 1 Holding S.a.r.l. (LUX)
EPISO 6 Spectre 2 Holding S.a.r.l. (LUX)
EPISO 6 Spectre 3 Holding S.a.r.l. (LUX)
EPISO 6 Curado Holding S.a.r.l. (LUX)
Claybrook S.L. (ESP)
Barnfield Spain, S.L. (ESP)
EPISO 6 Macbeth Holding S.a.r.l. (LUX)
Macbeth 4 SRL (BEL)
Montague 1 Sarl (LUX)
EPISO 6 Moomin Holding Sarl (LUX)
EPISO 6 Siem Holding Sarl (LUX)
EPISO 6 Siem Sarl (LUX)
EPISO 6 Emerald Holdings S.a.r.l. (LUX) (96%)
BCRE Leipzig Wohnen Nord B.V.
BCRE Leipzig Wohnen Ost B.V.
BCRE Leipzig West Ost B.V.
TAG Leipzig-Immobilien GmbH
Hella Acquico GP S.a.r.l (LUX)
Hella Acquico GP SCSp (LUX)
Hella Holding S.a.r.l (LUX)
H Main Holding S.a.r.l (LUX)
Main 1 S.a.r.l (LUX)
H Main 2 S.a.r.l (LUX)
H Main 3 S.a.r.l (LUX)
H Main 4 S.a.r.l (LUX)
H Main 5 S.a.r.l (LUX)
H Main 6 S.a.r.l (LUX)
H Main 7 S.a.r.l (LUX)
EPISO 6 Panther Co-Investment SCSp (NJ)
EPISO 6 Panther (NJ) GP Limited
EPISO 6 Panther (NJ) JV SLP
EPISO 6 Panther (NJ) Holdco Limited
EPISO 6 Panther Property Limited (NJ)
Raag St, Andrews Hotel Limited (UK)
RaagG Hotels Limited (NJ)
QMK Pub Westminster Limited (UK)
RAAG OBS Limited (NJ)
QMK OBS Limited (IRL)
Raag Dublin Limited (NJ)
QMK Dublin Limited (IRE)
Raag Kensington Holdings Limited (NJ)
Raag Kensington Hotel Limited (NJ)
QMK Kensington Limited (UK)
Raag Westminster Holdings Limited (NJ)
Raag Westminster Hotel Limited (NJ)
QMK Westminster Limited (UK)
Raag Liverpool Street Holdings Limited (NJ)
Raag Liverpool Street Hotel Limited (NJ)
QMK Liverpool Street Limited (UK)
Raag Kings Cross Holdings Limited (NJ)
Raag Kings Cross Hotel Limited (NJ)
QMK KX Limited (UK)
Raaq Paddington Holdings Limited (NJ)
Raag Paddington Hotel Limited (NJ)
QMK Paddington Limited (UK)
Raag Canary Wharf Limited (NJ)
QMK Canary Wharf Limited (UK)
Raag Shoreditch Limited (NJ)
QMK Shoreditch Limited (UK)
Raag Aberdeen (NJ)
QMK Management Limited (UK)
Raag P2 Limited (NJ)
TIPS One Incentive Partners GP Limited (NJ)
TIPS One Incentive Partners SLP (NJ)
TIPS One GP Sarl (LUX)
Tristan Income Plus Strategy One SCSp (LUX)
TIPS One Alpha Holdings Sarl (LUX)
TIPS One Alpha PV I Sarl (LUX)
TIPS One Co-Investment GP Sarl (LUX)
TIPS One Co-Investment SCSp (LUX)
CCP IV (GP) LLP (GBR)
Curzon Capital Partners IV (GP) Limited (GBR)
CCP 5 GP LLP (GBR)
CCP 5 Pool Partnership GP Limited (NJ)
CCP 5 Pool Partnership SLP (NJ)
Tristan Capital Partners Asset Management Limited (GBR)
TCP SPAIN, SL
TCP France (FRA)
TCP NL BV (NLD)

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

New York Life Investment Management Holdings LLC (continued)

TCP Poland Spolka z ograniczoną odpowiedzialnoscią(POL)
TCP Co-Investment (GP) S.à.r.l. (LUX)
TCP Co-Investment SCSp (LUX)
German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU)
EPISO 4 (GP) S.à.r.l. (LUX)
EPISO 4 SCSp (LUX)
EPISO 4 (GP) II S.à.r.l. (LUX)
EPISO 4 Student Housing SCSp (LUX)
Ausbil Investment Management Limited (AUS)
Ausbil Australia Pty. Ltd. (AUS)
Ausbil Asset Management Pty. Ltd. (AUS)
Ausbil Global Infrastructure Pty. Limited (AUS)
Ausbil Investment Management Limited Employee Share Trust (AUS)
Ausbil Global SmallCap Fund (AUS)
Ausbil Long Short Focus Fund (AUS)
NYLIFE Distributors LLC (DE)

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

NYLife Real Estate Holdings LLC

- Huntsville NYL LLC (DE)
- REEP-IND Forest Park NJ LLC (DE)
  - FP Building 4 LLC (DE)
  - FP Building 1-2-3 LLC (DE)
  - FP Building 17, LLC (DE)
  - FP Building 20, LLC (DE)
  - FP Mantua Grove LLC (DE)
  - FP Lot 1.01 LLC (DE)
- REEP-IND NJ LLC (DE)
  - NJIND JV LLC (DE)
    - NJIND Hook Road LLC (DE)
    - NJIND Bay Avenue LLC (DE)
    - NJIND Bay Avenue Urban Renewal LLC (DE)
    - NJIND Corbin Street LLC (DE)
- REEP-MF Cumberland TN LLC (DE)
  - Cumberland Apartments, LLC (TN)
- REEP-MF Marina Landing WA LLC (DE)
  - REEP-SP Marina Landing LLC (DE)
- REEP-MF Woodridge IL LLC (DE)
- REEP-RTL SASI GA LLC (DE)
- REEP-RTL Bradford PA LLC (DE)
- REEP-RTL CTC NY LLC (DE)
  - 5005 LBJ Tower LLC (DE)
- REEP-OFC/RTL MARKET ROSS TX LLC (DE)
  - MARKET ROSS TX JV LLC (DE)
    - MARKET ROSS TX GARAGE OWNER LC (DE)
    - MARKET ROSS TX OFFICE OWNER LLC (DE)
    - MARKET ROSS TX RETAIL OWNER LLC (DE)
- REEP-OFC Mallory TN LLC (DE)
  - 3665 Mallory JV LLC (DE)
- REEP-OFC WATER RIDGE NC LLC (DE)
- REEP-OFC 2300 Empire LLC (DE)
- REEP-MF Wynnewood PA LLC (DE)
  - Wynnewood JV LLC (DE)
- REEP-MU Fayetteville NC LLC (DE)
  - 501 Fayetteville JV LLC (DE)
    - 501 Fayetteville Owner LLC (DE)
- REEP-MU SOUTH GRAHAM NC LLC (DE)
  - 401 SOUTH GRAHAM JV LLC (DE)
    - 401 SOUTH GRAHAM OWNER LLC (DE)
- REEP-IND COMMERCE CITY CO LLC (DE)
  - REEP-BRENNAN COMMERCE CITY JV LLC (DE)
- REEP-OFC Mass Ave MA LLC (DE)
- REEP-MF FARMINGTON IL LLC (DE)
  - REEP-MARQUETTE FARMINGTON JV LLC (DE)
    - REEP-MARQUETTE FARMINGTON OWNER LLC (DE)
- REEP-MF BELLEVUE STATION WA LLC (DE)
  - REEP-LP BELLEVUE STATION JV LLC (DE)
- REEP-HINE ENCLAVE POINT AZ LLC (DE)
  - REEP-HINES ENCLAVE POINT JV LLC (DE)
- REEP-MF WILDHORSE RANCH TX LLC (DE)
  - REEP-WP WILDHORSE RANCH JV LLC (DE)
- REEP-IND ROMULUS MI LLC (DE)
  - REEP-NPD ROMULUS JV LLC
- REEP-MF SOUTH MAIN TX LLC (DE)
  - REEP-AO SOUTH MAIN JV LLC (DE)
  - REEP-AO SOUTH MAIN OWNER LLC (DE)

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	RE						
0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity 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	
			52-2206682		0001513831		New York Life Investment Management Holdings 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	
							New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2379075				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2530753				NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	32.026	New York Life Insurance Company	NO	
							NYLIC HKP Venture LLC	DE	NIA	NYLIC HKP Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIC HKP REIT LLC	DE	NIA	NYLIC HKP Venture LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1180305				Flatiron CLO 2015-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1330289				Flatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							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	NO	12
							Flatiron CLO 25 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	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	
							SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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							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	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport, L.P.	TX	NIA	NYMH-Freeport GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Farmingdale, NY, LLC	DE	NIA	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	
			88-1049453				REEP-DRP Salisbury Square Tower One TAB JV LLC	DE	NIA	REEP-MF Salisbury Square Tower One TAF LLC	Ownership	80.000	New York Life Insurance Company	NO	
							Salisbury Square Tower One LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							CUMBERLAND PROPERTIES LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3444658				PA 180 KOST RD LLC	DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-0765152				REEP-WP ART TOWER JV LLC	DE	NIA	New York Life Insurance Company	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-1250 Forest LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HZ SPENCER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 4700 Nall TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-2598877				REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND FRANKLIN MA HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			61-1738919				REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Fridley MN LLC	MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT CA LLC	DE		REEP-IND STANFORD COURT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			82-1945938				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4102691				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
							REEP-MF Mount Vernon GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Mount Laurel NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP 220 NW Owner LLC	DE	NIA	REEP-MF Mount Laurel NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AVERY OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			87-1661026				REEP-MF STEWART AZ HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Financial Center FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							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	
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3514927				REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST II AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC 515 Post Oak TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership	39.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	61.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville GP LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville JV LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-SS Kernersville QRS, Inc	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	63.826	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	36.174	New York Life Insurance Company	NO	
							REEP-OFC 30 WM IL LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SS Marshfield LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP- LLC Marshfield JV LLC	DE		REEP-SS Marshfield LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SS Vallejo LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REKA 51M HOLDINGS, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Funding	CYM	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							JREP Fund Holdings I, L.P.	CYM	NIA	New York Life Insurance Company	Ownership	12.500	New York Life Insurance Company	NO	
							Jaguar Real Estate Partners L.P.	CYM	NIA	New York Life Insurance Company	Ownership	30.300	New York Life Insurance Company	NO	
							REEP-NYL JAG ACQUISITION CO MEMBER LLC	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							NYLIFE Office Holdings Member LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001711406		NYLIFE Office Holdings LLC	DE	NIA	NYLIFE Office Holdings Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
					0001728620		NYLIFE Office Holdings REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC DRAKES LANDING LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC VON KARMAN CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 525 N Tryon NC LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2591038				525 Charlotte Office LLC	DE	NIA	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC PROMINENCE ATLANTA LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC 24th CAMELBACK AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001728621		NYLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC Westory DC LLC	DE	NIA	NYLIFE Office Holdings Acquisition REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Skyhigh SPV Note Issuer 2020 Parent Trust	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							Skyhigh SPV Note Issuer 2020 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							Sol Invictus Note Issuer 2021-1 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Veritas Doctrina Note Issuer SPV LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Fairview Capital Partners,LLC	DE	NIA	New York Life Insurance Company	Other	49.000	New York Life Insurance Company	NO	
							AC 2023 NMTC Investor, LLC		NIA	New York Life Insurance Company	Ownership	79.200	New York Life Insurance Company	NO	
							AC 2023 NMTC Investor, LLC		NIA	New York Life Insurance and Annuity Corporation	Ownership	19.800	New York Life Insurance Company	NO	
							USB NMTC FUND 2023-6, LLC	DE	NIA	AC 2023 NMTC Investor, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIAC RLP II, LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIC RLP II, LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	10.000	New York Life Insurance Company	NO	
							MSVEF II Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
					0001742549		MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	NO	
							MSVEF REIT LLC	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	NO	
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston II LP	DE	NIA	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-SW Commerce 303 JV LP	DE	NIA	MSVEF-IND Commerce 303 AZ LP	Ownership	95.000	New York Life Insurance Company	NO	
			88-2404158				MSVEF-MF Pennbrook Station GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	

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			88-2389603				MSVEF-MF Pennbrook Station PA LP	DE	NIA	MSVEF-MF Pennbrook Station GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
			92-0292003				MSVEF-MF Burroughs Mill GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Burroughs Mill NJ LP	DE	NIA	MSVEF-MF Burroughs Mill GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy JV GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy OH LP	DE	NIA	MSVEF-MF Gramercy JV GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-CR Gramercy JV LP	DE	NIA	MSVEF-MF Gramercy OH LP	Ownership	75.000	New York Life Insurance Company	NO	
			93-2307803				MSVEF-CR Gramercy Owner GP LLC	DE	NIA	MSVEF-CR Gramercy JV LP (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			93-2308168				MSVEF-CR Gramercy Owner LP	DE	NIA	MSVEF-CR Gramercy JV LP (Delaware)	Ownership	99.900	New York Life Insurance Company	NO	
			93-2308168				MSVEF-CR Gramercy Owner LP	DE	NIA	MSVEF-CR Gramercy Owner GP LLC (Delaware)	Ownership	0.100	New York Life Insurance Company	NO	
							SEAF Sichuan SME Investment Fund LLC		NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	New York Life Enterprises LLC	Ownership	84.380	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	NO	
							Max Estates Limted. Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	19.450	New York Life Insurance Company	NO	
							Max Estates Limted.Max Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.290	New York Life Insurance Company	NO	
							Max I Limited	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Assets Services Limted.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Pharmax Corporation Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Towers Private. Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Towers Private. Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Max Estates 128 Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Acreage Builders Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Acreage Builders Private. Limited.	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Astiki Realty Private Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Two Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Cayman Holdings Ltd.	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	New York Life Enterprises LLC	Ownership	99.998	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	NO	
							Administradora de Conductos SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Agencias de Distribucion SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company	NO	
			26-1483563				Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3853547				New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3808042		0001033244		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0145686		0000071637		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	NO	

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							NYLUK I Company	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLUK II Company	GBR	NIA	NYLUK I Company	Ownership	100.000	New York Life Insurance Company	NO	
							Gresham Mortgage	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							W Construction Company	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							WUT	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							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	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-2215510				MSVEF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF RT Feeder II LP	DE	NIA	MSVEF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-2273403				MSVEF II RT LLC	DE	NIA	MSVEF RT Feeder II LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF RH Feeder II LP	DE	NIA	MSVEF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF RH II LP	DE	NIA	MSVEF RH Feeder II LP	Ownership	100.000	New York Life Insurance Company	NO	
			33-2175484				Madison Square Value Enhancement Fund II LP	DE	NIA	MSVEF RH II LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors NCVAD II GP, LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							McMorgan Northern California Value Add/Development Fund II, LP (MNCVAD II)	DE	NIA	NYL Investors NCVAD II GP, LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 770 L Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-MF UNION CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD II-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC HARBORS CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-SEAGATE HARBORS LLC	DE	NIA	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 630 K Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-IND SHILOH CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-BIG SHILOH JC LLC	DE	NIA	MNCVAD II-IND SHILOH CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2306247				MSSDF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company		
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance Companies	Ownership	35.000	New York Life Insurance Company	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Annuity Corporation	NO	
			93-2469180				Madison Square Structured Debt Fund II LP	DE	NIA	MSSDF II Member LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-2421807				MSSDF REIT II LLC	DE	NIA	Madisson Square Structured Debt Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	MSSDF Member LLC	Ownership	40.400	New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-3760197				MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VI LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VII LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			93-1441293				MSSDF-OFCB Voss San Felipe LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-1429937				MSSDF-OFCB Woodway LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-2600376				MSSDF-OFCB Hanover LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-4382159				MSSDF-OFCB El Segundo LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV GP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV REIT Manager LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture REIT LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV-MF Country Place MD LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	0.000	New York Life Insurance Company	NO	
			33-1407777				MSSIV-IND Speedway SC LLC	DE	NIA	New York Life Insurance Company	Ownership	45.900	New York Life Insurance Company	NO	
			33-1407777				MSSIV-IND Speedway SC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	5.100	New York Life Insurance Company	NO	
			33-1958036				NRL Speedway Venture LLC	DE	NIA	MSSIV-IND Speedway SC LLC	Ownership	39.530	New York Life Insurance Company	NO	
			33-1958036				NRL Speedway Venture LLC	DE	NIA	MSSIV-IND Speedway SC LLC	Ownership	60.470	New York Life Insurance Company	NO	
							SC Speedway Hwy 124, LLC	DE		NRL Speedway Venture LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			94-3390961				Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	NO	9
			83-4025228				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND TAMARAC FL	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC BRICKELL FL LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISION-IND POWAY CA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPC POWAY JV LLC	DE	NIA	MADISION-IND POWAY CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF GRANARY FLATS TX LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS JV LLC	DE	NIA	MADISON-MF GRANARY FLATS TX LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS OWNER LLC	DE	NIA	MADISON-AO GRANARY FLATS JV LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			87-3125674				MADISON-MF THE MEADOWS WA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS OWNER LLC	DE	NIA	MADISON-MF THE MEADOWS WA LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS JV LLC	DE	NIA	MADISON-ACG THE MEADOWS OWNER LLC (Delaware)	Ownership	90.000	New York Life Insurance Company	NO	
							MADISON-MOB Lee Highway VA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-OFC 5161 CA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON - SS Kernersville QRS, Inc.	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV GP LLC	DE		MADISON - SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV GP LLC	DE		Third Party	Ownership	10.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV LP	DE		MADISON - SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV LP	DE		Third Party	Ownership	10.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville GP LLC	DE		MADISON - LPP Kernersville JV LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON -LPP Kernersville LP	DE		MADISON - LPP Kernersville JV LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-IND 2080 ENTERPRISE CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND CLAWITER CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-REDCO CLAWITER JV LLC	DE	NIA	MADISON-IND CLAWITER CA LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							MADISON-IND ENTERPRISE RIALTO CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Newpoint Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC One Main Place OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Hoyt OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5172577				MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND Locust CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5640009				MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF MCCADDEN CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	NO	
			83-4019048				MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB CITRACADO CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Osprey QRS Inc	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4097153				Madison-MF Osprey NC GP LLC	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	100.000	New York Life Insurance Company	NO	
			87-4075458				Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	99.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey NC LP	Ownership	1.000	New York Life Insurance Company	NO	
							MADISON-IND LNDR TABOR ROAD NJ LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-SS Crozet VA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Croze JV LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Apex Newbury PA LLC	DE		Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							Bow River Advisers, LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	49.000	New York Life Insurance Company	NO	
							NYL Investments Europe Limited		NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108933				NYL Investments (International) Ltd.		NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108959				NYL Investments (Services) Ltd.		NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1108940				NYL Investments UK LLP		NIA	NYL Investments (International) Ltd.	Ownership	99.000	New York Life Insurance Company	NO	
			98-1108940				NYL Investments UK LLP		NIA	NYL Investments (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	NO	
							New York Life Investment Management Asia Limited	JPN	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466		0000061227		MacKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Shields Emerging Markets Debt Portfolio	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2850988				MacKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2851036		0001502131		MacKay Shields Core Plus / Opportunities Fund LP	DE	NIA	MacKay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676586				MacKay Municipal Managers Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2332835		0001432467		MacKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			22-2267512		0001432468		MacKay Municipal Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676650				MacKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523736		0001460030		MacKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523739		0001460023		MacKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4019880		0001700102		MacKay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1374021				MacKay Municipal Managers Credit Opportunities HL GP LLC	CYM	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1370729		0001710885		MacKay Municipal Credit Opportunities HL Fund, LP	CYM	NIA	MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3040968				MacKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3041041		0001532022		MacKay Municipal Short Term Opportunities Fund LP	DE	NIA	MacKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Board of Directors	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Strategic Bond Portfolio	IRL		New York Life Insurnace Company	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Strategic Bond Portfolio	IRL		MacKay Shields LLC	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	0.640	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.360	New York Life Insurance Company	NO	
			27-3064248				MacKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4248749		0001502130		MacKay Shields High Yield Active Core Fund LP	DE	NIA	MacKay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	

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					0001502133		MacKay Shields Defensive Bond Arbitrage Fund Ltd.	BMU	NIA	MacKay Shields LLC	Ownership	0.180	New York Life Insurance Company	NO	
			45-2732939				MacKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2733007		0001529525		MacKay Shields Core Fixed Income Fund LP	DE	NIA	MacKay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1760156				MacKay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4553436		0001703194		MacKay Shields Select Credit Opportunities Fund LP	DE	NIA	MacKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-3358622				MacKay Municipal Managers California Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal California Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2401724				MacKay Municipal New York Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4002797		0001685030		MacKay Municipal New York Opportunities Fund, L.P.	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001700100		MacKay Municipal Opportunity HL Fund LP	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2575585				MacKay Municipal Capital Trading GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4846547				MacKay Municipal Capital Trading Master Fund, L.P	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1836504				MacKay Municipal Capital Trading Fund, L.P.	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4932734				MacKay Municipal Managers Strategic Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1846456		0001701742		MacKay Municipal Strategic Opportunities Fund LP	DE	NIA	MacKay Municipal Managers Strategic Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1715543				MacKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1716026		0001715261		MacKay Shields Intermediate Bond Fund LP	DE	NIA	MacKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3051488				MacKay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3085547				MacKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MacKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3010096				MacKay Municipal U.S. Infrastructure Opportunities Fund LP	DE	NIA	MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				MacKay Municipal Managers High Yield Select GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2046842		0001783642		MacKay Municipal High Yield Select Fund LP	DE	NIA	MacKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal High Income Opportunities Fund LP	DE	NIA	MacKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							MKS CLO Holdings GP LLC	DE	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Advisors, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1580419				MKS Global Sustainable Emerging Markets Equities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainanble Emerging Markets Equities Fund LP	DE	NIA	MKS Global Sustainable Emerging Markets Equities Fund GP LLC	Ownership	0.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainanble Emerging Markets Equities Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
			87-1598388				MKS Global Emerging Markets Equities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	MKS Global Emerging Markets Equities Fund GP LLC	Ownership	0.050	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.950	New York Life Insurance Company	NO	
			92-3561816				MacKay Shields Series Fund Managing Member LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3539309				MacKay Shields Series Fund	DE	NIA	MacKay Shields Series Fund Managing Member LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			92-3559458				Securitized Credit Opportunities Series	DE	NIA	MacKay Shields Series Fund Managing Member LLC	Ownership	3.560	New York Life Insurance Company	NO	
			92-3559459				Securitized Credit Opportunities Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	96.440	New York Life Insurance Company	NO	
			99-5102668				High Yield Corporate Bond Series	DE	NIA	MacKay Shields Series Fund Managing Member LLC	Ownership	0.000	New York Life Insurance Company	NO	
			99-5102669				High Yield Corporate Bond Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
			92-3540205				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561393				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP	DE	NIA	MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.640	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	Life Insurance Company of North America	Ownership	12.460	New York Life Insurance Company	NO	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Ironshore Investment BL I Ltd.	BMU	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	
			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	NO	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1

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							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
			99-1698517				MCF CLO VIII Blocker LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Ltd	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Ltd.	NJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO 10 LLC	DE	NIA	MCF CLO 10 Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4883128				MCF KB Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			61-1907486				MCF KB Fund II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MC KB Fund III LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			84-3329380				MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Hyundai Fund 2 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	2
							Apogem Direct Lending Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund SPV 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Loan Portfolio 2023 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Umbrella	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem US Direct Lending Limited I	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							MCF Senior Debt Fund 2020 GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NIA	MCF Senior Debt Fund 2020 LP	Other	0.000	New York Life Insurance Company	NO	1
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	NO	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			98-1450997				MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			83-4242231				MCF Senior Debt Fund 2019-I LP	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Nighthawk Fund	CYM	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV, LP	DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670568		GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV B Blocker LP (GPPMBB)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670563		GoldPoint Partners Co-Investment Fund-A, LP	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
					0001562188		GoldPoint Partners Co-Investment V, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V G Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt Offshore V, LP	CYM	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar GP, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V A Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V B Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V D Blocker LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001644721		GoldPoint Partners Select Manager Fund III, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund III AIV, L.P.	DE	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar, L.P	DE	NIA	GoldPoint Partners Select Manager IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y
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					0001725867		GoldPoint Partners Select Manager Fund IV, L.P.	DE	NIA	GoldPoint Partners Select Manager IV GenPar, L.P	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund V, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada V GenPar Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund V, L.P.	CAN	NIA	GoldPoint Partners Canada V GenPar Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada III GenPar, Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	CAN	NIA	GoldPoint Parners Canada III GenPar, Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Parners Canada IV GenPar Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund IV, L.P.	CAN	NIA	GoldPoint Parners Canada IV GenPar Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment VI GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment VI GenPar, LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001712763		GoldPoint Partners Co-Investment VI LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI - ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker A LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker B LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker C LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker D LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker E LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker F LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker G LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker H LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker I LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII GenPar, GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII, GenPar LP	DE	NIA	Apogem Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Partners Co-Investment VII, LP	DE	NIA	Apogem Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Private Credit GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001718352		GoldPoint Private Credit Fund, LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Goldpoint Partners Canada GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Canada II GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager Canada Fund II, L.P.	CAN	NIA	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	NO	

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							NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001483925		NYLCAP Mezzanine Offshore Partners III, LP	CYM	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar GP, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001520743		NYLCAP Select Manager Fund II, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-JB Asset Management Co. LLC	MUS	NIA	NYLCAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	NO	2
					0001356865		New York Life Investment Management India Fund II, LLC	MUS	NIA	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management India Fund (FVCI) II, LLC	MUS	NIA	New York Life Investment Management India Fund II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding III LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC	MUS	NIA	NYLCAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	NO	3
					0001435025		NYLIM Jacob Ballas India Fund III, LLC	MUS	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas Capital India (FVCI) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India (FII) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Evolvence Asset Management, Ltd.	CYM	NIA	Apogem Capital LLC	Ownership	24.500	New York Life Insurance Company	NO	
							EIF Managers Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	NO	
							EIF Managers II Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	NO	
							AHF V (S) GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							AHF VI (S) GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund VI (S)	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund VI (S)	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment Fund, LP	DE	NIA	Apogem Cardinal Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ARAF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Real Assets Fund IV, LP	DE	NIA	ARAF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ASF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII, LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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							Apogem Secondary Fund VII Coinvestments LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							BFO GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							BFO Apogem Private Markets LP	DE	NIA	BFO GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Tetra Opportunities Partners	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2631913				BMG PAPM GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2611868				BMG PA Private Markets LP	DE	NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1503475				BMG Private Markets LP	CYM	NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Special Situations LLC	CYM	NIA	BMG Private Markets (Cayman) LP	Ownership	100.000	New York Life Insurance Company	NO	7
			84-2641258				PACD MM, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							ApCap Strategic Partnership I LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Credit Program Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1396530				PA Credit Program Carry, LLC	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4877177		0001368975		Private Advisors Coinvestment Fund, LP	DE	NIA	PACIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	DE	NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591588				PACIF II Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591860				PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			80-0916710				PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PAMMF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4838202		0001374891		Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662399		0001442524		Private Advisors Small Company Buyout Fund IV, LP	DE	NIA	PASCBF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2573409				PASCBF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591925				PASCBF IV Carry, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-4078336		0001537995		Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1799496		0001576987		Private Advisors Small Company Buyout V – ERISA Fund, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2714292				PASCBF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			35-2476750				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VI Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581				PASCPEF VI Carry, LLC	DE	NIA	PASCPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1223903		0001635254		Private Advisors Small Company Private Equity Fund VI, LP	CYM	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							PASCPEF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1286549		0001711424		Private Advisors Small Company Private Equity Fund VII, LP	CYM	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCPEF VII Carry, LLC	DE	NIA	PASCPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VIII GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728		0001711426		Private Advisors Small Company Private Equity Fund VIII, LP	CYM	NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1939809				PASCPEF IX GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1800282				PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1516465				PA Small Company Private Equity Fund IX, LP	CYM	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF X GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X, LP	DE	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-2155868				APEF XI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-2217155				Apogem Private Equity Fund XI, LP	DE	NIA	APEF XI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Multi-Asset, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Directs, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331219		0001514824		Cuyahoga Capital Partners IV LP	DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
			26-3698069	3835342			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-3698209	3835351			Cuyahoga Capital Emerging Buyout Partners LP	DE	NIA	Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Real Assets Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4479441				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Real Assets Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2582122				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4468334				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ABC Burgers LLC	DE	NIA	Private Advisors Secondary Fund V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry, LLC	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3310049				PASF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3090059				PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PA Secondary Fund VI, LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	

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							PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4614299		0001691962		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209				PA Contract Resources, LLC	DE	NIA	Private Advisors Real Assets Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2670366				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2634832				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706				RidgeLake Partners GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5053710				RidgeLake Partners, LP (RLPLP)	DE	NIA	New York Life Insurance Company	Ownership	30.000	New York Life Insurance Company	NO	
			84-5053710				RidgeLake Partners, LP (RLPLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	70.000	New York Life Insurance Company	NO	
			88-2116464				RidgeLake Co-Investment Partners, LP (RLPCOLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Gemini LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Navigator LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sigma LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	

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							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Fund II GP LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	0.000	New York Life Insurance Company	NO	
							RLP Fund II LP	DE	NIA	RLP Fund II GP LLC	Ownership	0.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE		Employees	Ownership	49.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE		New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							RLP Profit Share (OAPC), LLC	DE		Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE		Ex-Employees (3 Non-Managing Memebers)	Ownership	98.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE		Apogem	Ownership	2.000	New York Life Insurance Company	NO	
							NYLCAP Holdings	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Jacob Ballas Capital India Private Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	
							Industrial Assets Holdings Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Cerestra Investment Management LLP	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639		New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-TND, LLC	DE	NIA	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							WFHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							IndexIQ Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	74.370	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	
							IndexIQ Trust	DE	NIA	IndexIQ LLC	Other	0.000	New York Life Insurance Company	NO	
			02-0811753		0001415996		IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investments Active ETF Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	NO	
							NYLI CBRE Real Assets ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.110	New York Life Insurance Company	NO	
							NYLI MacKay Core Plus Bond ETF	DE	NIA	New York Life Investment Management LLC	Ownership	94.540	New York Life Insurance Company	NO	
							NYLI MacKay California Muni Intermediate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	40.420	New York Life Insurance Company	NO	
							NYLI MacKay ESG High Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	94.860	New York Life Insurance Company	NO	
							NYLI Winslow Focused Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	90.860	New York Life Insurance Company	NO	
							NYLI Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	90.730	New York Life Insurance Company	NO	
							NYLI MacKay Securitized Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	82.750	New York Life Insurance Company	NO	
							NYLI MacKay Securitized Income ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	16.440	New York Life Insurance Company	NO	
							New York Life Investments ETF Trust	DE	NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company	NO	
							NYLI 500 International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	53.620	New York Life Insurance Company	NO	
							NYLI Clean Oceans ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	84.130	New York Life Insurance Company	NO	
							NYLI Cleaner Transport ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	84.560	New York Life Insurance Company	NO	

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							NYLI Engender Equality ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	72.810	New York Life Insurance Company	NO	
							NYLI FTSE International Equity Currency Neutral ETF	DE	NIA	New York Life Investment Management LLC	Ownership	13.230	New York Life Insurance Company	NO	
							NYLI Global Equity R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	85.220	New York Life Insurance Company	NO	
							NYLI Healthy Hearts ETF	DE	NIA	New York Life Investment Management LLC	Ownership	66.180	New York Life Insurance Company	NO	
							NYLI CRBE NexGen Real Estate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	56.520	New York Life Insurance Company		
							NYLI Candriam International Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	84.190	New York Life Insurance Company	NO	
							NYLI Candriam U.S. Mid Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	98.630	New York Life Insurance Company	NO	
							NYLI Candriam U.S. Large Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	69.290	New York Life Insurance Company	NO	
							NYLI U.S. Large Cap R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	76.060	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings International	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings II International	LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Group	LUX	NIA	New York Life Investment Management Holdings II International	Ownership	100.000	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							Kartesia Management SA	LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company	NO	
							Kartesia UK Ltd.	GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Belgium	BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit FFS	FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP III	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	LUX	NIA	Kartesia GP III	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia III Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP IV	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities IV SCS SICAV-SIF	LUX	NIA	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Master GP	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Opportunities I SCS, SICAV-RAIF	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							KASS Unleveled S.á.r.l.	LUX	NIA	Kartesia Senior Opportunities I SCS, SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KSO I Topco S.á.r.l.	LUX	NIA	KASS Unleveled S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities V S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxco S.á.r.l.	LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxembourg (CANLUX)	LUX	NIA	Candriam Group	Ownership	96.000	New York Life Insurance Company	NO	
							Candriam Belgium	BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam France	FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Candriam Monétaire SICAV	FRA	NIA	Candriam Belgium	Ownership	2.210	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Candriam France	Ownership	1.840	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Switzerland LLC	CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP	LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							ATA Holdco Luxembourg S.?.r.l	LUX		Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	14.200	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Belgium	Ownership	4.460	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	23.910	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Belgium	Ownership	76.090	New York Life Insurance Company	NO	
							Candriam Absolute Return	LUX	NIA	Cordius CIG	Ownership	0.350	New York Life Insurance Company	NO	
							Candriam Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.140	New York Life Insurance Company	NO	
							Candriam Bonds	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Capital Securities	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	5.570	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Debt Local Currencies	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Corporate	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Euro High Yield	LUX	NIA	Cordius CIG	Ownership	0.080	New York Life Insurance Company	NO	
							Candriam Bonds Euro Long Term	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds International	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds US Corporate	LUX		Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Diversified Futures	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.360	New York Life Insurance Company	NO	
							Candriam Equities L Australia	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L EMU	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.970	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L Europe	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L Europe Edge			Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Europe Optimum Quality	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Global Income			Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam Equities L Meta Globe	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L US Edge			Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L World Edge			Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam Equities L World Edge			New York Life Insurance and Annuity Corporation	Ownership	99.960	New York Life Insurance Company	NO	
							Candriam Impact One	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	30.620	New York Life Insurance Company	NO	
							Candriam L	LUX	NIA	Cordius CIG	Ownership	0.080	New York Life Insurance Company	NO	
							Candriam L Dynamic Asset Allocation	LUX	NIA	Cordius CIG	Ownership	7.320	New York Life Insurance Company	NO	

SCHEDULE Y

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							Candriam L Multi-Asset Income & Growth	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Premia	LUX	NIA	Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam M	LUX	NIA	Cordius CIG	Ownership	8.010	New York Life Insurance Company	NO	
							Candriam M Global Trading	LUX	NIA	Cordius CIG	Ownership	0.060	New York Life Insurance Company	NO	
							Candriam M Impact Finance	LUX	NIA	Cordius CIG	Ownership	12.690	New York Life Insurance Company	NO	
							Candriam M Multi Strategies	LUX	NIA	Cordius CIG	Ownership	0.140	New York Life Insurance Company	NO	
							Candriam Money Market	LUX	NIA	Cordius CIG	Other	0.240	New York Life Insurance Company	NO	
							Candriam Money Market Euro	LUX	NIA	Candriam Money Market	Other	0.000	New York Life Insurance Company	NO	
							Candriam Money Market Euro AAA	LUX	NIA	Cordius CIG	Other	0.560	New York Life Insurance Company	NO	
							Candriam Money Market USD Sustainable	LUX	NIA	Candriam Money Market	Other	0.000	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	FRA	NIA	Candriam Belgium	Ownership	16.510	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	FRA	NIA	Candriam France	Ownership	25.320	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	FRA	NIA	Candriam Luxembourg	Ownership	58.140	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Canrdriam Risk Arbitrage	FRA	NIA	Cordius CIG	Ownership	20.700	New York Life Insurance Company	NO	
							Candriam Sustainable	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.100	New York Life Insurance Company	NO	
							Candriam Sustainable	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global Convertible	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	16.590	New York Life Insurance Company	NO	
							Candriam Sustainable Defensive Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Children	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Emerging Markets Ex-China	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Water	LUX	NIA	Cordius CIG	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Future Mobility	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam World Alternative	LUX	NIA	Cordius CIG	Ownership	25.060	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	LUX	NIA	Cordius CIG	Ownership	25.110	New York Life Insurance Company	NO	
							Cleome Index Euro Long Term Bonds	LUX	NIA	Cleome Index	Ownership	0.130	New York Life Insurance Company	NO	
							Cleome Index Short Term Bonds	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							Cleome Index World Equities	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							NYLIM GF	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
							NYLIM GF	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	39.150	New York Life Insurance Company	NO	
							NYLIM GF	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	27.970	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Small Cap	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	98.440	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Small Cap	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	

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							NYLIM GF US High Yield Corporate Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
							NYLIM GF US High Yield Corporate Bonds	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	33.180	New York Life Insurance Company	NO	
							NYLIM GF US High Yield Corporate Bonds	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Paricor	BEL	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							Paricor Patrimonium	BEL	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							IndexIQ	LUX	NIA	Cordius CIG	Ownership	0.370	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Corporate Euro Bond	LUX	NIA	Cordius CIG	Ownership	0.520	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Europe Equity	LUX	NIA	Cordius CIG	Ownership	0.450	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Japan Equity	LUX	NIA	Cordius CIG	Ownership	0.210	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond	LUX	NIA	Cordius CIG	Ownership	2.270	New York Life Insurance Company	NO	
							CGH UK Acquisition Company Limited	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners LP	GBR	NIA	Tristan Equity Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Pool Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Pool Partners LP	GBR	NIA	Tristan Equity Pool Partners LP	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Holdings Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	80.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment (GP) Limited			Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investments LP		NIA	EPISO 3 Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners (GP) Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners SCSp	LUX	NIA	TCP Incentive Partners (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment GP Sarl (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment (GP) Limited		NIA	TCP Co-Investment SCSp (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Co-Investment LP		NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Co-investment LLP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	GBR	NIA	EPISO 4 Co-Investment LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Incentive Partners LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	NO	
							CCP 5 Co-Investment LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company	NO	
							Tristan (Holdings) Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder (GP) Limited			Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder LP		NIA	EPISO 3 Feeder (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners LLP	GBR	NIA	Tristan Capital Limited	Ownership	80.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners LP	GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III LP	LUX	NIA	CCP III (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III Sarl	LUX	NIA	Curzon Capital Partners III LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Netherlands Holding BV	NLD	NIA	CCP III Polska Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Nova Investments Sp. z.o.o Sarl	POL	NIA	CCP III Netherlands Holding BV	Ownership	100.000	New York Life Insurance Company	NO	

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							CCP III Falcon Holding Sarl	LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Stadtgalerie Written GmbH		NIA	CCP III Falcon Holding Sarl	Ownership	92.400	New York Life Insurance Company	NO	
							CCP III Dartford JV Sarl	LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Dartford I Sarl	LUX	NIA	CCP III Dartford JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV GP Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV LP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV S.a.r.l.	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt FinCo S.a.r.l.	LUX	NIA	Curzon Capital Partners IV S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1 Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1	ITA	NIA	CCP IV IREF 1 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 1 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	GBR	NIA	CCP IV Bolt 1 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	GBR	NIA	CCP IV Bolt 2 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Bolt Nominee 1 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							Bolt Nominee 2 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 2 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Erneside Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV France Investments Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							OPPCI CCP IV France Investments	FRA	NIA	CCP IV France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	FRA	NIA	OPPCI CCP IV France Investments	Ownership	99.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	FRA	NIA	CCP IV France Investments Sarl	Ownership	1.000	New York Life Insurance Company	NO	
							The Forum, Solent, Management Company Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SBP Management Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	27.830	New York Life Insurance Company	NO	
							CCP IV (GP) Sarl		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kerin Luxembourg Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV SCSp	LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	74.000	New York Life Insurance Company	NO	
							Kerin Holding Sarl	LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV UK Holding Sarl	LUX	NIA	Kerin Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Cardiff Gate RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Rotherham Foundry RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Warrington Riverside RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Birmingham Ravenside RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Walsall Bescot RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							RW Sofas Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Milton Keynes RP Limited	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bangor Springill RP Limited Sar l	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners LP	GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	64.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 3 LP	GBR	NIA	EPISO 3 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 L.P.	GBR	NIA	European Property Investors Special Opportunities 3 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Luxembourg Holding S.a.r.l.	LUX	NIA	EPISO 3 L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Wave Holding S.a.r.l.	LUX	NIA	EPISO 3 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	LUX	NIA	EPISO 4 GP II Sarl	Ownership	100.000	New York Life Insurance Company	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							EPISO 4 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 4 LP	GBR	NIA	EPISO 4 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Caeser Holding Sarl	GBR	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							Trophy Value Added Fund	ITA	NIA	EPISO 4 Caeser Holding Sarl	Ownership	74.150	New York Life Insurance Company	NO	
							EPISO 4 Luxembourg Holding Sarl	LUX	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 1 Spzzo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 2 Spzzo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Retail Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Apartments Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Hotel Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Seed Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Seed Sarl	LUX	NIA	EPISO 4 Seed Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Flower Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Flower Sarl	LUX	NIA	EPISO 4 Flower Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight GP Limited	GBR	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight LP	GBR	NIA	EPISO 4 Twilight GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight Ireland PRS Properties Eclipse DAC	IRL	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 West Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.500	New York Life Insurance Company	NO	
							EPISO 4 Antrim Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Banbridge Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 France Investments Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							OPPCI EPISO 4 France Investments	FRA	NIA	EPISO 4 France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SAS VDF	FRA	NIA	OPPCI EPISO 4 France Investments	Ownership	100.000	New York Life Insurance Company	NO	
							SCI VDF	FRA	NIA	SAS VDF	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Switch Holding S.a.r.l.	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							E4 Switch Norway AS	NOR	NIA	EPISO 4 Switch Holding S.a.r.l.	Ownership	80.000	New York Life Insurance Company	NO	
							EPISO 4 Pilgrim Holding S.a.r.l	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TP Property S.a.r.l.	LUX	NIA	EPISO 4 Pilgrim Holding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property (Plymouth) Limited	GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property Developments (Plymouth) Limited	GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Holding S.a.r.l.	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.600	New York Life Insurance Company	NO	
							EPISO 4 Lynx S.a.r.l.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Marketing S.a.r.l.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	80.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life LP	GBR	NIA	CCP 5 GP LLP (United Kingdom)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 (GP) Sarl	LUX	NIA	Curzon Capital Partners 5 Long-Life LP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	GBR	NIA	CCP 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 1 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 2 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 3 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	

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							CCP 5 Jersey Fragco 4 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 5 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 6 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 7 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 8 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 9 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 10 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 11 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Long-Life Luxembourg S.á.r.l.	LUX	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 LL GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long Life SCSp	LUX	NIA	CCP 5 LL GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners SLP	NJ	NIA	EPISO 5 Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 (GP) Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 LP	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 5 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Portfolio GP S.a.r.l.	LUX	NIA	EPISO 5 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Silver JV SCSp	LUX	NIA	EPISO 5 Portfolio GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Sterling Square Holdings S.a.r.l.	LUX	NIA	EPISO 5 Silver JV SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Co-Investment SCSp	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 (GP) S.a.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Co-Investment SCSp	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 6 SCSp SICAV-SIF	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 UK Investment Holdings Limited	GBR	NIA	European Property Investors Special Opportunities 6 SCSp SICAV-SIF	Ownership	64.000	New York Life Insurance Company	NO	
							EPISO 6 Pegasus Holding Limited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	64.000	New York Life Insurance Company	NO	
							Pegasus Affordable Housing LLP	GBR	NIA	EPISO 6 Pegasus Holding Limited (UK)	Ownership	62.000	New York Life Insurance Company	NO	
							Pegasus Affordable Limited	GBR	NIA	Pegasus Affordable Housing LLP (UK)	Ownership	62.000	New York Life Insurance Company	NO	
							Zen Housing Limited	GBR	NIA	Pegasus Affordable Limited (UK)	Ownership	62.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall Top Holdings Lmited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Waterfall HoldCo Limited	GBR	NIA	EPISO 6 Waterfall Top Holdings Lmited	Ownership	100.000	New York Life Insurance Company	NO	
							Waterfall PropCo Limited	GBR	NIA	Waterfall HoldCo Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Phoenix JV LLP		NIA	EPISO 6 UK Portfolio GP Limited	Ownership	50.000	New York Life Insurance Company	NO	
							Phoenix Core Holdco Limited		NIA	EPISO 6 Phoenix JV LLP (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Core Propco Limited		NIA	Phoenix Core Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Cody TP Management Company Limited		NIA	Phoenix Core Propco Limited (UK) - GP Guarantor	Ownership	100.000	New York Life Insurance Company	NO	

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							EPISO 6 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 6 SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.		NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	99.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.		NIA	Third Party	Ownership	1.000	New York Life Insurance Company	NO	
							Phoenix DevCo S.a.r.l.		NIA	Phoenix Development Holding S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre JV Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 1 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 3 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Curado Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Claybrook, S.L.	ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	90.000	New York Life Insurance Company	NO	
							Barnfield Spain, S.L.	ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Macbeth 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Macbeth 4 SRL	BEL	NIA	EPISO 6 Macbeth 2 Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Montague 1 Sarl	LUX	NIA	EPISO 6 Romeo 2 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Moomin Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	85.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Sarl	LUX	NIA	EPISO 6 Siem Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Emerald Holdings S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	96.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Nord B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Ost B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig West Ost B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							TAG Leipzig-Immobilien GmbH	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico GP S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico SCSp	LUX	NIA	Hella Acquico GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main Holding S.a.r.l.	LUX	NIA	Hella Holding S.a.r.l.	Ownership	96.000	New York Life Insurance Company	NO	
							H Main 1 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 2 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 3 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 4 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 5 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 6 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 7 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Co-Investment SCSp	NJ	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	92.150	New York Life Insurance Company	NO	
							EPISO 6 Panther GP Limited	NJ	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							EPISO 6 Panther JV SLP	NJ	NIA	EPISO 6 Panther GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Hodco Limited	NJ	NIA	EPISO 6 Panther JV SLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Property Limited	NJ	NIA	EPISO 6 Panther Hodco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag St. Andrew Hotel Limited	GBR	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Hotels Limited	NJ	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Pub Westminster Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							RAAG OBS Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK OBS Limited	IRL	NIA	RAAG OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Dublin Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Dublin Limited		NIA	Raag Dublin Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kesington Hotel Limited	NJ	NIA	Raag Kensington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	

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							QMK Kensington Limited	GBR	NIA	Raag Kesington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Hotel Limited	NJ	NIA	Raag Westminster Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Westminster Limited	NJ	NIA	Raag Westminster Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Hotel Limited	NJ	NIA	Raag Liverpool Street Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Liverpool Street Limited	GBR	NIA	Raag Liverpool Street Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ragg Kings Cross Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kings Cross Hotel Limited	NJ	NIA	Ragg Kings Cross Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK KX Limited	GBR	NIA	Raag Kings Cross Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddintgon Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddington Hotel Limited	NJ	NIA	Raag Paddintgon Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Paddington Limited	GBR	NIA	Raag Paddington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Canary Wharf Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Canary Wharf Limited	GBR	NIA	Raag Canary Wharf Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Shoreditch Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Shoreditch Limited	GBR	NIA	Raag Shoreditch Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Aberdeen	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Management Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag P2 Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners SLP	NJ	NIA	TIPS One Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Income Plus Strategy One SCSp	LUX	NIA	TIPS One GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha Holdings Sarl	LUX	NIA	Tristan Income Plus Strategy One SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV I Sarl	LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Asset Management Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP SPAIN, SL	ESP	NIA	Tristan Capital Partners Asset Management Limited	Ownership	64.500	New York Life Insurance Company	NO	
							TCP France	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP NL BV	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							German Property Performance Partners Investors Feeder Verwaltungs GmbH	DEU	NIA	TCP Incentive Partners (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 SCSp	LUX	NIA	EPISO 4 (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							EPISO 4 Student Housing SCSp	LUX	NIA	Tristan (Holdings) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited	AUS	NIA	New York Life Investment Management Holdings II International	Ownership	81.460	New York Life Insurance Company	NO	
							Ausbil Australia Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Asset Management Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global Infrastructure Pty. Limited	AUS	NIA	Ausbil Investment Management Limited	Ownership	55.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited Employee Share Trust	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global SmallCap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	26.690	New York Life Insurance Company	NO	
							Ausbil Long Short Focus Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	22.800	New York Life Insurance Company	NO	
			56-2412827		0000914898		NYLIFE Distributors LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
				3663273			Huntsville NYL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Forest Park NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 4 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 1-2-3 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 17, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Mantua Grove LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	NO	
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue Urban Renewal LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2951535				REEP-MF Cumberland TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-1807159				Cumberland Apartments, LLC	TN	NIA	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Marina Landing WA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	NO	
							REEP-MF Woodridge IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL SASI GA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							5005 LBJ Tower LLC	DE	NIA	REEP-RTL CTC NY LLC	Ownership	97.000	New York Life Insurance Company	NO	
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1842612				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	NO	
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Mallory TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	NO	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wynnewood PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU Fayetteville NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU SOUTH GRAHAM NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MU SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NIA	REEP-IND COMMERCE CITY CO LLC	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-OFC Mass Ave MA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3582543				REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	NO	
			85-3602362				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NIA	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2888368				REEP-MF BELLEVUE STATION WA LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-LP BELLEVUE STATION JV LLC	DE	NIA	REEP-MF BELLEVUE STATION WA LLC	Ownership	86.150	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT AZ LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT JV LLC	DE	NIA	REEP-HINES ENCLAVE POINT AZ LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF WILDHORSE RANCH TX LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-WP WILDHORSE RANCH JV LLC	DE	NIA	REEP-MF WILDHORSE RANCH TX LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD ROMULUS JV LLC	DE	NIA	REEP-IND ROMULUS MI LLC	Ownership	87.140	New York Life Insurance Company	NO	
							REEP-MF SOUTH MAIN TX LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN JV LLC	DE	NIA	REEP-MF SOUTH MAIN TX LLC	Ownership	99.990	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN OWNER LLC	DE	NIA	REEP-AO SOUTH MAIN JV LLC	Ownership	100.000	New York Life Insurance Company	NO	

Asterisk	Explanation
1	Contractual Client - Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio.
2	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.
3	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.
4	Investment Pool - Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
5	Reliance Relationship - Entire proceeds of the entity are invested in a funding agreement of the Company.
6	Energy Contracts and Aircraft Loans Investments - with 100% of the investments coming from the Company and its wholly owned affiliate New York Life Insurance and Annuity Corporation.
7	Control of this entity is pursuant to an investment management contract with Apogem Capital LLC, or affiliate, not through ownership of voting interests.
8	Investment Pool - Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
9	Control of this entity is pursuant to a management contract with NYL Investors LLC.
10	Ausbil Investment Management Limited has sole authority over the management of the fund.
11	Investment Pool - Bankruptcy-remote special purpose investment pool vehicle for issuing notes.
12	Investment Pool - Investment pool of leveraged loans managed by Flatiron RR LLC, Manager Series.

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
66915	13-5582869	New York Life Insurance Company (Parent)	1,125,855,136	287,000,000	(467,828,241)		(597,618,199)			(4,153,228,650)	(3,805,819,954)	
91596	13-3044743	New York Life Insurance and Annuity Corporation	(791,551,798)		467,828,241		1,024,443,400	(10,000,000)		(2,911,820,356)	(2,221,100,513)	656,912,429
	13-4199614	New York Life Enterprises LLC		(177,000,000)			(26,646,600)				(203,646,600)	
81353	52-1530175	NYLIFE Insurance Company of Arizona		100,000,000			(90,688,095)				9,311,905	
	52-2206685	New York Life Investment Management Holdings LLC					(97,422,664)			600,000,000	502,577,336	
	13-4081725	NYLIFE LLC		(10,000,000)			(1,104,541)			449,570,224	438,465,683	
	46-4293486	NYL Investors LLC	(175,000,000)				(80,662,784)				(255,662,784)	
	36-4715120	Madison Capital Funding LLC	(149,999,999)							6,015,714,729	5,865,714,730	
65498	23-1503749	Life Insurance Company of North America	18,696,661	(200,000,000)			(130,233,970)	10,000,000		(235,947)	(301,773,256)	(656,912,429)
64548	13-2556568	New York Life Group Insurance Company of NY	(28,000,000)				(66,547)				(28,066,547)	
9999999 Control Totals									XXX			

SCHEDULE Y

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

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
New York Life Insurance Company	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Insurance and Annuity Corporation	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Insurance Company of Arizona	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
Life Insurance Company of North America	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Group Insurance Company of NY	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

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

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	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
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	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:

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Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]
6 6 9 1 5 2 0 2 4 4 2 0 0 0 0 0 0

12. Trusteed Surplus Statement [Document Identifier 490]
6 6 9 1 5 2 0 2 4 4 9 0 0 0 0 0 0

18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
6 6 9 1 5 2 0 2 4 4 4 5 0 0 0 0 0

19. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
6 6 9 1 5 2 0 2 4 4 4 6 0 0 0 0 0

20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6 6 9 1 5 2 0 2 4 4 4 7 0 0 0 0 0

21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
6 6 9 1 5 2 0 2 4 4 4 8 0 0 0 0 0

22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
6 6 9 1 5 2 0 2 4 4 4 9 0 0 0 0 0

24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]
6 6 9 1 5 2 0 2 4 4 5 1 0 0 0 0 0

25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
6 6 9 1 5 2 0 2 4 4 5 2 0 0 0 0 0

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
6 6 9 1 5 2 0 2 4 4 5 3 0 0 0 0 0

27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]
6 6 9 1 5 2 0 2 4 4 5 4 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

30. Medicare Part D Coverage Supplement [Document Identifier 365]

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

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

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

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

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

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

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

39. Credit Insurance Experience Exhibit [Document Identifier 230]

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

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]

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

42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

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

44. Variable Annuities Supplement [Document Identifier 286]

6 6 9 1 5 2 0 2 4 2 8 6 0 0 0 0 0

47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
2504.	Unearned reinsurance premium recoverable	84,715,531		84,715,531	88,409,391
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 Current Year	2 Prior Year
2504.	Obligations under structured settlement agreements	145,306,661	148,488,779
2505.	Other payable	56,225,762	32,332,717
2506.	Contingent liability	17,089,766	11,616,047
2507.	Liability for interest on claims	14,867,358	13,781,646
2508.	Deferred gains liability	5,006,301	6,187,225
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)
2512.	(Overfunded) unfunded postretirement obligations for employees and agents	(263,839,539)	(173,315,678)
2513.	Deferred liability rebate commission		2,209,468
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 Current Year	2 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 Current Year	2 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		1,201,460,299
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

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total 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 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
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			
2707. Other expense	22,290	22,290							
2797. 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 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
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

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
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.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		873,274,774
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	11,815,804	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	7,274,846	19,090,650
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(667,130,910)	
	3.2 Section 2, Column 19	6,858,349	(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	(2,854,122)	
	7.2 Section 2, Column 21	87	(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	6,505,634	
	9.2 Section 2, Column 20	10,156	6,515,790
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		217,565,675
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		217,565,675

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(404,829)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				272,348
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	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(1,538,224)			
	3.24 Section 1, Column 19, prior year plus	(10,437,304)			
	3.25 SSAP No. 108 Adjustments		8,899,080	8,899,080	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(5,437,279)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	(5,437,279)			
	4.23 SSAP No. 108 Adjustments		(5,437,279)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(132,481)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(132,481)

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
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	100,000	97,550
06051AB*2	Long Bond Replication	1.G		100,000	97,211			Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	100,000	97,211
06051AB*2	Long Bond Replication	1.G		199,000	177,777			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	199,000	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	2,500,000	2,458,794
06051AB*2	Long Bond Replication	1.G		895,302	868,530			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	895,302	868,530
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		1,000,000	952,959			Bond Forward			57169*-AY-3	MARS INC	1.E	1,000,000	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	2,926,496			Bond Forward			761152-A*-8	RESMED INC	1.G	3,000,000	2,926,496
06051AB*2	Long Bond Replication	1.G		600,000	580,021			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	580,021
06051AB*2	Long Bond Replication	1.G		2,700,000	2,624,684			Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	2,700,000	2,624,684
06051AB*2	Long Bond Replication	1.G		800,000	751,627			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	800,000	751,627
06051AB*2	Long Bond Replication	1.G		2,000,000	2,013,632			Bond Forward			11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	2,000,000	2,013,632
06051AB*2	Long Bond Replication	1.G		200,000	193,779			Bond Forward			18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	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	1,475,277			Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	1,500,000	1,475,277
06051AB*2	Long Bond Replication	1.G		300,000	289,315			Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	300,000	289,315
06051AB*2	Long Bond Replication	1.G		200,000	195,003			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	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 FE	100,000	97,147
06051AB*2	Long Bond Replication	1.G		1,193,735	1,158,040			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,193,735	1,158,040
06051AB*2	Long Bond Replication	1.G		1,000,000	993,763			Bond Forward			42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	1,000,000	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	1,000,000	951,858
06051AB*2	Long Bond Replication	1.G		200,000	197,447			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	200,000	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	300,000	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	600,000	580,771
06051AB*2	Long Bond Replication	1.G		2,000,000	1,957,754			Bond Forward			57169*-AX-5	MARS INC	1.E	2,000,000	1,957,754
06051AB*2	Long Bond Replication	1.G		3,000,000	2,858,877			Bond Forward			57169*-AY-3	MARS INC	1.E	3,000,000	2,858,877
06051AB*2	Long Bond Replication	1.G		1,500,000	1,535,152			Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	1,500,000	1,535,152
06051AB*2	Long Bond Replication	1.G		542,775	565,069			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION 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	NEPTUNE REGIONAL TRANSMISSION 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	NEPTUNE REGIONAL TRANSMISSION 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	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	113,192	117,841
06051AB*2	Long Bond Replication	1.G		114,556	119,261			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	114,556	119,261
06051AB*2	Long Bond Replication	1.G		114,556	119,261			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION 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	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	110,465	115,002
06051AB*2	Long Bond Replication	1.G		110,465	115,002			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	110,465	115,002
06051AB*2	Long Bond Replication	1.G		109,101	113,582			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	109,101	113,582

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06051AB*2	Long Bond Replication	1.G		200,000	189,322			Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	200,000	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	1,000,000	992,361
06051AB*2	Long Bond Replication	1.G		100,000	89,335			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	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	1,800,000	1,718,948
06051AB*2	Long Bond Replication	1.G		200,000	197,109			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	200,000	197,109
06051AB*2	Long Bond Replication	1.G		500,000	492,773			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	500,000	492,773
06051AB*2	Long Bond Replication	1.G		1,200,000	1,151,894			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	1,200,000	1,151,894
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
06051AB*2	Long Bond Replication	1.G		2,000,000	1,921,912			Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	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	2,558,336			Bond Forward			798237-F#-5	SAN JOSE WATER	1.F	2,491,769	2,558,336
06051AB*2	Long Bond Replication	1.G		700,000	668,355			Bond Forward			87305N-A#-5	TTX COMPANY	1.F Z	700,000	668,355
06051AB*2	Long Bond Replication	1.G		800,000	773,361			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	800,000	773,361
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		1,000,000	966,596			Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	1,000,000	966,596
06051AB*2	Long Bond Replication	1.G		300,000	294,255			Bond Forward			G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	300,000	294,255
06051AB*2	Long Bond Replication	1.G		1,000,000	1,003,927			Bond Forward			G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	1,000,000	1,003,927
06051AB*2	Long Bond Replication	1.G		4,000,000	3,923,287			Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.F	4,000,000	3,923,287
06051AB*2	Long Bond Replication	1.G		1,500,000	1,486,326			Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.A Z	1,500,000	1,486,326
06051AB*2	Long Bond Replication	1.G		1,600,000	1,587,504			Bond Forward			Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	1,600,000	1,587,504
06051AB*2	Long Bond Replication	1.G		7,700,000	7,530,220			Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	7,700,000	7,530,220
06051AB*2	Long Bond Replication	1.G		1,100,000	1,084,700			Bond Forward			Q3917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	1,100,000	1,084,700
06051AB*2	Long Bond Replication	1.G		1,500,000	1,425,408			Bond Forward			Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	1,500,000	1,425,408
06051AB*2	Long Bond Replication	1.G		900,000	860,037			Bond Forward			Q3971@-AB-5	GPT RE LTD	1.G FE	900,000	860,037
06051AB*2	Long Bond Replication	1.G		1,000,000	971,144			Bond Forward			Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,000,000	971,144
06051AB*2	Long Bond Replication	1.G		4,094,817	3,962,121			Bond Forward			41242*-AU-6	HARDWOOD FUNDING LLC	1.G FE	4,094,817	3,962,121
06051AB*2	Long Bond Replication	1.G		10,000,000	9,529,589			Bond Forward			57169*-AY-3	MARS INC	1.E	10,000,000	9,529,589
06051AB*2	Long Bond Replication	1.G		2,263,000	2,021,655			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,263,000	2,021,655
06051AB*2	Long Bond Replication	1.G		7,000,000	6,766,908			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	7,000,000	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	5,500,000	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	2,004,290	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	15,200,000	14,280,915
06051AB*2	Long Bond Replication	1.G		10,700,000	10,224,881			Bond Forward			Q3971@-AB-5	GPT RE LTD	1.G FE	10,700,000	10,224,881
06051AB*2	Long Bond Replication	1.G		8,500,000	8,351,583			Bond Forward			Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	8,500,000	8,351,583
06051AB*2	Long Bond Replication	1.G		200,429	187,907			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	200,429	187,907
06051AB*2	Long Bond Replication	1.G		2,300,000	2,197,872			Bond Forward			Q3971@-AB-5	GPT RE LTD	1.G FE	2,300,000	2,197,872
06051AB*2	Long Bond Replication	1.G		596,868	579,020			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	596,868	579,020
06051AB*2	Long Bond Replication	1.G		1,000,000	952,959			Bond Forward			57169*-AY-3	MARS INC	1.E	1,000,000	952,959
06051AB*2	Long Bond Replication	1.G		100,000	89,335			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	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			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	200,429	187,907
06051AB*2	Long Bond Replication	1.G		1,200,000	1,127,441			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	1,200,000	1,127,441
06051AB*2	Long Bond Replication	1.G		500,000	477,798			Bond Forward			Q3971@-AB-5	GPT RE LTD	1.G FE	500,000	477,798
06051AB*2	Long Bond Replication	1.G		100,000	89,335			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	89,335
06051AB*2	Long Bond Replication	1.G		900,000	860,037			Bond Forward			Q3971@-AB-5	GPT RE LTD	1.G FE	900,000	860,037
06051AB*2	Long Bond Replication	1.G		2,500,000	2,458,794			Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	2,500,000	2,458,794
06051AB*2	Long Bond Replication	1.G		1,493,000	1,333,774			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	1,493,000	1,333,774

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06051AB*2	Long Bond Replication	1.G		2,600,000	2,536,296			Bond Forward			761152-A*-8	RESMED INC	1.G	2,600,000	2,536,296
06051AB*2	Long Bond Replication	1.G		3,900,000	3,830,468			Bond Forward			77519@-AQ-3	ROGERS GROUP INC	2.B	3,900,000	3,830,468
06051AB*2	Long Bond Replication	1.G		7,415,873	6,952,551			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	7,415,873	6,952,551
06051AB*2	Long Bond Replication	1.G		3,750,000	3,684,522			Bond Forward			Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	3,750,000	3,684,522
06051AB*2	Long Bond Replication	1.G		500,000	491,759			Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	500,000	491,759
06051AB*2	Long Bond Replication	1.G		5,000,000	4,968,813			Bond Forward			42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	5,000,000	4,968,813
06051AB*2	Long Bond Replication	1.G		9,000,000	9,514,503			Bond Forward			45458*-BB-7	INDIANA-AMERICAN WATER CO.	1.G Z	9,000,000	9,514,503
06051AB*2	Long Bond Replication	1.G		200,000	197,447			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	200,000	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	1,000,000	970,141
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			77519@-AQ-3	ROGERS GROUP INC	2.B	1,000,000	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	1,200,000	1,160,041
06051AB*2	Long Bond Replication	1.G		400,000	375,814			Bond Forward			C0104@-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			G7334@-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	1,500,000	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	Long Bond Replication	1.G		1,000,000	983,518			Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	1,000,000	983,518
06051AB*2	Long Bond Replication	1.G		895,302	868,530			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	895,302	868,530
06051AB*2	Long Bond Replication	1.G		300,000	296,171			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	300,000	296,171
06051AB*2	Long Bond Replication	1.G		2,000,000	1,905,918			Bond Forward			57169*-AY-3	MARS INC	1.E	2,000,000	1,905,918
06051AB*2	Long Bond Replication	1.G		1,300,000	1,268,148			Bond Forward			761152-A*-8	RESMED INC	1.G	1,300,000	1,268,148
06051AB*2	Long Bond Replication	1.G		500,000	491,086			Bond Forward			77519@-AQ-3	ROGERS GROUP INC	2.B	500,000	491,086
06051AB*2	Long Bond Replication	1.G		600,000	580,021			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	580,021
06051AB*2	Long Bond Replication	1.G		1,200,000	1,166,526			Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	1,200,000	1,166,526
06051AB*2	Long Bond Replication	1.G		601,287	563,720			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	601,287	563,720
06051AB*2	Long Bond Replication	1.G		2,000,000	1,879,068			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	2,000,000	1,879,068
06051AB*2	Long Bond Replication	1.G		2,000,000	1,965,078			Bond Forward			Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	2,000,000	1,965,078
06051AB*2	Long Bond Replication	1.G		1,100,000	1,081,870			Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	1,100,000	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	298,434	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	1,503,254			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	1,600,000	1,503,254
17305AC#8	Long Bond Replication	1.G	110,000,000	2,000,000	(18,107,687)	03/28/2023	03/26/2025	Bond Forward		(20,004,484)	153609-J#-0	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	2,000,000	1,896,797
17305AC#8	Long Bond Replication	1.G		700,000	695,234			Bond Forward			82104#-AJ-8	SHEETZ INC	2.A Z	700,000	695,234
17305AC#8	Long Bond Replication	1.G		1,400,000	1,347,884			Bond Forward			941848-F@-7	WATERS CORPORATION	2.B	1,400,000	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	400,000	399,406
17305AC#8	Long Bond Replication	1.G		11,498,418	10,435,695			Bond Forward			29379V-CH-4	ENTERPRISE PRODUCTS OPERATING LLC	1.G FE	11,498,418	10,435,695
17305AC#8	Long Bond Replication	1.G		7,000,000	7,020,943			Bond Forward			15189W-B*-0	CENTERPOINT ENERGY RESOURCES CORPO	1.G	7,000,000	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	14,500,000	14,367,817
17305AC#8	Long Bond Replication	1.G		14,000,000	13,890,657			Bond Forward			Q2107#-AL-0	CONTACT ENERGY 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	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	12,500,000	11,878,401
17305AC#8	Long Bond Replication	1.G		6,000,000	5,799,573			Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	6,000,000	5,799,573
17305AC#8	Long Bond Replication	1.G		1,000,000	966,596			Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	1,000,000	966,596
17305AC#8	Long Bond Replication	1.G		1,600,000	1,553,830			Bond Forward			Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,600,000	1,553,830
17305AC#8	Long Bond Replication	1.G		300,000	297,957			Bond Forward			82104#-AJ-8	SHEETZ INC	2.A Z	300,000	297,957
17305AC#8	Long Bond Replication	1.G		1,000,000	966,596			Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	1,000,000	966,596

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AC#8	Long Bond Replication	1.G		400,000	397,635			Bond Forward			N4281@-BV-6	KONINKLIJKE VOPAK NV	2.B	400,000	397,635
17305AC#8	Long Bond Replication	1.G		1,000,000	992,190			Bond Forward			Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	1,000,000	992,190
17305AC#8	Long Bond Replication	1.G		9,000,000	8,963,379			Bond Forward			05332*-BJ-6	AUTOMOTIVE RENTALS INC	2.A	9,000,000	8,963,379
17305AC#8	Long Bond Replication	1.G		2,000,000	2,005,984			Bond Forward			15189W-B*-0	CENTERPOINT ENERGY RESOURCES CORPO	1.G	2,000,000	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	4,500,000	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	1,100,000	1,095,937
17305AC#8	Long Bond Replication	1.G		100,000	99,913			Bond Forward			86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000	99,913
17305AC#8	Long Bond Replication	1.G		1,000,000	1,003,763			Bond Forward			N7338@-AC-5	RED ELECTRICA FINANCE B.V.	1.G	1,000,000	1,003,763
17305AC#8	Long Bond Replication	1.G		1,000,000	1,007,229			Bond Forward			C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	1,000,000	1,007,229
17305AC#8	Long Bond Replication	1.G		1,400,000	1,390,467			Bond Forward			82104#-AJ-8	SHEETZ INC	2.A Z	1,400,000	1,390,467
17305AC#8	Long Bond Replication	1.G		500,000	503,614			Bond Forward			C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	500,000	503,614
17305AC#8	Long Bond Replication	1.G		4,000,000	3,866,382			Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	4,000,000	3,866,382
17305AC#8	Long Bond Replication	1.G		4,000,000	3,963,536			Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.A Z	4,000,000	3,963,536
17305AC#8	Long Bond Replication	1.G		1,800,000	1,789,356			Bond Forward			N4281@-BV-6	KONINKLIJKE VOPAK NV	2.B	1,800,000	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	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000	998,516
17305AC#8	Long Bond Replication	1.G		1,200,000	1,191,829			Bond Forward			82104#-AJ-8	SHEETZ INC	2.A Z	1,200,000	1,191,829
17305AC#8	Long Bond Replication	1.G		2,500,000	2,477,210			Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.A Z	2,500,000	2,477,210
17305AC#8	Long Bond Replication	1.G		750,000	712,704			Bond Forward			Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	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	Long Bond Replication	1.G		1,600,000	1,553,830			Bond Forward			Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,600,000	1,553,830
17305AD*1	Long Bond Replication	1.G	300,000,000	1,790,603	(36,543,444)	07/17/2023	07/18/2025	Bond Forward		(38,280,504)	41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,790,603	1,737,060
17305AD*1	Long Bond Replication	1.G		1,000,000	975,238			Bond Forward			42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000	975,238
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	1.G		1,900,000	1,882,501			Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	1,900,000	1,882,501
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		10,000,000	9,948,600			Bond Forward			073096-A*-0	BAYPORT POLYMERS LLC	1.D PL	10,000,000	9,948,600
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	CLARION LION PROPERTIES FUND HOLDI	2.A	500,000	483,859
17305AD*1	Long Bond Replication	1.G		1,200,000	1,173,388			Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	1,200,000	1,173,388
17305AD*1	Long Bond Replication	1.G		400,000	382,310			Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	400,000	382,310
17305AD*1	Long Bond Replication	1.G		100,000	95,578			Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	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 TRUS	1.F FE	500,000	482,192
17305AD*1	Long Bond Replication	1.G		100,000	97,502			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000	97,502
17305AD*1	Long Bond Replication	1.G		2,200,000	2,186,352			Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A Z	2,200,000	2,186,352
17305AD*1	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
17305AD*1	Long Bond Replication	1.G		2,900,000	2,769,416			Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	2,900,000	2,769,416
17305AD*1	Long Bond Replication	1.G		800,000	767,930			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	800,000	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	1,000,000	993,823
17305AD*1	Long Bond Replication	1.G		500,000	494,248			Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	500,000	494,248
17305AD*1	Long Bond Replication	1.G		700,000	684,476			Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	700,000	684,476

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AD*1	Long Bond Replication	1.G		23,500,000	23,295,658			Bond Forward			27731#-AB-1	EASTGROUP PROPERTIES INC.	2.B	23,500,000	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	7,700,000	7,611,389
17305AD*1	Long Bond Replication	1.G		38,200,000	37,728,347			Bond Forward			87278*-AD-4	TPF EQUITY REIT OPERATING PARTNERS	2.A	38,200,000	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	1,000,000	963,061
17305AD*1	Long Bond Replication	1.G		100,000	95,236			Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2.A	100,000	95,236
17305AD*1	Long Bond Replication	1.G		200,000	193,544			Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2.A	200,000	193,544
17305AD*1	Long Bond Replication	1.G		600,000	573,465			Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	600,000	573,465
17305AD*1	Long Bond Replication	1.G		200,000	191,155			Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000	191,155
17305AD*1	Long Bond Replication	1.G		200,000	192,877			Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	200,000	192,877
17305AD*1	Long Bond Replication	1.G		100,000	97,502			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000	97,502
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		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	1.G		100,000	94,661			Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	100,000	94,661
17305AD*1	Long Bond Replication	1.G		500,000	483,407			Bond Forward			74170*-AK-5	PRIME PROPERTY FUND LLC	2.A	500,000	483,407
17305AD*1	Long Bond Replication	1.G		1,200,000	1,145,965			Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	1,200,000	1,145,965
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		300,000	297,237			Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	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.C	500,000	492,486
17305AD*1	Long Bond Replication	1.G		100,000	95,236			Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2.A	100,000	95,236
17305AD*1	Long Bond Replication	1.G		100,000	96,772			Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2.A	100,000	96,772
17305AD*1	Long Bond Replication	1.G		100,000	98,644			Bond Forward			28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	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 TRUS	1.F FE	200,000	192,877
17305AD*1	Long Bond Replication	1.G		100,000	97,502			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000	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	200,000	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
17305AD*1	Long Bond Replication	1.G		1,100,000	1,047,591			Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2.A	1,100,000	1,047,591
17305AD*1	Long Bond Replication	1.G		1,200,000	1,173,388			Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	1,200,000	1,173,388
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	4,342,650			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	4,476,508	4,342,650
17305AD*1	Long Bond Replication	1.G		3,000,000	2,925,714			Bond Forward			42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	3,000,000	2,925,714
17305AD*1	Long Bond Replication	1.G		3,500,000	3,412,971			Bond Forward			450319-D*-6	ITC MIDWEST LLC	1.F	3,500,000	3,412,971

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AD*1	Long Bond Replication	1.G		2,900,000	2,769,416			Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	2,900,000	2,769,416
17305AD*1	Long Bond Replication	1.G		800,000	767,930			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	800,000	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		14,000,000	14,088,984			Bond Forward			44929@-AJ-3	ICRE REIT HOLDINGS	2.B	14,000,000	14,088,984
17305AD*1	Long Bond Replication	1.G		4,000,000	3,963,160			Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	4,000,000	3,963,160
17305AD*1	Long Bond Replication	1.G		2,000,000	1,987,647			Bond Forward			031100-P*-5	AMETEK INC	2.A	2,000,000	1,987,647
17305AD*1	Long Bond Replication	1.G		1,500,000	1,481,265			Bond Forward			038336-E*-0	APTARGROUP INC	2.C	1,500,000	1,481,265
17305AD*1	Long Bond Replication	1.G		2,000,000	1,969,946			Bond Forward			038336-E@-8	APTARGROUP INC	2.C	2,000,000	1,969,946
17305AD*1	Long Bond Replication	1.G		600,000	593,098			Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	600,000	593,098
17305AD*1	Long Bond Replication	1.G		1,000,000	1,006,816			Bond Forward			11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	1,000,000	1,006,816
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.G		1,200,000	1,161,261			Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2.A	1,200,000	1,161,261
17305AD*1	Long Bond Replication	1.G		200,000	195,565			Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	200,000	195,565
17305AD*1	Long Bond Replication	1.G		200,000	191,155			Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000	191,155
17305AD*1	Long Bond Replication	1.G		100,000	95,578			Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	100,000	95,578
17305AD*1	Long Bond Replication	1.G		1,000,000	964,383			Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	1,000,000	964,383
17305AD*1	Long Bond Replication	1.G		200,000	195,003			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	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	1,790,603	1,737,060
17305AD*1	Long Bond Replication	1.G		1,000,000	975,238			Bond Forward			42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000	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	300,000	288,259
17305AD*1	Long Bond Replication	1.G		10,000,000	9,805,295			Bond Forward			57169*-AU-1	MARS INC	1.E	10,000,000	9,805,295
17305AD*1	Long Bond Replication	1.G		100,000	94,661			Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	100,000	94,661
17305AD*1	Long Bond Replication	1.G		600,000	572,983			Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	600,000	572,983
17305AD*1	Long Bond Replication	1.G		200,000	191,982			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	200,000	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
17305AD*1	Long Bond Replication	1.G		7,800,000	7,728,161			Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	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	1,000,000	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	2,322,523			Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2.A	2,400,000	2,322,523
17305AD*1	Long Bond Replication	1.G		1,500,000	1,486,957			Bond Forward			27731#-AB-1	EASTGROUP PROPERTIES INC.	2.B	1,500,000	1,486,957
17305AD*1	Long Bond Replication	1.G		1,000,000	955,776			Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	1,000,000	955,776
17305AD*1	Long Bond Replication	1.G		200,000	191,155			Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000	191,155
17305AD*1	Long Bond Replication	1.G		700,000	675,068			Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	700,000	675,068
17305AD*1	Long Bond Replication	1.G		200,000	195,003			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	200,000	195,003
17305AD*1	Long Bond Replication	1.G		2,200,000	2,186,352			Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A Z	2,200,000	2,186,352
17305AD*1	Long Bond Replication	1.G		1,000,000	975,238			Bond Forward			42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000	975,238
17305AD*1	Long Bond Replication	1.G		4,000,000	4,025,424			Bond Forward			44929@-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	1.G		32,866	31,839			Bond Forward			56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	32,866	31,839

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AD*1	Long Bond Replication	1.G		600,000	598,467			Bond Forward			74170*-AC-3	PRIME PROPERTY FUND LLC	2.A	600,000	598,467
17305AD*1	Long Bond Replication	1.G		200,000	193,363			Bond Forward			74170*-AK-5	PRIME PROPERTY FUND LLC	2.A	200,000	193,363
17305AD*1	Long Bond Replication	1.G		1,200,000	1,145,965			Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	1,200,000	1,145,965
17305AD*1	Long Bond Replication	1.G		800,000	793,886			Bond Forward			Q8773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	800,000	793,886
17305AD*1	Long Bond Replication	1.G		600,000	594,474			Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	600,000	594,474
17305AD*1	Long Bond Replication	1.G		200,000	197,699			Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	200,000	197,699
17305AD*1	Long Bond Replication	1.G		200,000	190,471			Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2.A	200,000	190,471
17305AD*1	Long Bond Replication	1.G		200,000	193,544			Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2.A	200,000	193,544
17305AD*1	Long Bond Replication	1.G		100,000	97,782			Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	100,000	97,782
17305AD*1	Long Bond Replication	1.G		800,000	764,621			Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	800,000	764,621
17305AD*1	Long Bond Replication	1.G		200,000	191,155			Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000	191,155
17305AD*1	Long Bond Replication	1.G		100,000	97,502			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	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	95,991
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
38149CC*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	ANZ BANK NEW ZEALAND LTD (LONDON B	1.E FE	949,337	843,472
38149CC*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	3,500,000	3,513,661
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	2,468,662
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	9,952,577
38149CC*4	Long Bond Replication	1.G		1,047,717	927,542			Bond Forward			233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	1,047,717	927,542
38149CC*4	Long Bond Replication	1.G		9,756,331	8,392,050			Bond Forward			233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	9,756,331	8,392,050
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	6,282,205
38149CC*4	Long Bond Replication	1.G		894,828	806,353			Bond Forward			25243Y-BB-4	DIAGEO CAPITAL PLC	1.G FE	894,828	806,353
38149CC*4	Long Bond Replication	1.G		2,289,608	2,060,679			Bond Forward			25243Y-BB-4	DIAGEO CAPITAL PLC	1.G FE	2,289,608	2,060,679
38149CC*4	Long Bond Replication	1.G		1,121,533	1,007,941			Bond Forward			25243Y-BB-4	DIAGEO CAPITAL PLC	1.G FE	1,121,533	1,007,941
38149CC*4	Long Bond Replication	1.G		5,364,537	5,347,652			Bond Forward			46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	5,364,537	5,347,652
38149CC*4	Long Bond Replication	1.G		66,114	63,357			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	66,114	63,357
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	1,999,886	1,916,489
38149CC*4	Long Bond Replication	1.G		30,090,000	29,782,621			Bond Forward			74977R-DR-2	COOPERATIEVE RABOBANK UA	1.G FE	30,090,000	29,782,621
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	7,537,997	7,089,595
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	250,221
38149CC*4	Long Bond Replication	1.G		11,656	10,936			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	11,656	10,936
38149CC*4	Long Bond Replication	1.G		67,029	62,891			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	67,029	62,891
38149CC*4	Long Bond Replication	1.G		524,106	491,534			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	524,106	491,534
38149CC*4	Long Bond Replication	1.G		91,149	85,484			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	91,149	85,484
38149CC*4	Long Bond Replication	1.G		1,709,043	1,602,830			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	1,709,043	1,602,830
38149CC*4	Long Bond Replication	1.G		4,587,573	3,865,148			Bond Forward			89236T-JW-6	TOYOTA MOTOR CREDIT CORP	1.E FE	4,587,573	3,865,148
38149CC*4	Long Bond Replication	1.G		1,697,962	1,656,423			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	1,697,962	1,656,423
38149CC*4	Long Bond Replication	1.G		299,640	292,310			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	299,640	292,310
38149CC*4	Long Bond Replication	1.G		449,461	438,465			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	449,461	438,465
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	10,774,035
38149CC*4	Long Bond Replication	1.G		8,120,000	8,233,051			Bond Forward			00182E-BU-2	ANZ NEW ZEALAND (INTL) LTD (LONDON B	1.E FE	8,120,000	8,233,051

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
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	AMERICAN HONDA FINANCE CORPORATION	1.G FE	2,597,898	2,587,512
38149CC*4	Long Bond Replication	1.G		1,968,434	1,990,515			Bond Forward			05578A-E4-6	BPCE SA	1.E FE	1,968,434	1,990,515
38149CC*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.G		6,664,388	6,870,691			Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	6,664,388	6,870,691
38149CC*4	Long Bond Replication	1.G		8,104,133	8,420,471			Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	8,104,133	8,420,471
38149CC*4	Long Bond Replication	1.G		7,914,713	8,265,493			Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	7,914,713	8,265,493
38149CC*4	Long Bond Replication	1.G		8,004,282	8,015,678			Bond Forward			58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AMERIC	1.F FE	8,004,282	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	5,440,000	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	5,288,981	5,336,155
38149CC*4	Long Bond Replication	1.G		8,167,735	8,332,240			Bond Forward			693475-BR-5	PNC FINANCIAL SERVICES GROUP INC (	1.G FE	8,167,735	8,332,240
38149CC*4	Long Bond Replication	1.G		840,000	854,589			Bond Forward			693475-BR-5	PNC FINANCIAL SERVICES GROUP INC (	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	1,899,892	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	387,684	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
38149CC*4	Long Bond Replication	1.G		621,001	582,847			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	621,001	582,847
38149CC*4	Long Bond Replication	1.G		1,831,132	1,719,543			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	1,831,132	1,719,543
38149CC*4	Long Bond Replication	1.G		318,458	299,051			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	318,458	299,051
38149CC*4	Long Bond Replication	1.G		8,880,000	9,329,418			Bond Forward			808513-CH-6	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,880,000	9,329,418
38149CC*4	Long Bond Replication	1.G		7,860,816	7,963,793			Bond Forward			902613-BH-0	UBS GROUP AG	1.G FE	7,860,816	7,963,793
38149CC*4	Long Bond Replication	1.G		8,400,000	8,455,753			Bond Forward			902613-BJ-6	UBS GROUP AG	1.G FE	8,400,000	8,455,753
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	2,097,483	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
38149CC*4	Long Bond Replication	1.G		200,000	201,360			Bond Forward			902613-BH-0	UBS GROUP AG	1.G FE	200,000	201,360
38149CC*4	Long Bond Replication	1.G		199,283	201,327			Bond Forward			902613-BJ-6	UBS GROUP AG	1.G FE	199,283	201,327
89114PA*1	Long Bond Replication	1.G	125,000,000	1,000,000	(8,179,601)	01/23/2024	01/23/2026	Bond Forward		(9,157,548)	151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	1,000,000	977,947
89114PA*1	Long Bond Replication	1.G		5,000,000	4,850,705			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B YE	5,000,000	4,850,705
89114PA*1	Long Bond Replication	1.G		800,000	774,362			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	800,000	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	400,000	389,237
89114PA*1	Long Bond Replication	1.G		1,000,000	978,877			Bond Forward			57169*-AX-5	MARS INC	1.E	1,000,000	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	11,195,134	11,094,620
89114PA*1	Long Bond Replication	1.G		23,000,000	22,620,909			Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	23,000,000	22,620,909
89114PA*1	Long Bond Replication	1.G		2,750,000	2,680,344			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	2,750,000	2,680,344
89114PA*1	Long Bond Replication	1.G		1,000,000	963,662			Bond Forward			42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000	963,662
89114PA*1	Long Bond Replication	1.G		500,000	487,335			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	500,000	487,335
89114PA*1	Long Bond Replication	1.G		200,000	193,590			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	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	867,053
89114PA*1	Long Bond Replication	1.G		1,000,000	980,822			Bond Forward			G20440-BC-8	COMPASS GROUP PLC	1.F	1,000,000	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	1,700,000	1,662,516
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	1,000,000	970,141

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
89114PA*1	Long Bond Replication	1.G		100,000	98,489			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	100,000	98,489
89114PA*1	Long Bond Replication	1.G		500,000	491,331			Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	491,331
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		1,000,000	995,346			Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	1,000,000	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		5,053,000	4,869,383			Bond Forward			42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000	4,869,383
89114PA*1	Long Bond Replication	1.G		8,300,000	8,138,631			Bond Forward			45168D-B@-2	IDEXX LABORATORIES INC.	2.A Z	8,300,000	8,138,631
89114PA*1	Long Bond Replication	1.G		600,000	592,341			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	600,000	592,341
89114PA*1	Long Bond Replication	1.G		5,000,000	4,850,705			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B YE	5,000,000	4,850,705
89114PA*1	Long Bond Replication	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 Bond Replication	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	2,265,244			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	2,300,000	2,265,244
89114PA*1	Long Bond Replication	1.G		1,400,000	1,347,884			Bond Forward			941848-F@-7	WATERS CORPORATION	2.B	1,400,000	1,347,884
89114PA*1	Long Bond Replication	1.G		1,300,000	1,293,950			Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	1,300,000	1,293,950
89114PA*1	Long Bond Replication	1.G		4,300,000	4,276,504			Bond Forward			03028P-C@-3	AMERICAN TRANSMISSION COMPANY	1.F	4,300,000	4,276,504
89114PA*1	Long Bond Replication	1.G		250,000	248,957			Bond Forward			05279#-AH-2	AUTOLIV ASP INC	2.B FE	250,000	248,957
89114PA*1	Long Bond Replication	1.G		700,000	689,489			Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	700,000	689,489
89114PA*1	Long Bond Replication	1.G		1,000,000	983,518			Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	1,000,000	983,518
89114PA*1	Long Bond Replication	1.G		1,000,000	963,662			Bond Forward			42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000	963,662
89114PA*1	Long Bond Replication	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.G		3,000,000	2,910,423			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B YE	3,000,000	2,910,423
89114PA*1	Long Bond Replication	1.G		100,000	96,795			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	96,795
89114PA*1	Long Bond Replication	1.G		300,000	291,927			Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	291,927
89114PA*1	Long Bond Replication	1.G		1,000,000	1,023,434			Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	1,000,000	1,023,434
89114PA*1	Long Bond Replication	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	Long Bond Replication	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	PRISA LHC LLC	1.G	100,000	98,555
89114PA*1	Long Bond Replication	1.G		100,000	98,555			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	100,000	98,555
89114PA*1	Long Bond Replication	1.G		2,300,000	2,243,647			Bond Forward			761152-A*-8	RESMED INC	1.G	2,300,000	2,243,647
89114PA*1	Long Bond Replication	1.G		200,000	196,170			Bond Forward			G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	200,000	196,170
89114PA*1	Long Bond Replication	1.G		2,000,000	1,965,322			Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	2,000,000	1,965,322
89114PA*1	Long Bond Replication	1.G		1,500,000	1,471,233			Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.F	1,500,000	1,471,233
89114PA*1	Long Bond Replication	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 Replication	1.G		3,400,000	3,325,032			Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	3,400,000	3,325,032
89114PA*1	Long Bond Replication	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	1,969,107			Bond Forward			Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,000,000	1,969,107
89114PA*1	Long Bond Replication	1.G		10,500,000	10,606,680			Bond Forward			G7334@-AQ-6	RRPF ENGINE LEASING LTD	2.B FE	10,500,000	10,606,680
89114PA*1	Long Bond Replication	1.G		1,500,000	1,462,006			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	1,500,000	1,462,006
89114PA*1	Long Bond Replication	1.G		2,000,000	2,046,869			Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	2,000,000	2,046,869
89114PA*1	Long Bond Replication	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		1,750,000	1,705,673			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	1,750,000	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	200,000	193,590
89114PA*1	Long Bond Replication	1.G		500,000	511,717			Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000	511,717
89114PA*1	Long Bond Replication	1.G		1,000,000	992,361			Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000	992,361
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	1,700,000	1,637,766
89114PA*1	Long Bond Replication	1.G		200,000	196,718			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	200,000	196,718
89114PA*1	Long Bond Replication	1.G		100,000	98,555			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	100,000	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 FINANCING P	1.G FE	100,000	98,085
89114PA*1	Long Bond Replication	1.G		500,000	491,331			Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	491,331

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
89114PA*1	Long Bond Replication	1.G		1,000,000	980,822			Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.F	1,000,000	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 FE	500,000	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	2,600,000	2,542,672
89114PA*1	Long Bond Replication	1.G		900,000	886,098			Bond Forward			Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	900,000	886,098
89114PA*1	Long Bond Replication	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	Long Bond Replication	1.G		1,000,000	970,141			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B YE	1,000,000	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	400,000	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	100,000	97,309
89114PA*1	Long Bond Replication	1.G		2,000,000	1,957,754			Bond Forward			57169*-AX-5	MARS INC	1.E	2,000,000	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	1,000,000	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	1,000,000	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
89114PA*1	Long Bond Replication	1.G		200,000	196,170			Bond Forward			G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	200,000	196,170
89114PA*1	Long Bond Replication	1.G		300,000	293,384			Bond Forward			151895-D@-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	1,000,000	970,141
89114PA*1	Long Bond Replication	1.G		1,000,000	978,877			Bond Forward			57169*-AX-5	MARS INC	1.E	1,000,000	978,877
89114PA*1	Long Bond Replication	1.G		800,000	786,872			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	800,000	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	1,700,000	1,674,473
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		3,000,000	2,882,868			Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G Z	3,000,000	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	200,000	184,883
949746L@8	Long Bond Replication	1.G		1,400,000	1,397,257			Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	1,400,000	1,397,257
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	1,145,751
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	1,100,000	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	600,000	595,359
949746L@8	Long Bond Replication	1.G		1,000,000	1,007,229			Bond Forward			C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	1,000,000	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	Long Bond Replication	1.G		15,600,000	15,365,751			Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	15,600,000	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	Long Bond Replication	1.G		4,500,000	4,351,126			Bond Forward			41242*-AY-8	HARDWOOD FUNDING LLC	1.G FE	4,500,000	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	1,600,000	1,554,344
949746L@8	Long Bond Replication	1.G		1,990,181	2,071,926			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	1,990,181	2,071,926
949746L@8	Long Bond Replication	1.G		200,018	208,234			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	200,018	208,234
949746L@8	Long Bond Replication	1.G		434,540	452,388			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	434,540	452,388
949746L@8	Long Bond Replication	1.G		410,037	426,879			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	410,037	426,879
949746L@8	Long Bond Replication	1.G		415,038	432,085			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	415,038	432,085
949746L@8	Long Bond Replication	1.G		420,038	437,291			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	420,038	437,291
949746L@8	Long Bond Replication	1.G		420,038	437,291			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	420,038	437,291

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
949746L@8	Long Bond Replication	1.G		405,037	421,673			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	405,037	421,673
949746L@8	Long Bond Replication	1.G		405,037	421,673			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	405,037	421,673
949746L@8	Long Bond Replication	1.G		400,036	416,467			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION 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	3,327,889			Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	3,600,000	3,327,889
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	9,600,000	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
949746L@8	Long Bond Replication	1.G		2,000,000	1,921,912			Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G Z	2,000,000	1,921,912
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		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		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
949746L@8	Long Bond Replication	1.G		1,000,000	960,956			Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	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	300,000	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	300,000	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	1,674,473			Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	1,700,000	1,674,473
949746L@8	Long Bond Replication	1.G		1,500,000	1,490,813			Bond Forward			34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	1,500,000	1,490,813
949746L@8	Long Bond Replication	1.G		2,500,000	2,495,895			Bond Forward			42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	2,500,000	2,495,895
949746L@8	Long Bond Replication	1.G		3,000,000	2,924,847			Bond Forward			461127-F*-8	INTERTEK FINANCE PLC	2.A	3,000,000	2,924,847
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	2,600,000	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	900,000	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.G		300,000	295,664			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	300,000	295,664
949746L@8	Long Bond Replication	1.G		14,000,000	13,453,386			Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G Z	14,000,000	13,453,386
949746L@8	Long Bond Replication	1.G		1,000,000	924,414			Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	1,000,000	924,414
949746L@8	Long Bond Replication	1.G		3,100,000	3,093,927			Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	3,100,000	3,093,927
949746L@8	Long Bond Replication	1.G		4,000,000	3,955,098			Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	4,000,000	3,955,098
949746L@8	Long Bond Replication	1.G		600,000	599,480			Bond Forward			86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	600,000	599,480
949746L@8	Long Bond Replication	1.G		1,400,000	1,350,594			Bond Forward			86468@-AH-5	SUEZ WATER RESOURCES LLC	1.F Z	1,400,000	1,350,594
949746L@8	Long Bond Replication	1.G		5,100,000	4,869,441			Bond Forward			87305N-A#-5	TTX COMPANY	1.F Z	5,100,000	4,869,441
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	3,300,000	3,169,318
949746L@8	Long Bond Replication	1.G		1,500,000	1,488,398			Bond Forward			97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	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
949746L@8	Long Bond Replication	1.G		500,000	490,426			Bond Forward			G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	500,000	490,426
949746L@8	Long Bond Replication	1.G		2,000,000	2,002,698			Bond Forward			G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2.B FE	2,000,000	2,002,698
949746L@8	Long Bond Replication	1.G		1,000,000	1,003,763			Bond Forward			N7338@-AC-5	RED ELECTRICA FINANCE B.V.	1.G	1,000,000	1,003,763
949746L@8	Long Bond Replication	1.G		1,200,000	1,190,828			Bond Forward			Q8773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,200,000	1,190,828
949746L@8	Long Bond Replication	1.G		2,600,000	2,524,973			Bond Forward			Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	2,600,000	2,524,973
949746L@8	Long Bond Replication	1.G		800,000	787,643			Bond Forward			Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	800,000	787,643
949746L@8	Long Bond Replication	1.G		300,000	295,495			Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	300,000	295,495

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
949746L@8	Long Bond Replication	1.G		7,500,000	7,441,539			Bond Forward			45168D-A@-3	IDEXX LABORATORIES INC.	2.A Z	7,500,000	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	2,000,000	1,926,122
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	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	PROLOGIS TARGETED US LOGISTICS FUN	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	3,100,000	3,093,927
949746L@8	Long Bond Replication	1.G		1,000,000	988,775			Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	1,000,000	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	2,200,000	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	1,800,000	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	244,963
949746L@8	Long Bond Replication	1.G		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	PROLOGIS TARGETED US LOGISTICS FUN	1.G Z	2,000,000	1,921,912
949746L@8	Long Bond Replication	1.G		400,000	369,765			Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	400,000	369,765
949746L@8	Long Bond Replication	1.G		5,700,000	5,688,834			Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	5,700,000	5,688,834
949746L@8	Long Bond Replication	1.G		1,500,000	1,492,082			Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	1,500,000	1,492,082
949746L@8	Long Bond Replication	1.G		1,000,000	988,775			Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	1,000,000	988,775
949746L@8	Long Bond Replication	1.G		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		1,200,000	1,152,479			Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	1,200,000	1,152,479
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	100,000	92,441
949746L@8	Long Bond Replication	1.G		500,000	499,021			Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	500,000	499,021
949746L@8	Long Bond Replication	1.G		500,000	494,387			Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	500,000	494,387
94978*BU4	Long Bond Replication	1.G	70,000,000	2,300,000	(2,530,146)	03/25/2024	03/25/2027	Bond Forward		(4,753,120)	05565Q-DN-5	BP CAPITAL MARKETS PLC	1.E FE	2,300,000	2,222,974
94978*BU4	Long Bond Replication	1.G		3,085,622	2,632,015			Bond Forward			149123-CK-5	CATERPILLAR INC	1.F FE	3,085,622	2,632,015
94978*BU4	Long Bond Replication	1.G		395,714	379,921			Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	395,714	379,921
94978*BU4	Long Bond Replication	1.G		1,099,205	1,055,335			Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,099,205	1,055,335
94978*BU4	Long Bond Replication	1.G		1,185,425	1,083,668			Bond Forward			20825C-AY-0	CONOCOPHILLIPS	1.F FE	1,185,425	1,083,668
94978*BU4	Long Bond Replication	1.G		1,185,425	1,083,668			Bond Forward			20825C-AY-0	CONOCOPHILLIPS	1.F FE	1,185,425	1,083,668
94978*BU4	Long Bond Replication	1.G		3,745,868	3,738,343			Bond Forward			210518-DS-2	CONSUMERS ENERGY COMPANY	1.E FE	3,745,868	3,738,343
94978*BU4	Long Bond Replication	1.G		2,796,483	2,726,835			Bond Forward			25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	2,796,483	2,726,835
94978*BU4	Long Bond Replication	1.G		219,724	214,251			Bond Forward			25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	219,724	214,251
94978*BU4	Long Bond Replication	1.G		213,416	178,116			Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	213,416	178,116
94978*BU4	Long Bond Replication	1.G		1,018,576	850,099			Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	1,018,576	850,099
94978*BU4	Long Bond Replication	1.G		1,904,032	1,619,236			Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	1,904,032	1,619,236
94978*BU4	Long Bond Replication	1.G		1,443,868	1,433,664			Bond Forward			39121J-AH-3	GREAT RIVER ENERGY	1.G FE	1,443,868	1,433,664
94978*BU4	Long Bond Replication	1.G		1,049,227	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	395,709	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	4,155,068	3,523,670
94978*BU4	Long Bond Replication	1.G		2,426,182	2,106,306			Bond Forward			458140-BH-2	INTEL CORPORATION	2.A FE	2,426,182	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	799,306	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	3,050,042	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	65,997	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	13,769	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	379,475	370,814
94978*BU4	Long Bond Replication	1.G		85,368	83,299			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	85,368	83,299
94978*BU4	Long Bond Replication	1.G		1,273,747	1,244,677			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	1,273,747	1,244,677
94978*BU4	Long Bond Replication	1.G		250,118	244,054			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	250,118	244,054
94978*BU4	Long Bond Replication	1.G		324,873	271,655			Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	324,873	271,655

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
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	1,550,000	1,296,094
94978*BU4	Long Bond Replication	1.G		551,430	459,904			Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	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	1,050,000	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	1,675,978
94978*BU4	Long Bond Replication	1.G		1,353,324	1,131,285			Bond Forward			61747Y-EH-4	MORGAN STANLEY	1.E FE	1,353,324	1,131,285
94978*BU4	Long Bond Replication	1.G		3,325,000	2,851,048			Bond Forward			61747Y-EL-5	MORGAN STANLEY	1.E FE	3,325,000	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	1,699,818	1,642,904
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		1,447,778	1,333,893			Bond Forward			678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	1,447,778	1,333,893
94978*BU4	Long Bond Replication	1.G		1,662,048	1,471,882			Bond Forward			678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	1,662,048	1,471,882
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		1,998,131	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	1,005,564
94978*BU4	Long Bond Replication	1.G		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			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	38,438	35,195
94978*BU4	Long Bond Replication	1.G		82,529	75,417			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	82,529	75,417
94978*BU4	Long Bond Replication	1.G		27,510	25,139			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	27,510	25,139
94978*BU4	Long Bond Replication	1.G		214,150	196,085			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	214,150	196,085
94978*BU4	Long Bond Replication	1.G		27,137	24,847			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	27,137	24,847
94978*BU4	Long Bond Replication	1.G		3,486	3,186			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	3,486	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 INC	1.G FE	10,458	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	949,266	916,797
94978*BU4	Long Bond Replication	1.G		1,099,150	1,061,555			Bond Forward			744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	1,099,150	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-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	3,745,404	3,062,313
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.G		3,347,732	3,045,933			Bond Forward			883556-BZ-4	THERMO FISHER SCIENTIFIC INC	1.G FE	3,347,732	3,045,933
94978*BU4	Long Bond Replication	1.G		659,979	600,482			Bond Forward			883556-BZ-4	THERMO FISHER SCIENTIFIC INC	1.G FE	659,979	600,482
94978*BU4	Long Bond Replication	1.G		115,496	105,084			Bond Forward			883556-BZ-4	THERMO FISHER SCIENTIFIC INC	1.G FE	115,496	105,084
94978*BU4	Long Bond Replication	1.G		2,499,011	2,494,373			Bond Forward			89236T-KQ-7	TOYOTA MOTOR CREDIT CORP	1.E FE	2,499,011	2,494,373
94978*BU4	Long Bond Replication	1.G		1,842,602	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	87,648	84,960
94978*BU4	Long Bond Replication	1.G		503,976	488,523			Bond Forward			904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	503,976	488,523

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*BU4	Long Bond Replication	1.G		2,491,382	2,416,575			Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	2,491,382	2,416,575
94978*BU4	Long Bond Replication	1.G		919,521	777,114			Bond Forward			907818-FU-7	UNION PACIFIC CORPORATION	1.G FE	919,521	777,114
94978*BU4	Long Bond Replication	1.G		1,300,000	1,122,498			Bond Forward			907818-FU-7	UNION PACIFIC CORPORATION	1.G FE	1,300,000	1,122,498
94978*BU4	Long Bond Replication	1.G		2,415,589	2,431,917			Bond Forward			11271L-AC-6	BROOKFIELD FINANCE INC	1.G FE	2,415,589	2,431,917
94978*BU4	Long Bond Replication	1.G		1,385,997	1,330,682			Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,385,997	1,330,682
94978*BU4	Long Bond Replication	1.G		249,132	247,371			Bond Forward			39121J-AH-3	GREAT RIVER ENERGY	1.G FE	249,132	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	1,385,980	1,328,821
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	Long Bond Replication	1.G		685,854	670,188			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	685,854	670,188
94978*BU4	Long Bond Replication	1.G		154,289	150,549			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	154,289	150,549
94978*BU4	Long Bond Replication	1.G		99,904	97,622			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	99,904	97,622
94978*BU4	Long Bond Replication	1.G		567,448	547,144			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	567,448	547,144
94978*BU4	Long Bond Replication	1.G		99,552	95,990			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	99,552	95,990
94978*BU4	Long Bond Replication	1.G		100,000	96,422			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	100,000	96,422
94978*BU4	Long Bond Replication	1.G		420,849	385,687			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	420,849	385,687
94978*BU4	Long Bond Replication	1.G		159,242	153,910			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	159,242	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	99,989	96,641
94978*BU4	Long Bond Replication	1.G		623,256	579,848			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	623,256	579,848
94978*BU4	Long Bond Replication	1.G		499,614	482,525			Bond Forward			744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	499,614	482,525
94978*BU4	Long Bond Replication	1.G		245,916	239,272			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	245,916	239,272
94978*BU4	Long Bond Replication	1.G		147,558	143,563			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	147,558	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	117,478	114,304
94978*BU4	Long Bond Replication	1.G		88,113	85,727			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	88,113	85,727
94978*BU4	Long Bond Replication	1.G		8,430	8,202			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,430	8,202
94978*BU4	Long Bond Replication	1.G		6,325	6,154			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	6,325	6,154
94978*BU4	Long Bond Replication	1.G		2,073,187	2,086,464			Bond Forward			842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	2,073,187	2,086,464
94978*BU4	Long Bond Replication	1.G		149,483	144,995			Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	149,483	144,995
94978*BU4	Long Bond Replication	1.G		826,641	773,304			Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	826,641	773,304
94978*BU4	Long Bond Replication	1.G		79,611	83,459			Bond Forward			842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	79,611	83,459
12607@RZ5	Corporate Bond Replication	2.B	50,000,000	49,133,782	34,832,894	01/25/2022	12/20/2026	CD SWAP	371,042	743,050	912810-RS-9	TREASURY BOND	1.A	48,762,740	34,089,844
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	4,861,119
12607@NV8	Corporate Bond Replication	2.B	50,000,000	55,427,591	29,155,414	12/02/2021	12/20/2026	CD SWAP	402,966	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	16,990,658	8,984,984
12607@ZG8	Corporate Bond Replication	2.B	50,000,000	74,895,635	42,671,225	08/31/2022	06/20/2027	CD SWAP	100,867	880,600	912810-SS-8	TREASURY BOND	1.A	74,794,769	41,790,625
12607@RY8	Corporate Bond Replication	2.B	50,000,000	72,346,288	30,353,230	01/22/2022	12/20/2026	CD SWAP	395,649	743,050	912803-FM-0	TREASURY STRIP	1.A	71,950,639	29,610,180
12607@st8	Corporate Bond Replication	2.B	50,000,000	51,123,371	32,239,144	02/05/2022	12/20/2026	CD SWAP	328,297	743,050	912810-SX-7	TREASURY BOND	1.A	50,795,075	31,496,094
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	81,334,949	42,430,021
12607@VC1	Corporate Bond Replication	2.B	50,000,000	75,738,485	42,671,225	04/27/2022	06/20/2027	CD SWAP	221,032	880,600	912810-SS-8	TREASURY BOND	1.A	75,517,454	41,790,625
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	31,573,556	14,212,886
06051AB@0	Corporate Bond Replication	2.B		27,548,007	14,206,182			CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	27,548,007	14,206,182
06051AB@0	Corporate Bond Replication	2.B		17,658,100	9,091,956			CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	17,658,100	9,091,956
06051AB@0	Corporate Bond Replication	2.B		33,100,324	17,047,418			CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	33,100,324	17,047,418
06051AB@0	Corporate Bond Replication	2.B		21,456,782	9,623,309			CD SWAP			912803-FM-0	TREASURY STRIP	1.A	21,456,782	9,623,309
06739GC@6	Corporate Bond Replication	2.B	25,000,000	51,116,857	32,057,744	10/21/2023	12/20/2028	CD SWAP	165,112	561,650	912810-SX-7	TREASURY BOND	1.A	50,951,746	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	49,845,718	28,623,047
48121CF#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	49,358,065	23,750,000
48121CF#8	Corporate Bond Replication	2.B		48,933,090	23,750,000			CD SWAP			912810-SN-9	TREASURY BOND	1.A	48,933,090	23,750,000
12607@VD9	Corporate Bond Replication	2.B	50,000,000	83,111,128	43,343,217	05/12/2022	06/20/2027	CD SWAP	141,343	880,600	912810-SL-3	TREASURY BOND	1.A	82,969,785	42,462,617

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

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@su5	Corporate Bond Replication	2.B	50,000,000	36,110,226	17,965,902	02/25/2022	12/20/2026	CD SWAP	254,218	743,050	912803-FT-5	TREASURY STRIP (PRIN)	1.A	35,856,008	17,222,852
12607@su5	Corporate Bond Replication	2.B		35,399,784	17,222,852			CD SWAP			912803-FT-5	TREASURY STRIP (PRIN)	1.A	35,399,784	17,222,852
06051AA#9	Structured Credit fixed Bond Replication	1.C	200,000,000	25,000,000	1,701,538	04/04/2022	03/10/2032	Interest Rate Swap		(23,368,022)	00120D-AA-4	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.C 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	Structured Credit fixed Bond Replication	1.C		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	Structured Credit fixed Bond 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	Structured Credit fixed Bond 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	Structured Credit fixed Bond 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	Structured Credit fixed Bond Replication	1.C		1,500,000	1,501,440			Interest Rate Swap			15032Q-AE-2	CEDAR FUNDING LTD CEDF_2022-15A	1.F FE	1,500,000	1,501,440
06051AA#9	Structured Credit fixed Bond 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	Structured Credit fixed Bond 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	Structured Credit fixed Bond 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	Structured Credit fixed Bond Replication	1.C		1,450,000	1,453,686			Interest Rate Swap			55953W-AE-0	MAGNETITE CLO LTD MAGNE_2022-32A	1.F FE	1,450,000	1,453,686
06051AA#9	Structured Credit fixed Bond Replication	1.C		10,000,000	10,017,025			Interest Rate Swap			67098W-AN-1	OAK HILL CREDIT PARTNERS OAKC_2020-7A	1.A FE	10,000,000	10,017,025
06051AA#9	Structured Credit fixed Bond Replication	1.C		5,000,000	5,012,536			Interest Rate Swap			67098W-AQ-4	OAK HILL CREDIT PARTNERS OAKC_2020-7A	1.C FE	5,000,000	5,012,536
06051AA#9	Structured Credit fixed Bond Replication	1.C		25,000,000	25,039,390			Interest Rate Swap			69689Q-AA-3	PALMER SQUARE CLO PLMRS_2022-1	1.A FE	25,000,000	25,039,390
06051AA#9	Structured Credit fixed Bond Replication	1.C		3,700,000	3,716,427			Interest Rate Swap			69689Q-AC-9	PALMER SQUARE CLO PLMRS_2022-1	1.C FE	3,700,000	3,716,427
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 CLO L	1.A FE	10,000,000	10,017,811
06051AA#9	Structured Credit fixed Bond Replication	1.C		2,500,000	2,510,496			Interest Rate Swap			70017B-AC-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.C FE	2,500,000	2,510,496
06051AA#9	Structured Credit fixed Bond Replication	1.C		1,450,000	1,452,930			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.C		3,500,000	3,523,734			Interest Rate Swap			75888E-AG-3	REGATTA XIX FUNDING LTD REG19_22-1A	1.C FE	3,500,000	3,523,734
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	8,704,724
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

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AB#9	Structured Credit fixed Bond Replication	1.A		1,080,000	1,080,937			Interest Rate Swap			70017K-AQ-2	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	1.F FE	1,080,000	1,080,937
17305AB#9	Structured Credit fixed Bond Replication	1.A		20,000,000	20,036,298			Interest Rate Swap			81880X-AL-6	SHACKLETON CLO LTD SHACK_19-14A	1.A FE	20,000,000	20,036,298
17305AB#9	Structured Credit fixed Bond Replication	1.A		53,373,333	53,518,290			Interest Rate Swap			640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58	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

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	20	3,069,064,082	22	3,142,576,512	22	3,058,909,968	21	2,767,256,044	20	3,069,064,082
2. Add: Opened or Acquired Transactions	5	830,909,243							5	830,909,243
3. 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
4. Less: Closed or Disposed of Transactions	3	732,372,902			1	266,532,532			4	998,905,434
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	107,860,918	XXX	85,003,863	XXX	31,123,330	XXX	63,202,322	XXX	287,190,433
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 Carrying 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 Check	
7.	Part A, Section 1, Column 16	329,182,376	
8.	Part B, Section 1, Column 13	(132,484)	
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 Exposure 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

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/07/2023	06/10/2026		40,000,000	3.1% / -1.6%	1,692,000			454,098		454,098	(1,140,599)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/07/2024	03/11/2025		200,000,000	6.54% / -5.54%		300,000		12,327		12,327	(287,673)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/27/2022	07/01/2027		100,000,000	2.4% / -0.25%	4,202,500			815,277		815,277	(1,703,626)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/27/2022	10/29/2026		50,000,000	2.25% / -SOFR	2,685,000			218,385		218,385	(815,000)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/03/2022	12/09/2027		40,000,000	2.6% / -SOFR	3,012,000			634,692		634,692	(1,131,938)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/28/2023	04/01/2026		50,000,000	2.55% / -SOFR	2,555,000			197,849		197,849	(1,221,285)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/12/2027		30,000,000	2.5% / -SOFR	1,935,000			307,379		307,379	(612,891)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/10/2028		50,000,000	2.4% / -SOFR	3,095,000			674,292		674,292	(1,115,192)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/01/2024	03/05/2025		100,000,000	SOFR / -6.18%		194,000		694		694	(193,306)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2024	03/06/2025		150,000,000	6.66% / -5.66%		238,500		5,491		5,491	(233,009)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/07/2024	03/11/2025		200,000,000	SOFR / -5.57%		619,000		12,856		12,856	(606,144)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	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
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/06/2023	04/08/2026		50,000,000	2.4% / -SOFR	2,525,000			150,594		150,594	(1,024,540)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/13/2024	02/15/2029		50,000,000	2.86% / -SOFR		1,410,000		959,436		959,436	(450,564)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	03/01/2024	03/05/2025		150,000,000	SOFR / -5.68%		502,500		5,334		5,334	(497,166)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGCO3JS6CEU02	08/24/2022	09/27/2027		30,000,000	2.5% / -SOFR	2,370,000			427,930		427,930	(845,977)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGCO3JS6CEU02	02/26/2024	08/28/2025		250,000,000	SOFR / -5.74%		1,616,250		445,041		445,041	(1,171,209)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGCO3JS6CEU02	02/26/2024	02/28/2025		250,000,000	6.73% / -5.73%		411,250		5,253		5,253	(405,997)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/16/2022	11/18/2027		50,000,000	2.25% / -SOFR	2,040,000			481,197		481,197	(1,044,329)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/28/2022	12/02/2027		40,000,000	2.3% / -SOFR	2,788,000			564,921		564,921	(1,034,208)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/20/2023	04/22/2026		40,000,000	2.35% / -SOFR	2,280,000			242,173		242,173	(1,235,299)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/20/2023	04/24/2028		40,000,000	2.55% / -SOFR	2,336,000			685,269		685,269	(1,077,305)						B0311

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	03/08/2024	03/12/2025		100,000,000	SOFR / -5.57%		295,000		7,473		7,473	(287,527)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	03/21/2023	03/23/2028		50,000,000	2.45% / -SOFR	3,030,000			706,147		706,147	(1,166,665)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	02/28/2024	03/04/2025		150,000,000	SOFR / -5.75%		489,000		3,496		3,496	(485,504)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	03/04/2024	06/06/2025		150,000,000	SOFR / -5.68%		727,500		106,814		106,814	(620,686)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	08/24/2022	11/19/2027		40,000,000	2.25% / -SOFR	2,220,000			374,867		374,867	(799,338)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	09/01/2022	07/21/2027		50,000,000	2.5% / -SOFR	2,967,500			503,181		503,181	(1,075,844)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK	PT3QB789TSUIDF371261	12/05/2022	12/09/2027		50,000,000	2.3% / -SOFR	2,910,000			531,180		531,180	(1,092,067)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, 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
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	07/27/2022	03/30/2027		40,000,000	2.4% / -SOFR	2,960,000			332,031		332,031	(942,868)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	08/03/2022	06/07/2027		40,000,000	2.35% / -SOFR	2,928,000			347,124		347,124	(902,396)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, 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
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, 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
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, 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
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/31/2022	11/04/2027		40,000,000	2.7% / -SOFR	2,840,000			911,458		911,458	(1,474,419)						B0311
0209999999. Subtotal - Purchased Options - Hedging Other - Other											68,850,250	6,803,000		14,347,134	XXX	14,347,134	(33,275,883)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											68,850,250	6,803,000		14,347,134	XXX	14,347,134	(33,275,883)					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications															XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation															XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other															XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants															XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options															XXX							XXX	XXX
0459999999. Total Purchased Options - Caps															XXX							XXX	XXX
0469999999. Total Purchased Options - Floors															XXX							XXX	XXX
0479999999. Total Purchased Options - Collars															XXX							XXX	XXX
0489999999. Total Purchased Options - Other											68,850,250	6,803,000		14,347,134	XXX	14,347,134	(33,275,883)					XXX	XXX
0499999999. Total Purchased Options											68,850,250	6,803,000		14,347,134	XXX	14,347,134	(33,275,883)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108															XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108															XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other															XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications															XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation															XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other															XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants															XXX							XXX	XXX
0939999999. Total Written Options - Put Options															XXX							XXX	XXX
0949999999. Total Written Options - Caps															XXX							XXX	XXX
0959999999. Total Written Options - Floors															XXX							XXX	XXX
0969999999. Total Written Options - Collars															XXX							XXX	XXX
0979999999. Total Written Options - Other															XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0989999999. Total Written Options														XXX							XXX	XXX
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	02/14/2008	06/11/2029		2,500,000	5.124% / -SOFR			(5,786)			93,822					26,359		B031
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	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	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	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	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	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 COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	02/14/2008	06/11/2029		500,000	5.124% / -SOFR			(1,157)			18,764					5,272		B031
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	02/14/2008	06/11/2029		5,000,000	5.124% / -SOFR			(11,907)			187,644					52,717		B031
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	02/14/2008	06/11/2029		500,000	5.124% / -SOFR			(1,157)			18,764					5,272		B031
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(89,885)		XXX	1,444,856					405,923	XXX	XXX
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AM8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	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	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2012	04/01/2028		4,000,000	USD 4.187% / (GBP 4.394%)			22,844	805,510		791,299	57,135				36,067		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AM8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2012	04/01/2028		4,000,000	USD 4.187% / (GBP 4.394%)			22,844	805,510		791,299	57,135				36,067		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AM8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2012	04/01/2028		14,000,000	USD 4.187% / (GBP 4.394%)			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 G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033		15,069,200	USD 4.935% / (GBP 4.63%)			150,794	2,419,961		2,734,888	86,186				217,052		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033		2,984,000	USD 4.935% / (GBP 4.63%)			29,860	479,200		541,562	17,067				42,981		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033		36,106,400	USD 4.935% / (GBP 4.63%)			361,309	5,798,322		6,552,900	206,506				520,065		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033		7,609,200	USD 4.935% / (GBP 4.63%)			76,144	1,221,960		1,380,983	43,520				109,600		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033		1,492,000	USD 4.935% / (GBP 4.63%)			14,930	239,600		270,781	8,533				21,490		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033		2,984,000	USD 4.935% / (GBP 4.63%)			29,860	479,200		541,562	17,067				42,981		B023

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	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
Currency Swap	Foreign Liability	Exhibit 7	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2021	12/14/2028		881,075,000	GBP 0.75% / (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 G5GSEF7VJP5I70UK5573	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
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/24/2021	12/31/2047		27,213,600	USD 4.162% / (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 G5GSEF7VJP5I70UK5573	11/24/2021	12/31/2047		5,336,000	USD 4.162% / (GBP 3.23%)			60,911	326,400		850,845	(330,919)				127,991		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	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
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/24/2021	12/31/2047		18,142,400	USD 4.162% / (GBP 3.23%)			207,096	1,109,761		2,892,874	(1,125,125)				435,169		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	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
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/24/2021	12/31/2047		533,600	USD 4.162% / (GBP 3.23%)			6,091	32,640		85,085	(33,092)				12,799		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/24/2021	12/31/2047		800,400	USD 4.162% / (GBP 3.23%)			9,137	48,960		127,627	(49,638)				19,199		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AE6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/25/2023	11/08/2028		31,410,720	USD 6.509% / (EUR 4.71%)			555,085	656,369		336,939	2,053,758				308,463		B023
Currency Swap	M FINANCE F6101#AB1	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	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 F6101#AB1	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/18/2024	05/07/2034		4,264,000	USD 6.675% / (EUR 4.69%)			101,648	122,000		114,413	122,000				65,204		B023
Currency Swap	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	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
Currency Swap	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/23/2024	05/23/2034		10,164,050	USD 6.173% / (EUR 4.26%)			244,592	326,800		280,219	326,800				155,789		B023
Currency Swap	SG FINANCE & TREASURY LTD G7742#AH0	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/23/2024	05/23/2039		24,888,000	USD 6.43% / (GBP 6.01%)			590,860	(159,998)		713,682	(159,998)				472,217		B023
Currency Swap	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/30/2024	06/18/2034		11,918,500	USD 5.6845% / (EUR 4%)			5,659	527,999		297,448	527,999				183,372		B023
Currency Swap	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/30/2024	06/18/2034		12,460,250	USD 5.6845% / (EUR 4%)			5,916	551,999		310,968	551,999				191,707		B023
Currency Swap	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/30/2024	06/18/2034		11,918,500	USD 5.6845% / (EUR 4%)			5,659	527,999		297,448	527,999				183,372		B023
Currency Swap	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/30/2024	06/18/2034		10,293,250	USD 5.6845% / (EUR 4%)			4,887	456,000		256,887	456,000				158,366		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/25/2024	10/03/2034		5,213,910	USD 6.055% / (SEK 4.45%)			369,047	95,916		112,214	95,916				81,451		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	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		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/25/2024	10/03/2034		5,213,910	USD 6.055% / (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				633,590		B023
Currency Swap	MULLEN GROUP LTD C5864@AN9	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/06/2024	07/10/2034		4,748,250	USD 6.57% / (CAD 5.93%)			43,118	228,712		24,705	228,712				73,286		B023
Currency Swap	MULLEN GROUP LTD 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
Currency Swap	MULLEN GROUP LTD C5864@AN9	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/06/2024	07/10/2034		1,826,250	USD 6.57% / (CAD 5.93%)			16,584	87,966		9,502	87,966				28,187		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/23/2024	11/14/2039		64,760,000	USD 6.088% / (GBP 6.05%)			(1,194,887)	2,140,004		2,307,513	2,140,004				1,249,023		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Foreign Liability	Exhibit 7	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/21/2023	07/28/2025		63,984,439	HKD 4.94% / (USD %)			(725,935)	382,608		510,156	335,017	(345)			242,087		B020
Currency Swap	BRUKER CORPORATION 116794D*6	D1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/10/2024	04/15/2039		7,041,000	USD 6.1525% / (CHF 2.71%)			(300,944)	420,310		(406,365)	420,310				133,110		B023
Currency Swap	BRUKER CORPORATION 116794D*6	D1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/10/2024	04/15/2039		62,195,500	USD 6.1525% / (CHF 2.71%)			(2,658,338)	3,712,741		(3,589,562)	3,712,741				1,175,803		B023
Currency Swap	BRUKER CORPORATION 116794D*6	D1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/10/2024	04/15/2039		2,347,000	USD 6.1525% / (CHF 2.71%)			(100,315)	140,103		(135,455)	140,103				44,370		B023
Currency Swap	SG FINANCE & TREASURY LTD G7742#AE7	D1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/23/2024	05/23/2039		32,097,000	USD 6.3905% / (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 B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		2,399,250	USD 5.6975% / (GBP 5.57%)			30,545	520,650		570,755	(2,996)				30,172		B023
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	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 B4TYDEB6GKMZ0031MB27	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 B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		2,399,250	USD 5.6975% / (GBP 5.57%)			30,545	520,650		570,755	(2,996)				30,172		B023
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		1,119,650	USD 5.6975% / (GBP 5.57%)			14,254	242,970		266,353	(1,398)				14,080		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		799,750	USD 5.6975% / (GBP 5.57%)			10,182	173,550		190,252	(999)				10,057		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	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 B4TYDEB6GKMZ0031MB27	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 B4TYDEB6GKMZ0031MB27	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 B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		428,550	USD 4.355% / (GBP 4.09%)			5,473	115,450		125,548	(1,797)				8,220		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		428,550	USD 4.355% / (GBP 4.09%)			5,473	115,450		125,548	(1,797)				8,220		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	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 B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		857,100	USD 4.1325% / (GBP 3.87%)			10,459	230,900		240,240	4,933				13,357		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		7,285,350	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 B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		3,428,400	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 B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		2,571,300	USD 4.1325% / (GBP 3.87%)			31,376	692,700		720,720	14,798				40,072		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044		857,100	USD 4.6425% / (GBP 4.38%)			11,541	230,900		266,366	11,200				19,032		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044		6,428,250	USD 4.6425% / (GBP 4.38%)			86,554	1,731,750		1,997,742	83,999				142,742		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044		2,999,850	USD 4.6425% / (GBP 4.38%)			40,392	808,150		932,279	39,200				66,613		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044		2,142,750	USD 4.6425% / (GBP 4.38%)			28,851	577,250		665,914	28,000				47,581		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		465,289	USD 4.035% / (CAD 4.07%)			4,244	117,633		108,268	35,349				3,128		B023

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		1,628,513	USD 4.035% / (CAD 4.07%)			14,855	411,714		378,939	123,720				10,949		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		7,909,920	USD 4.035% / (CAD 4.07%)			72,151	1,999,755		1,840,560	600,925				53,182		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		465,289	USD 4.035% / (CAD 4.07%)			4,244	117,633		108,268	35,349				3,128		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		232,645	USD 4.035% / (CAD 4.07%)			2,122	58,816		54,134	17,674				1,564		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		4,420,249	USD 4.035% / (CAD 4.07%)			40,319	1,117,510		1,028,548	335,811				29,720		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		852,050	USD 3.81% / (GBP 3.58%)			9,768	225,850		228,313	11,632				9,328		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		3,408,200	USD 3.81% / (GBP 3.58%)			39,072	903,400		913,252	46,527				37,314		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		16,188,950	USD 3.81% / (GBP 3.58%)			185,592	4,291,151		4,337,949	221,002				177,240		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		852,050	USD 3.81% / (GBP 3.58%)			9,768	225,850		228,313	11,632				9,328		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		9,798,575	USD 3.81% / (GBP 3.58%)			112,332	2,597,276		2,625,601	133,764				107,277		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		1,248,500	USD 4.0655% / (EUR 2.434%)			22,344	109,450		99,614	74,116				8,527		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		1,929,500	USD 4.0655% / (EUR 2.434%)			34,532	169,150		153,949	114,542				13,178		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		113,500	USD 4.0655% / (EUR 2.434%)			2,031	9,950		9,056	6,738				775		B023
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039		1,560,486	USD 3.10325% / (GBP 2.3%)			10,374	(39,606)		29,137	29,813				29,458		B023
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039		6,762,104	USD 3.10325% / (GBP 2.3%)			44,955	(171,627)		126,261	129,188				127,653		B023
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039		28,088,740	USD 3.10325% / (GBP 2.3%)			186,735	(712,910)		524,470	536,626				530,253		B023
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039		2,600,809	USD 3.10325% / (GBP 2.3%)			17,290	(66,010)		48,562	49,688				49,097		B023
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039		7,282,266	USD 3.10325% / (GBP 2.3%)			48,413	(184,829)		135,974	139,125				137,473		B023
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039		6,241,942	USD 3.10325% / (GBP 2.3%)			41,497	(158,424)		116,549	119,250				117,834		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG@3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		6,453,600	USD 3.946% / (EUR 1.71%)			144,653	240,600		261,198	273,368				49,329		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG@3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		2,509,733	USD 3.946% / (EUR 1.71%)			56,254	93,567		101,577	106,310				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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		3,767,880	USD 4.572% / (AUD 4.98%)			8,651	610,214		624,014	322,318				91,935		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		12,042,440	USD 4.572% / (AUD 4.98%)			27,650	1,950,292		1,994,398	1,030,154				293,831		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		3,029,080	USD 4.572% / (AUD 4.98%)			6,955	490,564		501,658	259,118				73,908		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		369,400	USD 4.572% / (AUD 4.98%)			848	59,825		61,178	31,600				9,013		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		369,400	USD 4.572% / (AUD 4.98%)			848	59,825		61,178	31,600				9,013		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		7,535,760	USD 4.572% / (AUD 4.98%)			17,302	1,220,428		1,248,028	644,636				183,870		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		3,767,880	USD 4.572% / (AUD 4.98%)			8,651	610,214		624,014	322,318				91,935		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		369,400	USD 4.572% / (AUD 4.98%)			848	59,825		61,178	31,600				9,013		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		3,027,640	USD 3.845% / (AUD 3.64%)			13,721	303,379		327,561	138,438				38,550		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		15,963,920	USD 3.845% / (AUD 3.64%)			72,347	1,599,636		1,727,141	729,944				203,265		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		4,266,220	USD 3.845% / (AUD 3.64%)			19,334	427,489		461,563	195,071				54,321		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		619,290	USD 3.845% / (AUD 3.64%)			2,807	62,055		67,001	28,317				7,885		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		1,857,870	USD 3.845% / (AUD 3.64%)			8,420	186,164		201,003	84,950				23,656		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		137,620	USD 3.845% / (AUD 3.64%)			624	13,790		14,889	6,293				1,752		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		2,468,550	USD 2.704% / (EUR 1.38%)			36,270	294,000		182,283	145,215				40,895		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		25,861,000	USD 2.704% / (EUR 1.38%)			379,976	3,079,999		1,909,634	1,521,302				428,429		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		1,293,050	USD 2.704% / (EUR 1.38%)			18,999	154,000		95,482	76,065				21,421		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		1,293,050	USD 2.704% / (EUR 1.38%)			18,999	154,000		95,482	76,065				21,421		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		12,342,750	USD 2.704% / (EUR 1.38%)			181,352	1,469,999		911,416	726,076				204,477		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		3,056,300	USD 2.704% / (EUR 1.38%)			44,906	364,000		225,684	179,790				50,632		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		587,750	USD 2.704% / (EUR 1.38%)			8,636	70,000		43,401	34,575				9,737		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		2,105,640	USD 3.0735% / (EUR 1.62%)			33,898	241,740		183,678	122,400				25,836		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		20,588,480	USD 3.0735% / (EUR 1.62%)			331,450	2,363,679		1,795,963	1,196,804				252,616		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		1,403,760	USD 3.0735% / (EUR 1.62%)			22,599	161,160		122,452	81,600				17,224		B023

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		6,199,940	USD 3.0735% / (EUR 1.62%)			99,812	711,790		540,830	360,401				76,072		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		701,880	USD 3.0735% / (EUR 1.62%)			11,299	80,580		61,226	40,800				8,612		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		701,880	USD 3.0735% / (EUR 1.62%)			11,299	80,580		61,226	40,800				8,612		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/08/2021	04/17/2028		795,544,948	CAD 2% / (USD 1.8325%)			(220,437)	(100,231,362)		(59,027,618)	(63,228,726)	162,212			7,221,395		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/31/2021	09/08/2026		274,837,500	AUD 4.9897% / (USD %)			(4,086,260)	(42,656,178)		(43,411,073)	(23,731,069)	31,218			1,785,212		B020
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/27/2021	10/04/2028		409,675,000	EUR 0.25% / (USD 1.76%)			(6,322,403)	(47,249,983)		(38,331,688)	(24,215,693)	13,162			3,972,814		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/27/2021	10/04/2028		292,625,000	EUR 0.25% / (USD 1.76%)			(4,552,984)	(33,749,988)		(27,379,777)	(17,296,923)	9,402			2,837,724		B021
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,733	54,300		142,770	11,200				19,217		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		6,805,000	USD 3.318% / (GBP 2.51%)			67,327	543,000		1,427,697	111,999				192,169		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,733	54,300		142,770	11,200				19,217		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,733	54,300		142,770	11,200				19,217		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,733	54,300		142,770	11,200				19,217		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,733	54,300		142,770	11,200				19,217		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,733	54,300		142,770	11,200				19,217		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,733	54,300		142,770	11,200				19,217		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,733	54,300		142,770	11,200				19,217		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		637,450	USD 2.857% / (CAD 3.19%)			101	81,199		20,111	50,453				8,446		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		6,454,183	USD 2.857% / (CAD 3.19%)			1,025	822,143		203,623	510,839				85,514		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		239,044	USD 2.857% / (CAD 3.19%)			38	30,450		7,542	18,920				3,167		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		239,044	USD 2.857% / (CAD 3.19%)			38	30,450		7,542	18,920				3,167		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		3,426,295	USD 2.857% / (CAD 3.19%)			544	436,446		108,096	271,186				45,397		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		239,044	USD 2.857% / (CAD 3.19%)			38	30,450		7,542	18,920				3,167		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		582,250	USD 3.256% / (EUR 1.57%)			10,640	64,500		57,759	12,521				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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		3,493,500	USD 3.256% / (EUR 1.57%)			63,843	387,000		346,556	75,126				60,315		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		582,250	USD 3.256% / (EUR 1.57%)			10,640	64,500		57,759	12,521				10,053		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		582,250	USD 3.256% / (EUR 1.57%)			10,640	64,500		57,759	12,521				10,053		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		2,329,000	USD 3.256% / (EUR 1.57%)			42,562	258,000		231,037	50,084				40,210		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		582,250	USD 3.256% / (EUR 1.57%)			10,640	64,500		57,759	12,521				10,053		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		2,696,200	USD 3.3% / (GBP 2.64%)			21,942	191,400		284,849	(13,929)				40,646		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		20,221,500	USD 3.3% / (GBP 2.64%)			164,566	1,435,501		2,136,365	(104,465)				304,842		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		16,177,200	USD 3.3% / (GBP 2.64%)			131,653	1,148,401		1,709,092	(83,572)				243,874		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		4,044,300	USD 3.3% / (GBP 2.64%)			32,913	287,100		427,273	(20,893)				60,968		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		271,600	USD 3.376% / (GBP 2.83%)			2,041	21,120		27,101	1,610				3,719		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		1,222,200	USD 3.376% / (GBP 2.83%)			9,185	95,040		121,956	7,247				16,737		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		135,800	USD 3.376% / (GBP 2.83%)			1,021	10,560		13,551	805				1,860		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		135,800	USD 3.376% / (GBP 2.83%)			1,021	10,560		13,551	805				1,860		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		4,753,000	USD 3.376% / (GBP 2.83%)			35,719	369,600		474,275	28,183				65,089		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		882,800	USD 3.754% / (EUR 2.38%)			12,600	54,400		21,692	55,320				13,426		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		4,193,300	USD 3.754% / (EUR 2.38%)			59,851	258,400		103,038	262,770				63,774		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		441,400	USD 3.754% / (EUR 2.38%)			6,300	27,200		10,846	27,660				6,713		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		441,400	USD 3.754% / (EUR 2.38%)			6,300	27,200		10,846	27,660				6,713		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		14,566,200	USD 3.754% / (EUR 2.38%)			207,905	897,599		357,921	912,781				221,531		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		3,641,550	USD 3.919% / (EUR 2.58%)			50,865	224,400		58,500	228,195				63,740		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		441,400	USD 3.919% / (EUR 2.58%)			6,165	27,200		7,091	27,660				7,726		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		18,428,450	USD 3.919% / (EUR 2.58%)			257,407	1,135,599		296,046	1,154,806				322,561		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		1,213,850	USD 3.919% / (EUR 2.58%)			16,955	74,800		19,500	76,065				21,247		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		1,213,850	USD 3.919% / (EUR 2.58%)			16,955	74,800		19,500	76,065				21,247		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		441,400	USD 3.919% / (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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		1,213,850	USD 3.919% / (EUR 2.58%)			16,955	74,800		19,500	76,065				21,247		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		441,400	USD 3.919% / (EUR 2.58%)			6,165	27,200		7,091	27,660				7,726		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		22,122,100	USD 4.095% / (GBP 3.23%)			213,706	956,542		2,009,690	(400,680)				309,406		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		11,911,900	USD 4.095% / (GBP 3.23%)			115,073	515,061		1,082,141	(215,751)				166,603		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		3,403,400	USD 4.095% / (GBP 3.23%)			32,878	147,160		309,183	(61,643)				47,601		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		3,403,400	USD 4.095% / (GBP 3.23%)			32,878	147,160		309,183	(61,643)				47,601		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		3,403,400	USD 4.095% / (GBP 3.23%)			32,878	147,160		309,183	(61,643)				47,601		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		1,309,000	USD 4.095% / (GBP 3.23%)			12,645	56,600		118,917	(23,709)				18,308		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		2,669,500	USD 4.725% / (EUR 3.27%)			39,323	80,750		(14,860)	172,875				41,012		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			7,865	16,150		(2,972)	34,575				8,202		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			7,865	16,150		(2,972)	34,575				8,202		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			7,865	16,150		(2,972)	34,575				8,202		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			7,865	16,150		(2,972)	34,575				8,202		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/04/2022	08/20/2029		919,170	USD 5.27% / (EUR 3.54%)			14,300	(12,780)		(26,778)	59,991				9,898		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/04/2022	08/20/2029		15,421,630	USD 5.27% / (EUR 3.54%)			239,914	(214,421)		(449,277)	1,006,516				166,067		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/04/2022	08/20/2029		4,595,850	USD 5.27% / (EUR 3.54%)			71,498	(63,900)		(133,891)	299,955				49,490		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/04/2022	08/20/2029		4,595,850	USD 5.27% / (EUR 3.54%)			71,498	(63,900)		(133,891)	299,955				49,490		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/12/2022	09/16/2025		525,825,000	GBP 4.35% / (USD %)			(6,784,606)	37,754,960		33,721,137	(10,498,080)	418,205			2,214,699		B020
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		2,166,000	USD 5.7825% / (GBP 6.31%)			(27,308)	(213,560)		(371,574)	42,559				34,737		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		1,710,000	USD 5.7825% / (GBP 6.31%)			(21,559)	(168,600)		(293,348)	33,600				27,424		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		13,794,000	USD 5.7825% / (GBP 6.31%)			(173,907)	(1,360,039)		(2,366,338)	271,037				221,217		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		6,384,000	USD 5.7825% / (GBP 6.31%)			(80,486)	(629,440)		(1,095,165)	125,438				102,381		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		6,270,000	USD 5.7825% / (GBP 6.31%)			(79,048)	(618,200)		(1,075,608)	123,198				100,553		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/04/2023	01/09/2030		688,350,000	EUR 3.625% / (USD 4.772%)			(7,117,268)	(15,274,969)		11,488,175	(46,553,887)	1,606,330			7,717,043		B021

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AN7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/09/2023	02/28/2030		32,268,000	USD 5.4375% / (EUR 4.32%)			361,893	1,202,999		(134,124)	3,004,251				366,650		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		372,720	USD 5.6175% / (GBP 5.97%)			(1,883)	(3,000)		(17,602)	6,720				5,874		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	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		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		496,960	USD 5.6175% / (GBP 5.97%)			(2,510)	(4,000)		(23,469)	8,960				7,832		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		496,960	USD 5.6175% / (GBP 5.97%)			(2,510)	(4,000)		(23,469)	8,960				7,832		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		124,240	USD 5.6175% / (GBP 5.97%)			(628)	(1,000)		(5,867)	2,240				1,958		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		10,560,400	USD 5.6175% / (GBP 5.97%)			(53,341)	(84,999)		(498,724)	190,398				166,425		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		372,720	USD 5.6175% / (GBP 5.97%)			(1,883)	(3,000)		(17,602)	6,720				5,874		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		372,720	USD 5.6175% / (GBP 5.97%)			(1,883)	(3,000)		(17,602)	6,720				5,874		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		124,240	USD 5.6175% / (GBP 5.97%)			(628)	(1,000)		(5,867)	2,240				1,958		B023
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AC4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	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		B023
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AC4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	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		B023
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AC4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	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		B023
Currency Swap	KONINKLIJKE FRIESLANDCAMPINA NV N4282*AK2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/25/2023	02/01/2034		42,352,000	USD 6.77% / (EUR 5%)			1,650,142	931,998		39,127	852,687				638,559		B023
Currency Swap	KONINKLIJKE FRIESLANDCAMPINA NV N4282*AL0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	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		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737@AN9	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/08/2023	04/02/2044		24,540,000	USD 7.015% / (GBP 6.55%)			607,889	(507,998)		610,716	14,720				538,564		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		5,198,700	USD 3.8725% / (GBP 3.27%)			39,783	314,340		557,337	(51,593)				91,765		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		533,200	USD 3.8725% / (GBP 3.27%)			4,080	32,240		57,163	(5,292)				9,412		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		26,926,600	USD 3.8725% / (GBP 3.27%)			206,055	1,628,122		2,886,717	(267,227)				475,295		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		1,732,900	USD 3.8725% / (GBP 3.27%)			13,261	104,780		185,779	(17,198)				30,588		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		1,732,900	USD 3.8725% / (GBP 3.27%)			13,261	104,780		185,779	(17,198)				30,588		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		533,200	USD 3.8725% / (GBP 3.27%)			4,080	32,240		57,163	(5,292)				9,412		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		1,732,900	USD 3.8725% / (GBP 3.27%)			13,261	104,780		185,779	(17,198)				30,588		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		533,200	USD 3.8725% / (GBP 3.27%)			4,080	32,240		57,163	(5,292)				9,412		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		533,200	USD 3.8725% / (GBP 3.27%)			4,080	32,240		57,163	(5,292)				9,412		B023
Currency Swap	SPIRAX SARCO OVERSEAS LIMITED G8357*AF2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/10/2023	09/05/2030		550,900	USD 5.616% / (EUR 4.38%)			7,391	33,150		13,270	34,575				6,566		B023
Currency Swap	SPIRAX SARCO OVERSEAS LIMITED G8357*AF2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/10/2023	09/05/2030		47,928,300	USD 5.616% / (EUR 4.38%)			642,992	2,884,048		1,154,478	3,008,029				571,242		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		1,267,000	USD 5.94% / (GBP 5.5%)			9,373	14,600		80,833	16,885				27,776		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		2,407,300	USD 5.94% / (GBP 5.5%)			17,808	27,740		153,583	32,082				52,775		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		1,773,800	USD 5.94% / (GBP 5.5%)			13,122	20,440		113,167	23,639				38,887		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/03/2024	04/11/2039		7,551,600	USD 5.827% / (EUR 4.08%)			38,053	303,100		148,999	303,100				142,708		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/03/2024	04/11/2039		83,607,000	USD 5.827% / (EUR 4.08%)			421,302	3,355,746		1,649,635	3,355,746				1,579,980		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/03/2024	04/11/2039		4,315,200	USD 5.827% / (EUR 4.08%)			21,745	173,200		85,142	173,200				81,547		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/03/2024	04/11/2039		4,315,200	USD 5.827% / (EUR 4.08%)			21,745	173,200		85,142	173,200				81,547		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/23/2024	04/30/2031		497,720,000	GBP 4.875% / (USD 5.338%)			(3,948,865)	3,239,965		(6,430,514)	3,180,427	59,537			6,261,936		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/17/2024	07/24/2029		151,560,000	AUD 5.4937% / (USD %)			2,455,954	(12,251,207)		(12,623,614)	(12,313,624)	62,417			1,618,996		B020
Currency Swap	GOLDCUP 101311 AB PUBL W3569*AC6	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2034		5,953,500	USD 5.995% / (NOK 5.52%)			366,050	129,078		235,681	129,078				93,004		B023
Currency Swap	GOLDCUP 101311 AB PUBL W3569*AC6	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2034		27,783,000	USD 5.995% / (NOK 5.52%)			1,708,232	602,364		1,099,845	602,364				434,021		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2034		5,953,500	USD 5.995% / (NOK 5.52%)			366,050	129,078		235,681	129,078				93,004		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/26/2024	05/14/2034		11,694,900	USD 5.898% / (EUR 4.53%)			(549,632)	822,149		348,975	822,149				179,018		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/26/2024	05/14/2034		9,133,160	USD 5.898% / (EUR 4.53%)			(429,236)	642,060		272,533	642,060				139,805		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/26/2024	05/14/2034		2,004,840	USD 5.898% / (EUR 4.53%)			(94,223)	140,940		59,824	140,940				30,689		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/26/2024	05/14/2034		2,004,840	USD 5.898% / (EUR 4.53%)			(94,223)	140,940		59,824	140,940				30,689		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/30/2024	09/29/2034		95,000,000	NOK 4.41% / (USD 4.553%)			899,697	(6,951,291)		(6,561,759)	(6,978,915)	27,624			1,483,239		B021
Currency Swap	Fixed Income Portfolio	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	02/28/2024	03/20/2031		7,039,500	USD 5.8096% / (EUR 4.18%)			106,740	308,750		173,417	308,750				87,777		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	02/28/2024	03/20/2031		1,083,000	USD 5.8096% / (EUR 4.18%)			16,421	47,500		26,679	47,500				13,504		B023
Currency Swap	DIPLOMA PLC 25455XA*5	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	02/28/2024	03/20/2031		541,500	USD 5.8096% / (EUR 4.18%)			8,211	23,750		13,340	23,750				6,752		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*BG0	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	09/24/2024	12/12/2036		802,980	USD 5.4832% / (GBP 5.66%)			(41,501)	51,540		39,312	51,540				13,883		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*BG0	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	09/24/2024	12/12/2036		1,070,640	USD 5.4832% / (GBP 5.66%)			(55,335)	68,720		52,417	68,720				18,510		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	09/20/2013	04/08/2029		7,583,860	USD 5.1225% / (CAD 5.34%)			88,856	2,160,414		1,882,058	578,135				78,368		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		1,458,435	USD 5.1225% / (CAD 5.34%)			17,088	415,464		361,934	111,180				15,071		B023
Currency Swap	Fixed Income Portfolio	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
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		2,333,495	USD 5.1225% / (CAD 5.34%)			27,340	664,743		579,095	177,888				24,113		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		7,583,860	USD 5.1225% / (CAD 5.34%)			88,856	2,160,414		1,882,058	578,135				78,368		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AM3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/10/2014	06/15/2029		7,881,900	USD 4.876% / (GBP 4.51%)			115,308	1,995,620		2,140,103	(28,661)				83,205		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AM3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/10/2014	06/15/2029		838,500	USD 4.876% / (GBP 4.51%)			12,267	212,300		227,671	(3,049)				8,852		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AM3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/10/2014	06/15/2029		3,018,600	USD 4.876% / (GBP 4.51%)			44,160	764,280		819,614	(10,977)				31,866		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		25,451,050	USD 4.56% / (GBP 4.378%)			318,820	6,539,811		6,786,114	168,103				271,302		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		2,865,350	USD 4.56% / (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
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		1,704,100	USD 4.045% / (GBP 3.79%)			20,878	451,700		466,671	22,400				26,670		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		15,762,925	USD 4.045% / (GBP 3.79%)			193,122	4,178,226		4,316,706	207,197				246,694		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		8,520,500	USD 4.045% / (GBP 3.79%)			104,390	2,258,500		2,333,355	111,999				133,348		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		426,025	USD 4.045% / (GBP 3.79%)			5,220	112,925		116,668	5,600				6,667		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		5,964,350	USD 4.045% / (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		701,550	USD 4.101% / (GBP 2.7%)			11,759	75,350		103,507	(19,078)				6,497		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AG4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/16/2018	06/05/2028		4,209,300	USD 4.101% / (GBP 2.7%)			70,555	452,100		621,042	(114,465)				38,979		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AG4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/16/2018	06/05/2028		2,806,200	USD 4.101% / (GBP 2.7%)			47,037	301,400		414,028	(76,310)				25,986		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		1,972,500	USD 4.20375% / (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
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		7,179,900	USD 4.20375% / (AUD 4.65%)			27,145	1,545,633		1,428,652	437,454				103,314		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		2,288,100	USD 4.20375% / (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	USD 4.20375% / (AUD 4.65%)			2,088	118,895		109,896	33,650				7,947		B023
Currency Swap	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 PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		1,104,600	USD 4.20375% / (AUD 4.65%)			4,176	237,790		219,793	67,301				15,895		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		552,300	USD 4.20375% / (AUD 4.65%)			2,088	118,895		109,896	33,650				7,947		B023

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	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		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		1,814,700	USD 4.4425% / (AUD 5%)			5,968	390,655		368,049	145,359				43,791		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		22,959,900	USD 4.4425% / (AUD 5%)			75,509	4,942,629		4,656,614	1,839,108				554,057		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		3,550,500	USD 4.4425% / (AUD 5%)			11,677	764,324		720,095	284,398				85,679		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		946,800	USD 4.4425% / (AUD 5%)			3,114	203,820		192,025	75,840				22,848		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		8,442,300	USD 4.4425% / (AUD 5%)			27,764	1,817,393		1,712,226	676,236				203,725		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		1,814,700	USD 4.4425% / (AUD 5%)			5,968	390,655		368,049	145,359				43,791		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		946,800	USD 4.4425% / (AUD 5%)			3,114	203,820		192,025	75,840				22,848		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		12,298,700	USD 4.53% / (GBP 2.97%)			197,618	400,901		2,287,376	(1,493,586)				228,937		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		38,838,000	USD 4.53% / (GBP 2.97%)			624,058	1,266,003		7,223,293	(4,716,587)				722,957		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		9,709,500	USD 4.53% / (GBP 2.97%)			156,015	316,501		1,805,823	(1,179,147)				180,739		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		1,294,600	USD 4.53% / (GBP 2.97%)			20,802	42,200		240,776	(157,220)				24,099		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		24,597,400	USD 4.53% / (GBP 2.97%)			395,237	801,802		4,574,752	(2,987,172)				457,873		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		12,298,700	USD 4.53% / (GBP 2.97%)			197,618	400,901		2,287,376	(1,493,586)				228,937		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		1,294,600	USD 4.53% / (GBP 2.97%)			20,802	42,200		240,776	(157,220)				24,099		B023
Currency Swap	GROSVENOR LTD G4133@AE3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		900,900	USD 4.245% / (GBP 2.75%)			13,715	24,220		70,178	(31,207)				8,844		B023
Currency Swap	GROSVENOR LTD G4133@AE3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		4,761,900	USD 4.245% / (GBP 2.75%)			72,494	128,020		370,939	(164,953)				46,747		B023
Currency Swap	GROSVENOR LTD G4133@AE3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		128,700	USD 4.245% / (GBP 2.75%)			1,959	3,460		10,025	(4,458)				1,263		B023
Currency Swap	GROSVENOR LTD G4133@AE3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		2,316,600	USD 4.245% / (GBP 2.75%)			35,267	62,280		180,457	(80,247)				22,742		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		1,029,600	USD 4.245% / (GBP 2.75%)			15,674	27,680		80,203	(35,665)				10,107		B023
Currency Swap	GROSVENOR LTD G4133@AE3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		128,700	USD 4.245% / (GBP 2.75%)			1,959	3,460		10,025	(4,458)				1,263		B023
Currency Swap	GROSVENOR LTD G4133@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		B023
Currency Swap	GROSVENOR LTD G4133@AF0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2033		12,612,600	USD 4.468% / (GBP 2.95%)			195,163	339,081		1,623,237	(957,675)				187,686		B023
Currency Swap	GROSVENOR LTD G4133@AF0	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		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%)			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%)			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		7,850,700	USD 4.468% / (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		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	GROSVENOR LTD G4133@AF0	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
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/24/2018	01/24/2049		3,876,900	USD 5.028% / (GBP 3.21%)			72,256	119,700		1,174,245	(907,017)				95,127		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/24/2018	01/24/2049		646,150	USD 5.028% / (GBP 3.21%)			12,043	19,950		195,707	(151,170)				15,854		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/24/2018	01/24/2049		7,107,650	USD 5.028% / (GBP 3.21%)			132,469	219,450		2,152,782	(1,662,865)				174,399		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/24/2018	01/24/2049		1,938,450	USD 5.028% / (GBP 3.21%)			36,128	59,850		587,122	(453,509)				47,563		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/24/2018	01/24/2049		1,292,300	USD 5.028% / (GBP 3.21%)			24,085	39,900		391,415	(302,339)				31,709		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		142,640	USD 4.615% / (AUD 4.72%)			462	18,810		23,002	2,095				2,702		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		4,421,840	USD 4.615% / (AUD 4.72%)			14,337	583,109		713,064	64,950				83,771		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6	D1	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 PTY LTD Q3917#AD6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		213,960	USD 4.615% / (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
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		1,212,440	USD 4.615% / (AUD 4.72%)			3,931	159,885		195,518	17,809				22,969		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		142,640	USD 4.615% / (AUD 4.72%)			462	18,810		23,002	2,095				2,702		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/09/2019	10/18/2027		650,260,104	CHF 0.25% / (USD 3.224%)			(19,087,357)	66,981,275		88,428,130	(55,078,117)	26,975			5,437,804		B021
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		1,055,700	USD 3.666% / (AUD 3.48%)			5,953	126,975		125,208	68,194				11,304		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		4,082,040	USD 3.666% / (AUD 3.48%)			23,020	490,969		484,136	263,685				43,710		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		1,477,980	USD 3.666% / (AUD 3.48%)			8,335	177,765		175,291	95,472				15,826		B023
Currency Swap	BRISBANE AIRPORT 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
Currency Swap	BRISBANE AIRPORT 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
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		985,320	USD 3.771% / (AUD 3.66%)			5,010	118,510		121,307	48,483				12,644		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		3,800,520	USD 3.771% / (AUD 3.66%)			19,325	457,109		467,897	187,007				48,768		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		1,407,600	USD 3.771% / (AUD 3.66%)			7,157	169,300		173,295	69,262				18,062		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		211,140	USD 3.771% / (AUD 3.66%)			1,074	25,395		25,994	10,389				2,709		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		211,140	USD 3.771% / (AUD 3.66%)			1,074	25,395		25,994	10,389				2,709		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		1,678,200	USD 3.647% / (EUR 1.18%)			42,313	124,950		138,032	53,890				13,081		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	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. E570DZWZ7FF32TWEFA76	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	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		559,400	USD 3.647% / (EUR 1.18%)			14,104	41,650		46,011	17,963				4,360		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		1,118,800	USD 3.647% / (EUR 1.18%)			28,209	83,300		92,021	35,927				8,720		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		41,158,800	USD 3.197% / (EUR 1.07%)			891,085	2,845,298		2,829,640	1,930,553				279,443		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		1,668,600	USD 3.197% / (EUR 1.07%)			36,125	115,350		114,715	78,266				11,329		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		1,112,400	USD 3.197% / (EUR 1.07%)			24,083	76,900		76,477	52,177				7,553		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	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 GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		1,668,600	USD 3.197% / (EUR 1.07%)			36,125	115,350		114,715	78,266				11,329		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		1,112,400	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. E570DZWZ7FF32TWEFA76	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. E570DZWZ7FF32TWEFA76	03/16/2021	06/16/2061		1,389,000	USD 3.362% / (GBP 2.07%)			20,240	136,600		447,687	22,400				41,948		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		16,680,000	USD 2.723% / (GBP 2.06%)			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. E570DZWZ7FF32TWEFA76	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. E570DZWZ7FF32TWEFA76	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. E570DZWZ7FF32TWEFA76	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. E570DZWZ7FF32TWEFA76	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. E570DZWZ7FF32TWEFA76	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. E570DZWZ7FF32TWEFA76	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. E570DZWZ7FF32TWEFA76	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. E570DZWZ7FF32TWEFA76	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. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		1,218,600	USD 3.552% / (EUR 1.84%)			23,887	183,100		173,004	(8,258)				24,757		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		2,437,200	USD 3.552% / (EUR 1.84%)			47,774	366,200		346,009	(16,517)				49,514		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	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. E570DZWZ7FF32TWEFA76	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

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		1,827,900	USD 3.299% / (EUR 1.56%)			35,634	274,650		256,340	19,099				38,244		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		609,300	USD 3.299% / (EUR 1.56%)			11,878	91,550		85,447	6,366				12,748		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		19,497,600	USD 3.299% / (EUR 1.56%)			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	USD 3.299% / (EUR 1.56%)			11,878	91,550		85,447	6,366				12,748		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		609,300	USD 3.299% / (EUR 1.56%)			11,878	91,550		85,447	6,366				12,748		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		12,186,000	USD 3.299% / (EUR 1.56%)			237,557	1,831,000		1,708,936	127,324				254,958		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		1,218,600	USD 3.299% / (EUR 1.56%)			23,756	183,100		170,894	12,732				25,496		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		609,300	USD 3.299% / (EUR 1.56%)			11,878	91,550		85,447	6,366				12,748		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		4,150,500	USD 2.773% / (GBP 2.02%)			36,698	393,300		581,037	(73,506)				71,097		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		1,383,500	USD 2.773% / (GBP 2.02%)			12,233	131,100		193,679	(24,502)				23,699		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		22,136,000	USD 2.773% / (GBP 2.02%)			195,723	2,097,601		3,098,866	(392,030)				379,182		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		1,383,500	USD 2.773% / (GBP 2.02%)			12,233	131,100		193,679	(24,502)				23,699		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		691,750	USD 2.773% / (GBP 2.02%)			6,116	65,550		96,840	(12,251)				11,849		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		691,750	USD 2.773% / (GBP 2.02%)			6,116	65,550		96,840	(12,251)				11,849		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		4,150,500	USD 2.773% / (GBP 2.02%)			36,698	393,300		581,037	(73,506)				71,097		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		3,458,750	USD 2.773% / (GBP 2.02%)			30,582	327,750		484,198	(61,255)				59,247		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		1,383,500	USD 2.773% / (GBP 2.02%)			12,233	131,100		193,679	(24,502)				23,699		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		691,750	USD 2.773% / (GBP 2.02%)			6,116	65,550		96,840	(12,251)				11,849		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		4,150,500	USD 2.911% / (GBP 2.1%)			41,587	393,300		619,473	(109,449)				73,383		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		1,383,500	USD 2.911% / (GBP 2.1%)			13,862	131,100		206,491	(36,483)				24,461		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		24,903,000	USD 2.911% / (GBP 2.1%)			249,521	2,359,802		3,716,835	(656,692)				440,299		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		2,075,250	USD 2.911% / (GBP 2.1%)			20,793	196,650		309,736	(54,724)				36,692		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		691,750	USD 2.911% / (GBP 2.1%)			6,931	65,550		103,245	(18,241)				12,231		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		691,750	USD 2.911% / (GBP 2.1%)			6,931	65,550		103,245	(18,241)				12,231		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		4,842,250	USD 2.911% / (GBP 2.1%)			48,518	458,850		722,718	(127,690)				85,614		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		4,150,500	USD 2.911% / (GBP 2.1%)			41,587	393,300		619,473	(109,449)				73,383		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		1,383,500	USD 2.911% / (GBP 2.1%)			13,862	131,100		206,491	(36,483)				24,461		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		691,750	USD 2.911% / (GBP 2.1%)			6,931	65,550		103,245	(18,241)				12,231		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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/05/2021	11/16/2051		4,083,000	USD 3.295% / (GBP 2.51%)			39,457	325,800		775,525	67,199				105,869		B023
Currency Swap	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
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
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
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
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		1,712,750	USD 3.905% / (GBP 3.18%)			14,890	84,630		147,253	(12,909)				23,455		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		263,500	USD 3.905% / (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
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		527,000	USD 3.905% / (GBP 3.18%)			4,582	26,040		45,309	(3,972)				7,217		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		527,000	USD 3.905% / (GBP 3.18%)			4,582	26,040		45,309	(3,972)				7,217		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		1,712,750	USD 3.905% / (GBP 3.18%)			14,890	84,630		147,253	(12,909)				23,455		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		263,500	USD 3.905% / (GBP 3.18%)			2,291	13,020		22,654	(1,986)				3,608		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		263,500	USD 3.905% / (GBP 3.18%)			2,291	13,020		22,654	(1,986)				3,608		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/06/2022	04/13/2025		119,955,000	CAD 3.352% / (USD 3.335%)			(377,963)	(15,657,962)		(15,204,455)	(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
Currency Swap	Fixed Income Portfolio	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
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
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/15/2022	06/28/2029		520,750	USD 4.812% / (EUR 3.3%)			7,662	3,000		(8,488)	37,451				5,519		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		1,746,640	USD 5.423% / (GBP 5.49%)			(4,680)	(6,720)		(34,868)	31,360				32,359		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		623,800	USD 5.423% / (GBP 5.49%)			(1,671)	(2,400)		(12,453)	11,200				11,557		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		998,080	USD 5.423% / (GBP 5.49%)			(2,674)	(3,840)		(19,925)	17,920				18,491		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		998,080	USD 5.423% / (GBP 5.49%)			(2,674)	(3,840)		(19,925)	17,920				18,491		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				4,623		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		748,560	USD 5.423% / (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		748,560	USD 5.423% / (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				4,623		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/19/2023	04/25/2025		63,702,382	HKD 4.15% / (USD %)			(1,126,485)	664,664		581,444	337,243	(2,571)			178,784		B020

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/24/2023	09/06/2035		10,970,175	USD 5.647% / (JPY 1.5%)			460,432	789,467		1,288,992	1,168,420				179,319		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/24/2023	09/06/2035		19,197,806	USD 5.647% / (JPY 1.5%)			805,756	1,381,568		2,255,735	2,044,735				313,807		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/24/2023	09/06/2035		685,636	USD 5.647% / (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
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2038		4,404,992	USD 6.31% / (JPY 1.84%)			200,274	205,450		626,882	481,973				81,998		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2043		1,334,846	USD 6.44% / (JPY 2.12%)			58,842	62,258		232,217	146,052				28,987		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	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		631,500,000	GBP 4.95% / (USD 5.082%)			(491,394)	(5,300,044)		(7,368,785)	(11,229,905)	30,044			7,015,753		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	05/03/2034		106,960,000	EUR 3.625% / (USD 5.432%)			(1,963,048)	(3,409,995)		(2,562,694)	(3,521,442)	111,447			1,634,640		B021
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		595,000	USD 2.935% / (EUR 1.66%)			8,692	77,250		51,474	41,139				8,389		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	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
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		595,000	USD 2.935% / (EUR 1.66%)			8,692	77,250		51,474	41,139				8,389		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		3,570,000	USD 2.935% / (EUR 1.66%)			52,152	463,500		308,846	246,836				50,332		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		595,000	USD 2.935% / (EUR 1.66%)			8,692	77,250		51,474	41,139				8,389		B023
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		699,950	USD 2.94% / (GBP 2.34%)			5,443	73,750		86,871	3,295				9,080		B023
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		5,599,600	USD 2.94% / (GBP 2.34%)			43,542	590,000		694,969	26,356				72,641		B023
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	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
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		699,950	USD 2.94% / (GBP 2.34%)			5,443	73,750		86,871	3,295				9,080		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/26/2023	05/04/2033		103,871,577	NOK 4.345% / (USD 4.6275%)			(440,621)	(7,017,998)		(7,781,671)	(11,759,405)	299,427			1,500,325		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/07/2023	06/16/2031		136,116,152	NOK 4.66% / (USD 4.989%)			(334,579)	(4,043,090)		(5,399,916)	(15,957,374)	330,130			1,729,837		B021
Currency Swap	Fixed Income Portfolio	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
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		8,537,240	USD 4.92% / (GBP 4.41%)			123,584	1,899,520		2,079,710	(51,881)				85,635		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		1,288,640	USD 4.92% / (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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		24,162,000	.USD 5.265% / (GBP 4.68%)			381,758	5,376,001		6,531,338	(712,827)				362,981		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		21,745,800	.USD 5.265% / (GBP 4.68%)			343,582	4,838,401		5,878,204	(641,544)				326,683		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		6,121,040	.USD 5.265% / (GBP 4.68%)			96,712	1,361,920		1,654,606	(180,583)				91,955		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		2,416,200	.USD 5.265% / (GBP 4.68%)			38,176	537,600		653,134	(71,283)				36,298		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		15,648,840	.USD 4.083% / (GBP 3.54%)			179,381	2,874,361		3,176,019	(1,901)				189,148		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	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
Currency Swap	EVERSHOLT FUNDING PLC G3225*AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		306,840	.USD 4.083% / (GBP 3.54%)			3,517	56,360		62,275	(37)				3,709		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		4,962,800	.USD 3.433% / (GBP 2.36%)			53,779	203,680		458,513	(137,445)				77,495		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		13,190,600	.USD 3.433% / (GBP 2.36%)			142,940	541,361		1,218,680	(365,315)				205,974		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		6,530,000	.USD 3.433% / (GBP 2.36%)			70,762	268,000		603,307	(180,849)				101,967		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		26,250,600	.USD 3.433% / (GBP 2.36%)			284,465	1,077,362		2,425,294	(727,013)				409,909		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		1,697,800	.USD 3.433% / (GBP 2.36%)			18,398	69,680		156,860	(47,021)				26,512		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		2,350,800	.USD 3.433% / (GBP 2.36%)			25,474	96,480		217,191	(65,106)				36,708		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	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
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		3,149,160	.USD 3.195% / (EUR 1.31%)			61,014	249,760		230,647	140,707				30,416		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	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
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		1,911,990	.USD 3.195% / (EUR 1.31%)			37,044	151,640		140,036	85,430				18,467		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	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
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	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
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	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
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		5,148,950	.USD 4.15375% / (AUD 4.44%)			24,719	1,000,644		932,271	421,127				48,493		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		2,536,050	.USD 4.15375% / (AUD 4.44%)			12,175	492,854		459,179	207,421				23,885		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		46,110,000	.USD 4.15375% / (AUD 4.44%)			221,364	8,960,989		8,348,699	3,771,284				434,264		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		845,350	USD 4.15375% / (AUD 4.44%)			4,058	164,285		153,060	69,140				7,962		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		11,988,600	USD 4.15375% / (AUD 4.44%)			57,555	2,329,857		2,170,662	980,534				112,909		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		3,381,400	USD 4.15375% / (AUD 4.44%)			16,233	657,139		612,238	276,561				31,846		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		845,350	USD 4.15375% / (AUD 4.44%)			4,058	164,285		153,060	69,140				7,962		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		2,877,030	USD 4.287% / (AUD 4.42%)			10,541	462,344		435,519	226,877				27,869		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		12,688,440	USD 4.287% / (AUD 4.42%)			46,490	2,039,057		1,920,749	1,000,587				122,911		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		442,620	USD 4.287% / (AUD 4.42%)			1,622	71,130		67,003	34,904				4,288		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		442,620	USD 4.287% / (AUD 4.42%)			1,622	71,130		67,003	34,904				4,288		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		6,639,300	USD 4.287% / (AUD 4.42%)			24,326	1,066,948		1,005,043	523,563				64,314		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		7,598,310	USD 4.287% / (AUD 4.42%)			27,840	1,221,063		1,150,216	599,189				73,604		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		442,620	USD 4.287% / (AUD 4.42%)			1,622	71,130		67,003	34,904				4,288		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		1,961,700	USD 4.1645% / (GBP 2.66%)			30,394	83,100		508,607	(354,173)				47,724		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		5,885,100	USD 4.1645% / (GBP 2.66%)			91,181	249,300		1,525,820	(1,062,518)				143,172		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		1,961,700	USD 4.1645% / (GBP 2.66%)			30,394	83,100		508,607	(354,173)				47,724		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		653,900	USD 4.1645% / (GBP 2.66%)			10,131	27,700		169,536	(118,058)				15,908		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		3,914,100	USD 4.3325% / (GBP 2.79%)			63,082	156,900		766,637	(486,839)				74,659		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		12,394,650	USD 4.3325% / (GBP 2.79%)			199,760	496,851		2,427,685	(1,541,658)				236,421		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		2,935,575	USD 4.3325% / (GBP 2.79%)			47,312	117,675		574,978	(365,130)				55,995		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		326,175	USD 4.3325% / (GBP 2.79%)			5,257	13,075		63,886	(40,570)				6,222		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		326,175	USD 4.3325% / (GBP 2.79%)			5,257	13,075		63,886	(40,570)				6,222		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		326,175	USD 4.3325% / (GBP 2.79%)			5,257	13,075		63,886	(40,570)				6,222		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		2,607,200	USD 4.625% / (GBP 2.94%)			45,975	102,400		836,632	(638,094)				70,025		B023

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	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		2,760,885	(2,105,710)				231,083		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	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		669,305	(510,475)				56,020		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		260,720	USD 4.625% / (GBP 2.94%)			4,598	10,240		83,663	(63,809)				7,003		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		260,720	USD 4.625% / (GBP 2.94%)			4,598	10,240		83,663	(63,809)				7,003		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		5,344,760	USD 4.625% / (GBP 2.94%)			94,249	209,920		1,715,095	(1,308,092)				143,551		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		2,607,200	USD 4.625% / (GBP 2.94%)			45,975	102,400		836,632	(638,094)				70,025		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		260,720	USD 4.625% / (GBP 2.94%)			4,598	10,240		83,663	(63,809)				7,003		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		1,283,400	USD 4.316% / (GBP 2.89%)			18,058	31,000		157,567	(91,749)				19,484		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		46,202,400	USD 4.316% / (GBP 2.89%)			650,104	1,116,003		5,672,401	(3,302,974)				701,424		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	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		945,400	(550,496)				116,904		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		2,566,800	USD 4.316% / (GBP 2.89%)			36,117	62,000		315,133	(183,499)				38,968		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		1,283,400	USD 4.316% / (GBP 2.89%)			18,058	31,000		157,567	(91,749)				19,484		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		21,817,800	USD 4.316% / (GBP 2.89%)			306,993	527,002		2,678,634	(1,559,738)				331,228		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		1,283,400	USD 4.316% / (GBP 2.89%)			18,058	31,000		157,567	(91,749)				19,484		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		1,283,400	USD 4.494% / (GBP 2.99%)			19,051	31,000		225,406	(150,726)				24,200		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		42,352,200	USD 4.494% / (GBP 2.99%)			628,686	1,023,003		7,438,387	(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		2,704,868	(1,808,713)				290,397		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		2,566,800	USD 4.494% / (GBP 2.99%)			38,102	62,000		450,811	(301,452)				48,400		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		1,283,400	USD 4.494% / (GBP 2.99%)			19,051	31,000		225,406	(150,726)				24,200		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		11,550,600	USD 4.494% / (GBP 2.99%)			171,460	279,001		2,028,651	(1,356,535)				217,798		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		1,283,400	USD 4.494% / (GBP 2.99%)			19,051	31,000		225,406	(150,726)				24,200		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		1,174,530	USD 3.65% / (AUD 3.57%)			3,868	121,975		123,383	61,077				15,156		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		6,010,830	USD 3.65% / (AUD 3.57%)			19,793	624,223		631,431	312,569				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		166,930	82,633				20,505		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		207,270	USD 3.65% / (AUD 3.57%)			683	21,525		21,773	10,778				2,675		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		690,900	USD 3.65% / (AUD 3.57%)			2,275	71,750		72,578	35,927				8,915		B023

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		2,771,107	USD 2.965% / (JPY 0.28%)			76,720	862,224		740,592	354,206				29,858		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		923,702	USD 2.965% / (JPY 0.28%)			25,573	287,408		246,864	118,069				9,953		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		4,618,511	USD 2.965% / (JPY 0.28%)			127,867	1,437,040		1,234,319	590,343				49,763		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		923,702	USD 2.965% / (JPY 0.28%)			25,573	287,408		246,864	118,069				9,953		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		2,771,107	USD 2.965% / (JPY 0.28%)			76,720	862,224		740,592	354,206				29,858		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		1,847,404	USD 2.965% / (JPY 0.28%)			51,147	574,816		493,728	236,137				19,905		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		277,111	USD 2.965% / (JPY 0.28%)			7,672	86,222		74,059	35,421				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%)			19,984	(78,880)		239,717	38,080				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	USD 3.785% / (GBP 2.66%)			10,580	(41,760)		126,909	20,160				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	USD 3.785% / (GBP 2.66%)			24,686	(97,440)		296,121	47,039				56,844		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737@AH2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		482,400	USD 3.785% / (GBP 2.66%)			4,702	(18,560)		56,404	8,960				10,827		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		2,532,600	USD 3.785% / (GBP 2.66%)			24,686	(97,440)		296,121	47,039				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	USD 3.785% / (GBP 2.66%)			12,931	(51,040)		155,111	24,640				29,775		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737@AH2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		241,200	USD 3.785% / (GBP 2.66%)			2,351	(9,280)		28,202	4,480				5,414		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/10/2019	12/17/2026		679,800,000	GBP 1.25% / (USD 2.082%)			(5,446,632)	9,019,951		(3,779,710)	(12,323,824)	3,977			4,760,594		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		6,754,850	USD 3.1571% / (GBP 2.27%)			61,075	117,130		531,424	(201,323)				106,320		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		62,450,500	USD 3.1571% / (GBP 2.27%)			564,652	1,082,904		4,913,167	(1,861,292)				982,955		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		2,676,450	USD 3.1571% / (GBP 2.27%)			24,199	46,410		210,564	(79,770)				42,127		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		1,401,950	USD 3.1571% / (GBP 2.27%)			12,676	24,310		110,296	(41,784)				22,066		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		12,235,200	USD 3.1571% / (GBP 2.27%)			110,626	212,161		962,580	(364,661)				192,579		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		2,676,450	USD 3.1571% / (GBP 2.27%)			24,199	46,410		210,564	(79,770)				42,127		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		1,401,950	USD 3.1571% / (GBP 2.27%)			12,676	24,310		110,296	(41,784)				22,066		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/16/2020	01/23/2027		890,800,000	EUR 0.25% / (USD 2.268%)			(18,039,220)	(62,399,961)		(59,529,898)	(55,449,391)	129,322			6,397,366		B021
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		1,684,050	USD 3.28% / (EUR 2%)			23,583	130,800		74,369	103,725				19,740		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		16,840,500	USD 3.28% / (EUR 2%)			235,834	1,307,999		743,693	1,037,251				197,399		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		1,122,700	USD 3.28% / (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		1,684,050	USD 3.28% / (EUR 2%)			23,583	130,800		74,369	103,725				19,740		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		1,684,050	USD 3.365% / (EUR 2.05%)			24,223	130,800		67,433	103,725				23,058		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		19,085,900	USD 3.365% / (EUR 2.05%)			274,533	1,482,399		764,242	1,175,551				261,321		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		1,122,700	USD 3.365% / (EUR 2.05%)			16,149	87,200		44,955	69,150				15,372		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		5,052,150	USD 3.365% / (EUR 2.05%)			72,670	392,400		202,299	311,175				69,173		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		561,350	USD 3.365% / (EUR 2.05%)			8,074	43,600		22,478	34,575				7,686		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		1,684,050	USD 3.365% / (EUR 2.05%)			24,223	130,800		67,433	103,725				23,058		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		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	89,599				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 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 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 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		4,285,800	USD 5.878% / SONIA			(83,364)	(222,840)		(376,641)	131,205				60,288		B023
Currency Swap	DYSON FINANCE LIMITED G294A@AP4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		5,181,705	USD 5.674% / (JPY 1.37%)			229,952	409,499		640,707	547,697				75,676		B023
Currency Swap	DYSON FINANCE LIMITED G294A@AP4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		8,981,622	USD 5.674% / (JPY 1.37%)			398,584	709,798		1,110,560	949,341				131,171		B023
Currency Swap	DYSON FINANCE LIMITED G294A@AP4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		2,072,682	USD 5.674% / (JPY 1.37%)			91,981	163,799		256,283	219,079				30,270		B023
Currency Swap	DYSON FINANCE LIMITED G294A@AP4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		5,872,599	USD 5.674% / (JPY 1.37%)			260,613	464,098		726,135	620,723				85,766		B023
Currency Swap	BLUECO 22 LTD G1339#AA7	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/16/2023	07/13/2027		6,386,625	SOFR / SONIA			357	(188,475)		(197,549)	123,899				50,808		B023
Currency Swap	BRUKER CORPORATION 116794C#3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/10/2024	04/15/2036		12,908,500	USD 5.8875% / (CHF 2.62%)			(568,007)	770,569		(517,192)	770,569				216,923		B023
Currency Swap	BRUKER CORPORATION 116794C#3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/10/2024	04/15/2036		2,347,000	USD 5.8875% / (CHF 2.62%)			(103,274)	140,103		(94,035)	140,103				39,441		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	WALES & WEST UTILITIES LTD G9421#AE1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/18/2024	04/18/2044		3,674,010	USD 6.09% / (GBP 5.84%)			(60,973)	42,050		143,019	42,050				80,723		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AE1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/18/2024	04/18/2044		35,219,820	USD 6.09% / (GBP 5.84%)			(584,498)	403,102		1,371,006	403,102				773,827		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AE1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/18/2024	04/18/2044		2,027,040	USD 6.09% / (GBP 5.84%)			(33,640)	23,200		78,907	23,200				44,537		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/23/2024	01/30/2031		706,030,000	EUR 3.45% / (USD 4.9665%)			(8,282,809)	(32,954,969)		(16,787,085)	(33,904,461)	949,492			8,708,051		B021
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AT4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/22/2024	06/17/2054		1,620,600	USD 6.053% / (EUR 4.29%)			3,105	67,350		(27,908)	67,350				43,995		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AT4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/22/2024	06/17/2054		25,821,560	USD 6.053% / (EUR 4.29%)			49,475	1,073,109		(444,662)	1,073,109				700,991		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AT4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/22/2024	06/17/2054		1,404,520	USD 6.053% / (EUR 4.29%)			2,691	58,370		(24,187)	58,370				38,129		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/03/2024	06/07/2034		542,600,000	EUR 3.625% / (USD 5.222%)			(2,934,982)	(24,849,976)		(12,600,857)	(25,335,803)	485,827			8,334,854		B021
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	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
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		4,806,300	USD 3.997% / (GBP 2.86%)			54,911	172,420		483,024	(182,044)				66,892		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	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
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		5,975,400	USD 3.997% / (GBP 2.86%)			68,267	214,360		600,517	(226,325)				83,163		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		23,901,600	USD 3.997% / (GBP 2.86%)			273,070	857,442		2,402,067	(905,300)				332,652		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		5,975,400	USD 3.997% / (GBP 2.86%)			68,267	214,360		600,517	(226,325)				83,163		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		791,780	USD 4.645% / (AUD 4.85%)			3,527	110,715		133,810	69,520				17,306		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		1,871,480	USD 4.645% / (AUD 4.85%)			8,336	261,690		316,279	164,319				40,905		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		20,010,440	USD 4.645% / (AUD 4.85%)			89,131	2,798,065		3,381,750	1,756,949				437,373		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		143,960	USD 4.645% / (AUD 4.85%)			641	20,130		24,329	12,640				3,147		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		2,879,200	USD 4.645% / (AUD 4.85%)			12,825	402,599		486,583	252,798				62,931		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		2,303,360	USD 4.645% / (AUD 4.85%)			10,260	322,079		389,266	202,239				50,345		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		143,960	USD 4.645% / (AUD 4.85%)			641	20,130		24,329	12,640				3,147		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		863,760	USD 4.725% / (AUD 4.9%)			4,164	120,780		150,783	75,840				21,208		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		2,015,440	USD 4.725% / (AUD 4.9%)			9,717	281,819		351,827	176,959				49,486		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		21,809,940	USD 4.725% / (AUD 4.9%)			105,152	3,049,689		3,807,271	1,914,948				535,511		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		143,960	USD 4.725% / (AUD 4.9%)			694	20,130		25,131	12,640				3,535		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		3,167,120	USD 4.725% / (AUD 4.9%)			15,270	442,859		552,871	278,078				77,764		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		2,519,300	USD 4.725% / (AUD 4.9%)			12,146	352,274		439,784	221,199				61,858		B023

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		143,960	USD 4.725% / (AUD 4.9%)			694	20,130		25,131	12,640				3,535		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		6,380,000	USD 4.75% / (GBP 2.97%)			114,225	118,000		1,821,534	111,999				156,465		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		638,000	USD 4.75% / (GBP 2.97%)			11,423	11,800		182,153	11,200				15,646		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		1,276,000	USD 4.75% / (GBP 2.97%)			22,845	23,600		364,307	22,400				31,293		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		638,000	USD 4.75% / (GBP 2.97%)			11,423	11,800		182,153	11,200				15,646		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		10,208,000	USD 4.75% / (GBP 2.97%)			182,761	188,801		2,914,454	179,198				250,343		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		3,828,000	USD 4.75% / (GBP 2.97%)			68,535	70,800		1,092,920	67,199				93,879		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		1,276,000	USD 4.75% / (GBP 2.97%)			22,845	23,600		364,307	22,400				31,293		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		55,177,600	USD 5.803% / (GBP 5.98%)			(63,126)	1,324,404		(95,948)	963,188				1,197,180		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		2,694,720	USD 5.803% / (GBP 5.98%)			(3,083)	64,680		(4,686)	47,039				58,467		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		1,796,480	USD 5.803% / (GBP 5.98%)			(2,055)	43,120		(3,124)	31,360				38,978		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		384,960	USD 5.803% / (GBP 5.98%)			(440)	9,240		(669)	6,720				8,352		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		1,539,840	USD 5.803% / (GBP 5.98%)			(1,762)	36,960		(2,678)	26,880				33,410		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@BC4	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	01/30/2024	02/15/2039		1,392,160	USD 5.7115% / (GBP 5.47%)			(4,985)	14,520		40,743	14,520				26,170		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@BC4	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	01/30/2024	02/15/2039		13,288,800	USD 5.7115% / (GBP 5.47%)			(47,583)	138,601		388,911	138,601				249,800		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@BC4	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	01/30/2024	02/15/2039		759,360	USD 5.7115% / (GBP 5.47%)			(2,719)	7,920		22,223	7,920				14,274		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@BC4	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	01/30/2024	02/15/2039		1,265,600	USD 5.7115% / (GBP 5.47%)			(4,532)	13,200		37,039	13,200				23,790		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AS6	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		648,240	USD 6.007% / (EUR 4.29%)			2,428	26,940		1,094	26,940				14,254		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AS6	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		9,615,560	USD 6.007% / (EUR 4.29%)			36,016	399,610		16,233	399,610				211,432		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AS6	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		540,200	USD 6.007% / (EUR 4.29%)			2,023	22,450		912	22,450				11,878		B023
Currency Swap	DIPLOMA PLC 25455XA#1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/28/2024	03/20/2036		16,786,500	USD 5.9965% / (EUR 4.38%)			252,999	736,249		244,387	736,249				281,201		B023
Currency Swap	DIPLOMA PLC 25455XA#1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/28/2024	03/20/2036		4,332,000	USD 5.9965% / (EUR 4.38%)			65,290	190,000		63,068	190,000				72,568		B023
Currency Swap	DIPLOMA PLC 25455XA#1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/28/2024	03/20/2036		1,624,500	USD 5.9965% / (EUR 4.38%)			24,484	71,250		23,650	71,250				27,213		B023
Currency Swap	M FINANCE F6101#AA3	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		4,264,000	USD 6.641% / (EUR 4.65%)			101,820	122,000		113,561	122,000				57,814		B023
Currency Swap	M FINANCE F6101#AA3	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		3,198,000	USD 6.641% / (EUR 4.65%)			76,365	91,500		85,171	91,500				43,360		B023
Currency Swap	CHANEL LTD G2037*AP1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	05/30/2024	06/18/2036		6,501,000	USD 5.7945% / (EUR 4.1%)			3,485	288,000		151,314	288,000				110,092		B023
Currency Swap	CHANEL LTD G2037*AP1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	05/30/2024	06/18/2036		5,959,250	USD 5.7945% / (EUR 4.1%)			3,194	264,000		138,704	264,000				100,918		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		1,852,200	USD 4.307% / (GBP 2.88%)			29,026	98,840		191,142	(61,575)				18,761		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		1,455,300	USD 4.307% / (GBP 2.88%)			22,806	77,660		150,183	(48,380)				14,741		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		12,568,500	USD 4.307% / (GBP 2.88%)			196,960	670,701		1,297,034	(417,831)				127,310		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		661,500	USD 4.307% / (GBP 2.88%)			10,366	35,300		68,265	(21,991)				6,701		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		4,630,500	USD 4.307% / (GBP 2.88%)			72,564	247,100		477,854	(153,938)				46,904		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		2,116,800	USD 4.307% / (GBP 2.88%)			33,172	112,960		218,448	(70,372)				21,442		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		661,500	USD 4.307% / (GBP 2.88%)			10,366	35,300		68,265	(21,991)				6,701		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		396,900	USD 4.307% / (GBP 2.88%)			6,220	21,180		40,959	(13,195)				4,020		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		1,234,750	USD 3.54% / (EUR 0.9%)			32,820	95,700		102,884	49,111				6,863		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		8,418,750	USD 3.54% / (EUR 0.9%)			223,776	652,500		701,482	334,850				46,791		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		2,469,500	USD 3.54% / (EUR 0.9%)			65,641	191,400		205,768	98,223				13,725		B023

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		561,250	USD 3.54% / (EUR 0.9%)			14,918	43,500		46,765	22,323				3,119		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		336,750	USD 3.54% / (EUR 0.9%)			8,951	26,100		28,059	13,394				1,872		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		2,132,750	USD 3.515% / (EUR 0.9%)			56,654	165,300		179,504	78,616				13,314		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	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 N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		4,265,500	USD 3.515% / (EUR 0.9%)			113,307	330,600		359,007	157,232				26,629		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		1,010,250	USD 3.515% / (EUR 0.9%)			26,836	78,300		85,028	37,239				6,307		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		561,250	USD 3.515% / (EUR 0.9%)			14,909	43,500		47,238	20,688				3,504		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		3,853,980	USD 4.2075% / (AUD 4.35%)			8,449	510,569		588,072	85,831				73,464		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		11,490,570	USD 4.2075% / (AUD 4.35%)			25,192	1,522,252		1,753,327	255,904				219,032		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		9,206,730	USD 4.2075% / (AUD 4.35%)			20,185	1,219,693		1,404,839	205,041				175,498		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		7,707,960	USD 4.2075% / (AUD 4.35%)			16,899	1,021,138		1,176,145	171,662				146,928		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		785,070	USD 4.2075% / (AUD 4.35%)			1,721	104,005		119,793	17,484				14,965		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		1,865,430	USD 3.54% / (AUD 3.38%)			7,387	193,724		188,585	124,387				20,135		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		9,534,420	USD 3.54% / (AUD 3.38%)			37,758	990,147		963,881	635,754				102,913		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		2,625,420	USD 3.54% / (AUD 3.38%)			10,397	272,649		265,416	175,063				28,338		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		345,450	USD 3.54% / (AUD 3.38%)			1,368	35,875		34,923	23,035				3,729		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		1,105,440	USD 3.54% / (AUD 3.38%)			4,378	114,800		111,754	73,711				11,932		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		69,090	USD 3.54% / (AUD 3.38%)			274	7,175		6,985	4,607				746		B023
Currency Swap	DIPLOMA PLC 25455XA@3	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/28/2024	03/20/2034		9,747,000	USD 5.886% / (EUR 4.27%)			146,806	427,500		180,668	427,500				147,997		B023
Currency Swap	DIPLOMA PLC 25455XA@3	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/28/2024	03/20/2034		3,249,000	USD 5.886% / (EUR 4.27%)			48,935	142,500		60,223	142,500				49,332		B023
Currency Swap	DIPLOMA PLC 25455XA@3	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/28/2024	03/20/2034		541,500	USD 5.886% / (EUR 4.27%)			8,156	23,750		10,037	23,750				8,222		B023
Currency Swap	XPFIBRE GROUPE F9863#AE7	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	09/26/2024	05/14/2037		7,796,600	USD 6.088% / (EUR 4.7%)			(366,089)	548,100		165,865	548,100				137,137		B023
Currency Swap	XPFIBRE GROUPE F9863#AE7	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	09/26/2024	05/14/2037		6,125,900	USD 6.088% / (EUR 4.7%)			(287,641)	430,650		130,323	430,650				107,750		B023
Currency Swap	XPFIBRE GROUPE F9863#AE7	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	09/26/2024	05/14/2037		1,336,560	USD 6.088% / (EUR 4.7%)			(62,758)	93,960		28,434	93,960				23,509		B023
Currency Swap	XPFIBRE GROUPE F9863#AE7	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	09/26/2024	05/14/2037		1,336,560	USD 6.088% / (EUR 4.7%)			(62,758)	93,960		28,434	93,960				23,509		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		389,560	USD 5.4275% / (JPY 2.13%)			14,036	71,413		65,019	36,513				6,217		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		38,176,860	USD 5.4275% / (JPY 2.13%)			1,375,512	6,998,443		6,371,815	3,578,286				609,308		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	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
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		4,361,000	USD 5.736% / (GBP 5.94%)			(13,193)	(22,400)		(157,269)	78,399				80,348		B023
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		1,246,000	USD 5.736% / (GBP 5.94%)			(3,770)	(6,400)		(44,934)	22,400				22,957		B023
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	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
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	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
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		623,000	USD 5.736% / (GBP 5.94%)			(1,885)	(3,200)		(22,467)	11,200				11,478		B023
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	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
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	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
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		623,000	USD 5.736% / (GBP 5.94%)			(1,885)	(3,200)		(22,467)	11,200				11,478		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA#6	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	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
Currency Swap	YORKSHIRE WATER SERVICES LIMITED G9851#AC4	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/26/2024	07/03/2034		22,095,500	USD 6.074% / (GBP 5.68%)			285,181	178,502		683,812	178,502				340,686		B023
Currency Swap	YORKSHIRE WATER SERVICES LIMITED G9851#AC4	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/26/2024	07/03/2034		14,141,120	USD 6.074% / (GBP 5.68%)			182,516	114,241		437,640	114,241				218,039		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		4,957,550	USD 3.788% / (GBP 3.37%)			47,353	887,250		934,433	42,298				44,151		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		40,423,100	USD 3.788% / (GBP 3.37%)			386,107	7,234,502		7,619,220	344,889				360,004		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		3,050,800	USD 3.788% / (GBP 3.37%)			29,140	546,000		575,035	26,029				27,170		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		3,050,800	USD 3.788% / (GBP 3.37%)			29,140	546,000		575,035	26,029				27,170		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		40,423,100	USD 3.788% / (GBP 3.37%)			386,107	7,234,502		7,619,220	344,889				360,004		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		9,533,750	USD 3.788% / (GBP 3.37%)			91,063	1,706,251		1,796,986	81,342				84,907		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		381,350	USD 3.788% / (GBP 3.37%)			3,643	68,250		71,879	3,254				3,396		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		2,943,400	USD 3.7175% / (GBP 3.28%)			26,620	438,600		470,854	26,936				28,709		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		5,886,800	USD 3.7175% / (GBP 3.28%)			53,240	877,200		941,708	53,871				57,419		B023

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		26,490,600	USD 3.7175% / (GBP 3.28%)			239,581	3,947,402		4,237,687	242,421				258,385		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		4,415,100	USD 3.7175% / (GBP 3.28%)			39,930	657,900		706,281	40,404				43,064		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		1,471,700	USD 3.7175% / (GBP 3.28%)			13,310	219,300		235,427	13,468				14,355		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		1,471,700	USD 3.7175% / (GBP 3.28%)			13,310	219,300		235,427	13,468				14,355		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		783,860	USD 3.351% / (EUR 1.5%)			15,092	59,010		53,853	32,350				8,609		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		2,911,480	USD 3.351% / (EUR 1.5%)			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 ES7IP3U3RHIGC71XBU11	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
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		1,791,680	USD 3.351% / (EUR 1.5%)			34,496	134,880		123,093	73,942				19,677		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		3,247,420	USD 3.351% / (EUR 1.5%)			62,525	244,470		223,107	134,021				35,665		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		335,940	USD 3.351% / (EUR 1.5%)			6,468	25,290		23,080	13,864				3,689		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	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
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		223,960	USD 3.351% / (EUR 1.5%)			4,312	16,860		15,387	9,243				2,460		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		895,840	USD 3.351% / (EUR 1.5%)			17,248	67,440		61,547	36,971				9,839		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		4,031,280	USD 3.351% / (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 ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		559,900	USD 3.351% / (EUR 1.5%)			10,780	42,150		38,467	23,107				6,149		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		1,119,800	USD 3.351% / (EUR 1.5%)			21,560	84,300		76,933	46,214				12,298		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		111,980	USD 3.351% / (EUR 1.5%)			2,156	8,430		7,693	4,621				1,230		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		559,900	USD 3.351% / (EUR 1.5%)			10,780	42,150		38,467	23,107				6,149		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		2,238,600	USD 3.74625% / (EUR 1.77%)			46,032	167,600		161,312	105,261				18,143		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		23,225,475	USD 3.74625% / (EUR 1.77%)			477,583	1,738,849		1,673,614	1,092,083				188,234		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		1,399,125	USD 3.74625% / (EUR 1.77%)			28,770	104,750		100,820	65,788				11,339		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		559,650	USD 3.74625% / (EUR 1.77%)			11,508	41,900		40,328	26,315				4,536		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		7,835,100	USD 3.74625% / (EUR 1.77%)			161,112	586,600		564,593	368,414				63,501		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		4,477,200	USD 3.74625% / (EUR 1.77%)			92,064	335,200		322,624	210,522				36,286		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		1,125,221	USD 3.7325% / (CAD 3.68%)			5,162	151,782		81,938	117,804				13,565		B023

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		241,119	USD 3.7325% / (CAD 3.68%)			1,106	32,525		17,558	25,244				2,907		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		5,626,105	USD 3.7325% / (CAD 3.68%)			25,812	758,910		409,690	589,022				67,827		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		241,119	USD 3.7325% / (CAD 3.68%)			1,106	32,525		17,558	25,244				2,907		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		482,238	USD 3.7325% / (CAD 3.68%)			2,212	65,049		35,116	50,488				5,814		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		241,119	USD 3.7325% / (CAD 3.68%)			1,106	32,525		17,558	25,244				2,907		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		2,813,053	USD 3.7325% / (CAD 3.68%)			12,906	379,455		204,845	294,511				33,914		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		241,119	USD 3.7325% / (CAD 3.68%)			1,106	32,525		17,558	25,244				2,907		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		482,238	USD 3.7325% / (CAD 3.68%)			2,212	65,049		35,116	50,488				5,814		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		1,366,340	USD 3.8375% / (CAD 3.79%)			6,366	184,307		83,975	107,213				19,100		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		241,119	USD 3.8375% / (CAD 3.79%)			1,123	32,525		14,819	18,920				3,371		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		6,912,072	USD 3.8375% / (CAD 3.79%)			32,206	932,375		424,816	542,372				96,623		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		241,119	USD 3.8375% / (CAD 3.79%)			1,123	32,525		14,819	18,920				3,371		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		562,611	USD 3.8375% / (CAD 3.79%)			2,621	75,891		34,578	44,147				7,865		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		241,119	USD 3.8375% / (CAD 3.79%)			1,123	32,525		14,819	18,920				3,371		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		3,456,036	USD 3.8375% / (CAD 3.79%)			16,103	466,188		212,408	271,186				48,312		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		241,119	USD 3.8375% / (CAD 3.79%)			1,123	32,525		14,819	18,920				3,371		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		562,611	USD 3.8375% / (CAD 3.79%)			2,621	75,891		34,578	44,147				7,865		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		4,264,500	USD 3.825% / (GBP 2.45%)			68,193	507,300		664,351	(103,356)				38,790		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825% / (GBP 2.45%)			11,365	84,550		110,725	(17,226)				6,465		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		22,744,000	USD 3.825% / (GBP 2.45%)			363,694	2,705,601		3,543,207	(551,230)				206,883		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825% / (GBP 2.45%)			11,365	84,550		110,725	(17,226)				6,465		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		1,421,500	USD 3.825% / (GBP 2.45%)			22,731	169,100		221,450	(34,452)				12,930		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825% / (GBP 2.45%)			11,365	84,550		110,725	(17,226)				6,465		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		11,372,000	USD 3.825% / (GBP 2.45%)			181,847	1,352,801		1,771,603	(275,615)				103,441		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825% / (GBP 2.45%)			11,365	84,550		110,725	(17,226)				6,465		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		1,421,500	USD 3.825% / (GBP 2.45%)			22,731	169,100		221,450	(34,452)				12,930		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		4,264,500	USD 3.92875% / (GBP 2.55%)			68,743	507,300		733,187	(159,758)				48,738		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / (GBP 2.55%)			11,457	84,550		122,198	(26,626)				8,123		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		22,744,000	USD 3.92875% / (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	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / (GBP 2.55%)			11,457	84,550		122,198	(26,626)				8,123		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		1,421,500	USD 3.92875% / (GBP 2.55%)			22,914	169,100		244,396	(53,253)				16,246		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / (GBP 2.55%)			11,457	84,550		122,198	(26,626)				8,123		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		11,372,000	USD 3.92875% / (GBP 2.55%)			183,313	1,352,801		1,955,165	(426,020)				129,968		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / (GBP 2.55%)			11,457	84,550		122,198	(26,626)				8,123		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		1,421,500	USD 3.92875% / (GBP 2.55%)			22,914	169,100		244,396	(53,253)				16,246		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		701,550	USD 4.2125% / (GBP 2.79%)			11,974	75,350		116,491	(29,931)				8,174		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		3,507,750	USD 4.2125% / (GBP 2.79%)			59,872	376,750		582,456	(149,654)				40,870		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		701,550	USD 4.2125% / (GBP 2.79%)			11,974	75,350		116,491	(29,931)				8,174		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		2,104,650	USD 4.2125% / (GBP 2.79%)			35,923	226,050		349,473	(89,793)				24,522		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		701,550	USD 4.2125% / (GBP 2.79%)			11,974	75,350		116,491	(29,931)				8,174		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		2,546,280	USD 4.09% / (GBP 2.61%)			44,892	291,960		579,725	(237,025)				43,167		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		1,414,600	USD 4.09% / (GBP 2.61%)			24,940	162,200		322,070	(131,680)				23,981		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		9,194,900	USD 4.09% / (GBP 2.61%)			162,109	1,054,301		2,093,452	(855,922)				155,879		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		2,970,660	USD 4.09% / (GBP 2.61%)			52,374	340,620		676,346	(276,529)				50,361		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		707,300	USD 4.09% / (GBP 2.61%)			12,470	81,100		161,035	(65,840)				11,991		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		6,931,540	USD 4.09% / (GBP 2.61%)			122,205	794,780		1,578,141	(645,234)				117,509		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		1,414,600	USD 4.09% / (GBP 2.61%)			24,940	162,200		322,070	(131,680)				23,981		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		707,300	USD 4.09% / (GBP 2.61%)			12,470	81,100		161,035	(65,840)				11,991		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		2,763,810	USD 4.195% / (GBP 2.74%)			41,370	133,770		316,482	(129,504)				33,115		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		12,502,950	USD 4.195% / (GBP 2.74%)			187,150	605,151		1,431,704	(585,851)				149,807		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		526,440	USD 4.195% / (GBP 2.74%)			7,880	25,480		60,282	(24,667)				6,308		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		526,440	USD 4.195% / (GBP 2.74%)			7,880	25,480		60,282	(24,667)				6,308		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		526,440	USD 4.195% / (GBP 2.74%)			7,880	25,480		60,282	(24,667)				6,308		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		2,763,810	USD 4.195% / (GBP 2.74%)			41,370	133,770		316,482	(129,504)				33,115		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		12,766,170	USD 4.195% / (GBP 2.74%)			191,090	617,891		1,461,845	(598,185)				152,961		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		394,830	USD 4.195% / (GBP 2.74%)			5,910	19,110		45,212	(18,501)				4,731		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		394,830	USD 4.195% / (GBP 2.74%)			5,910	19,110		45,212	(18,501)				4,731		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		394,830	USD 4.195% / (GBP 2.74%)			5,910	19,110		45,212	(18,501)				4,731		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		1,984,050	USD 4.4% / (GBP 2.97%)			30,824	105,450		239,737	(95,152)				24,361		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		1,322,700	USD 4.4% / (GBP 2.97%)			20,549	70,300		159,825	(63,434)				16,240		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		13,227,000	USD 4.4% / (GBP 2.97%)			205,493	703,001		1,598,245	(634,345)				162,403		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		661,350	USD 4.4% / (GBP 2.97%)			10,275	35,150		79,912	(31,717)				8,120		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		5,290,800	USD 4.4% / (GBP 2.97%)			82,197	281,200		639,298	(253,738)				64,961		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		2,645,400	USD 4.4% / (GBP 2.97%)			41,099	140,600		319,649	(126,869)				32,481		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		661,350	USD 4.4% / (GBP 2.97%)			10,275	35,150		79,912	(31,717)				8,120		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		661,350	USD 4.4% / (GBP 2.97%)			10,275	35,150		79,912	(31,717)				8,120		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		7,980,000	USD 4.193% / (EUR 1.61%)			215,408	731,500		893,085	86,194				80,480		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		570,000	USD 4.193% / (EUR 1.61%)			15,386	52,250		63,792	6,157				5,749		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	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
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		570,000	USD 4.193% / (EUR 1.61%)			15,386	52,250		63,792	6,157				5,749		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		15,390,000	USD 4.193% / (EUR 1.61%)			415,429	1,410,749		1,722,379	166,232				155,212		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		3,990,000	USD 4.193% / (EUR 1.61%)			107,704	365,750		446,543	43,097				40,240		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	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
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		570,000	USD 4.193% / (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 ES7IP3U3RHIGC71XBU11	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
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		510,480	USD 4.5% / (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 ES7IP3U3RHIGC71XBU11	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
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		510,480	USD 4.5% / (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 ES7IP3U3RHIGC71XBU11	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
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		2,807,640	USD 4.5% / (GBP 2.87%)			46,184	52,360		217,763	(119,510)				28,382		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	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
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		382,860	USD 4.5% / (GBP 2.87%)			6,298	7,140		29,695	(16,297)				3,870		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	01/09/2034		1,606,250	USD 4.5575% / (GBP 3.01%)			25,631	40,750		211,017	(128,425)				24,134		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	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
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	01/09/2034		1,927,500	USD 4.5575% / (GBP 3.01%)			30,757	48,900		253,220	(154,110)				28,961		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	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
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		7,388,750	USD 4.65% / (GBP 3.11%)			117,467	187,451		1,031,651	(643,137)				116,104		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	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
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	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 ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	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
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		8,995,000	USD 4.65% / (GBP 3.11%)			143,003	228,201		1,255,923	(782,950)				141,344		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		1,285,000	USD 4.65% / (GBP 3.11%)			20,429	32,600		179,418	(111,850)				20,192		B023
Currency Swap	SONEPAR SA F8568@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		1,130,600	USD 3.897% / (EUR 1.5%)			28,213	95,100		112,281	18,020				11,931		B023
Currency Swap	SONEPAR SA F8568@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		4,522,400	USD 3.897% / (EUR 1.5%)			112,850	380,400		449,122	72,081				47,726		B023
Currency Swap	SONEPAR SA F8568@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		1,130,600	USD 3.897% / (EUR 1.5%)			28,213	95,100		112,281	18,020				11,931		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		1,600,500	USD 3.6225% / (GBP 2.46%)			18,795	35,000		79,736	(19,694)				12,475		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		7,682,400	USD 3.6225% / (GBP 2.46%)			90,216	168,001		382,732	(94,533)				59,880		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		2,240,700	USD 3.6225% / (GBP 2.46%)			26,313	49,000		111,630	(27,572)				17,465		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		320,100	USD 3.6225% / (GBP 2.46%)			3,759	7,000		15,947	(3,939)				2,495		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		960,300	USD 3.6225% / (GBP 2.46%)			11,277	21,000		47,842	(11,817)				7,485		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		781,200	USD 3.771% / (EUR 1.64%)			17,352	56,350		74,004	(4,598)				11,996		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		3,682,800	USD 3.771% / (EUR 1.64%)			81,803	265,650		348,876	(21,678)				56,555		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		1,004,400	USD 3.771% / (EUR 1.64%)			22,310	72,450		95,148	(5,912)				15,424		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		892,800	USD 3.771% / (EUR 1.64%)			19,831	64,400		84,576	(5,255)				13,710		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		558,000	USD 3.771% / (EUR 1.64%)			12,394	40,250		52,860	(3,285)				8,569		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		111,600	USD 3.771% / (EUR 1.64%)			2,479	8,050		10,572	(657)				1,714		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		1,785,600	USD 4.126% / (EUR 2.14%)			37,008	128,800		173,120	(37,651)				34,748		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		8,816,400	USD 4.126% / (EUR 2.14%)			182,727	635,950		854,782	(185,901)				171,569		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		2,343,600	USD 4.126% / (EUR 2.14%)			48,573	169,050		227,221	(49,417)				45,607		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		2,120,400	USD 4.126% / (EUR 2.14%)			43,947	152,950		205,581	(44,710)				41,263		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		1,339,200	USD 4.126% / (EUR 2.14%)			27,756	96,600		129,840	(28,238)				26,061		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		22,310,211	USD 3.13% / (CAD 3.42%)			(18,157)	1,937,523		(561,270)	1,847,849				344,690		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		1,066,017	USD 3.13% / (CAD 3.42%)			(868)	92,578		(26,818)	88,293				16,470		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		533,008	USD 3.13% / (CAD 3.42%)			(434)	46,289		(13,409)	44,147				8,235		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		3,198,051	USD 3.13% / (CAD 3.42%)			(2,603)	277,734		(80,455)	264,879				49,409		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		1,066,017	USD 3.13% / (CAD 3.42%)			(868)	92,578		(26,818)	88,293				16,470		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		533,008	USD 3.13% / (CAD 3.42%)			(434)	46,289		(13,409)	44,147				8,235		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		3,883,347	USD 3.17% / (CAD 3.46%)			(3,066)	337,248		(121,706)	321,639				63,061		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		35,406,990	USD 3.17% / (CAD 3.46%)			(27,952)	3,074,908		(1,109,677)	2,932,593				574,967		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		1,522,881	USD 3.17% / (CAD 3.46%)			(1,202)	132,254		(47,728)	126,133				24,730		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		761,441	USD 3.17% / (CAD 3.46%)			(601)	66,127		(23,864)	63,067				12,365		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		6,929,110	USD 3.17% / (CAD 3.46%)			(5,470)	601,756		(217,163)	573,905				112,520		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		1,522,881	USD 3.17% / (CAD 3.46%)			(1,202)	132,254		(47,728)	126,133				24,730		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		761,441	USD 3.17% / (CAD 3.46%)			(601)	66,127		(23,864)	63,067				12,365		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		1,458,000	USD 2.95% / (CAD 3.536%)			(2,496)	206,436		(10,454)	113,520				29,939		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		10,692,000	USD 2.95% / (CAD 3.536%)			(18,301)	1,513,861		(76,662)	832,478				219,549		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		2,187,000	USD 2.95% / (CAD 3.536%)			(3,743)	309,653		(15,681)	170,280				44,908		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		1,458,000	USD 2.95% / (CAD 3.536%)			(2,496)	206,436		(10,454)	113,520				29,939		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		7,168,500	USD 2.95% / (CAD 3.536%)			(12,270)	1,014,975		(51,399)	558,139				147,198		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		1,458,000	USD 2.95% / (CAD 3.536%)			(2,496)	206,436		(10,454)	113,520				29,939		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		729,000	USD 2.95% / (CAD 3.536%)			(1,248)	103,218		(5,227)	56,760				14,969		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		729,000	USD 2.95% / (CAD 3.536%)			(1,248)	103,218		(5,227)	56,760				14,969		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		4,605,853	USD 4.045% / (CAD 4.56%)			(5,285)	543,466		(237,615)	366,004				118,578		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		537,350	USD 4.045% / (CAD 4.56%)			(617)	63,404		(27,722)	42,700				13,834		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		24,180,731	USD 4.045% / (CAD 4.56%)			(27,746)	2,853,198		(1,247,478)	1,921,522				622,534		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		1,535,284	USD 4.045% / (CAD 4.56%)			(1,762)	181,155		(79,205)	122,001				39,526		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		1,535,284	USD 4.045% / (CAD 4.56%)			(1,762)	181,155		(79,205)	122,001				39,526		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		537,350	USD 4.045% / (CAD 4.56%)			(617)	63,404		(27,722)	42,700				13,834		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		1,535,284	USD 4.045% / (CAD 4.56%)			(1,762)	181,155		(79,205)	122,001				39,526		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		537,350	USD 4.045% / (CAD 4.56%)			(617)	63,404		(27,722)	42,700				13,834		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/26/2023	06/30/2026		304,367,676	CAD 4.21045% / SOFR			(3,053,838)	(26,242,242)		(26,597,136)	(25,271,922)	45,317			1,861,309		B020
Currency Swap	SH EURO FINANCE LP G7738@AF2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/31/2024	08/15/2031		27,100,000	USD 5.421% / (EUR 3.93%)			729,317	1,212,499		464,519	1,212,499				348,755		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027		3,917,500	USD 4.0025% / (GBP 3.434%)			49,078	786,500		828,547	16,677				28,339		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027		27,422,500	USD 4.0025% / (GBP 3.434%)			343,549	5,505,502		5,799,832	116,742				198,371		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033		7,970,000	USD 4.705% / (GBP 4.1%)			113,786	1,708,000		2,021,158	(163,048)				119,112		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033		7,970,000	USD 4.705% / (GBP 4.1%)			113,786	1,708,000		2,021,158	(163,048)				119,112		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033		1,594,000	USD 4.705% / (GBP 4.1%)			22,757	341,600		404,232	(32,610)				23,823		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033		1,594,000	USD 4.705% / (GBP 4.1%)			22,757	341,600		404,232	(32,610)				23,823		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		1,501,920	USD 4.5525% / (AUD 6.28%)			4,902	511,280		442,981	101,119				16,145		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		8,260,560	USD 4.5525% / (AUD 6.28%)			26,960	2,812,038		2,436,396	556,157				88,795		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		563,220	USD 4.5525% / (AUD 6.28%)			1,838	191,730		166,118	37,920				6,054		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		281,610	USD 4.5525% / (AUD 6.28%)			919	95,865		83,059	18,960				3,027		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		4,599,630	USD 4.5525% / (AUD 6.28%)			15,012	1,565,794		1,356,630	309,678				49,443		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		6,644,460	USD 3.996% / (GBP 3.54%)			77,790	1,509,620		1,595,796	26,304				73,035		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		14,909,520	USD 3.996% / (GBP 3.54%)			174,554	3,387,441		3,580,810	59,023				163,884		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		39,218,520	USD 3.996% / (GBP 3.54%)			459,153	8,910,442		9,419,088	155,255				431,086		B023

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		3,241,200	USD 3.996% / (GBP 3.54%)			37,947	736,400		778,437	12,831				35,627		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		5,023,860	USD 3.996% / (GBP 3.54%)			58,817	1,141,420		1,206,577	19,888				55,222		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	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
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		10,956,118	USD 3.863% / (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 02RNE8IBXP4R0TD8PU41	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
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		3,979,576	USD 3.863% / (AUD 4.876%)			(14,609)	745,190		652,690	393,959				31,384		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		982,611	USD 3.863% / (AUD 4.876%)			(3,607)	183,998		161,158	97,274				7,749		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		1,228,100	USD 4.17% / (EUR 1.96%)			30,006	192,600		208,379	13,942				18,159		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		17,193,400	USD 4.17% / (EUR 1.96%)			420,086	2,696,399		2,917,308	195,183				254,224		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		8,596,700	USD 4.17% / (EUR 1.96%)			210,043	1,348,200		1,458,654	97,591				127,112		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	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
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		4,244,790	USD 4.435% / (GBP 2.92%)			64,002	111,870		325,987	(146,288)				40,908		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		24,825,590	USD 4.435% / (GBP 2.92%)			374,316	654,272		1,906,528	(855,560)				239,251		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		643,150	USD 4.435% / (GBP 2.92%)			9,697	16,950		49,392	(22,165)				6,198		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		11,448,070	USD 4.435% / (GBP 2.92%)			172,612	301,711		879,176	(394,533)				110,328		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		4,887,940	USD 4.435% / (GBP 2.92%)			73,700	128,820		375,379	(168,452)				47,106		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		643,150	USD 4.435% / (GBP 2.92%)			9,697	16,950		49,392	(22,165)				6,198		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		2,058,080	USD 4.4325% / (GBP 2.92%)			30,980	54,240		157,879	(70,707)				19,834		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		12,348,480	USD 4.4325% / (GBP 2.92%)			185,880	325,441		947,272	(424,242)				119,005		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		385,890	USD 4.4325% / (GBP 2.92%)			5,809	10,170		29,602	(13,258)				3,719		B023

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		5,659,720	USD 4.4325% / (GBP 2.92%)			85,195	149,160		434,166	(194,444)				54,544		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		2,443,970	USD 4.4325% / (GBP 2.92%)			36,789	64,410		187,481	(83,965)				23,553		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		385,890	USD 4.4325% / (GBP 2.92%)			5,809	10,170		29,602	(13,258)				3,719		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/28/2018	12/13/2027		4,513,200	USD 4.375% / (EUR 1.71%)			124,978	371,200		443,625	89,797				38,763		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/28/2018	12/13/2027		2,256,600	USD 4.375% / (EUR 1.71%)			62,489	185,600		221,812	44,899				19,381		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/28/2018	12/13/2027		5,641,500	USD 4.375% / (EUR 1.71%)			156,223	464,000		554,531	112,247				48,454		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		7,243,500	USD 4.67% / (GBP 3.22%)			109,818	355,300		1,585,463	(958,584)				152,460		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		36,876,000	USD 4.67% / (GBP 3.22%)			559,075	1,808,802		8,071,446	(4,880,065)				776,162		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		13,828,500	USD 4.67% / (GBP 3.22%)			209,653	678,301		3,026,792	(1,830,024)				291,061		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		1,975,500	USD 4.67% / (GBP 3.22%)			29,950	96,900		432,399	(261,432)				41,580		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		15,145,500	USD 4.67% / (GBP 3.22%)			229,620	742,901		3,315,058	(2,004,312)				318,781		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		1,975,500	USD 4.67% / (GBP 3.22%)			29,950	96,900		432,399	(261,432)				41,580		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		708,300	USD 4.205% / (AUD 4.19%)			2,618	89,150		93,372	31,715				9,840		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		4,603,950	USD 4.205% / (AUD 4.19%)			17,020	579,474		606,919	206,150				63,962		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		1,345,770	USD 4.205% / (AUD 4.19%)			4,975	169,385		177,407	60,259				18,697		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		354,150	USD 4.205% / (AUD 4.19%)			1,309	44,575		46,686	15,858				4,920		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		141,660	USD 4.205% / (AUD 4.19%)			524	17,830		18,674	6,343				1,968		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		2,532,000	USD 4.0225% / (GBP 2.71%)			33,143	27,200		366,866	(246,828)				48,196		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		12,660,000	USD 4.0225% / (GBP 2.71%)			165,713	136,001		1,834,332	(1,234,139)				240,982		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		3,165,000	USD 4.0225% / (GBP 2.71%)			41,428	34,000		458,583	(308,535)				60,246		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		3,165,000	USD 4.0225% / (GBP 2.71%)			41,428	34,000		458,583	(308,535)				60,246		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		1,899,000	USD 4.0225% / (GBP 2.71%)			24,857	20,400		275,150	(185,121)				36,147		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		3,789,000	USD 3.7225% / (GBP 2.54%)			44,286	31,800		220,007	(102,508)				42,559		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		19,450,200	USD 3.7225% / (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 02RNE8IBXP4R0TD8PU41	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		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		757,800	USD 3.7225% / (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 02RNE8IBXP4R0TD8PU41	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
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		126,300	USD 3.7225% / (GBP 2.54%)			1,476	1,060		7,334	(3,417)				1,419		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		539,680	USD 3.195% / (AUD 3.28%)			304	44,360		53,871	50,560				10,613		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		876,980	USD 3.195% / (AUD 3.28%)			494	72,085		87,541	82,159				17,246		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		4,587,280	USD 3.195% / (AUD 3.28%)			2,582	377,059		457,908	429,757				90,209		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		2,765,860	USD 3.195% / (AUD 3.28%)			1,557	227,344		276,091	259,118				54,391		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		404,760	USD 3.195% / (AUD 3.28%)			228	33,270		40,404	37,920				7,960		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		202,380	USD 3.195% / (AUD 3.28%)			114	16,635		20,202	18,960				3,980		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		1,281,740	USD 3.195% / (AUD 3.28%)			721	105,355		127,945	120,079				25,205		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		202,380	USD 3.195% / (AUD 3.28%)			114	16,635		20,202	18,960				3,980		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		404,760	USD 3.195% / (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 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		202,380	USD 3.195% / (AUD 3.28%)			114	16,635		20,202	18,960				3,980		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	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	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		29,977,500	USD 3.0765% / (EUR 1.83%)			413,980	2,795,624		1,027,158	1,815,190				599,036		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	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	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		1,427,500	USD 3.0765% / (EUR 1.83%)			19,713	133,125		48,912	86,438				28,526		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		11,420,000	USD 3.0765% / (EUR 1.83%)			157,707	1,065,000		391,298	691,501				228,204		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		2,284,000	USD 3.0765% / (EUR 1.83%)			31,541	213,000		78,260	138,300				45,641		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	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	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/02/2020	09/11/2029		395,604,396	CHF 0.125% / (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	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		880,125	USD 2.778% / (EUR 1.45%)			12,883	103,500		68,605	51,863				12,316		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		13,788,625	USD 2.778% / (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 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		586,750	USD 2.778% / (EUR 1.45%)			8,588	69,000		45,737	34,575				8,211		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		4,107,250	USD 2.778% / (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 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		880,125	USD 2.778% / (EUR 1.45%)			12,883	103,500		68,605	51,863				12,316		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		293,375	USD 2.778% / (EUR 1.45%)			4,294	34,500		22,868	17,288				4,105		B023

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		293,375	.USD 2.778% / (EUR 1.45%)			4,294	34,500		22,868	17,288				4,105		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		1,173,500	.USD 3.085% / (EUR 1.7%)			18,120	138,000		92,267	69,150				19,312		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		12,321,750	.USD 3.085% / (EUR 1.7%)			190,262	1,448,999		968,803	726,076				202,775		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		1,173,500	.USD 3.085% / (EUR 1.7%)			18,120	138,000		92,267	69,150				19,312		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		880,125	.USD 3.085% / (EUR 1.7%)			13,590	103,500		69,200	51,863				14,484		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		293,375	.USD 3.085% / (EUR 1.7%)			4,530	34,500		23,067	17,288				4,828		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		4,694,000	.USD 3.085% / (EUR 1.7%)			72,481	552,000		369,068	276,600				77,248		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		1,466,875	.USD 3.085% / (EUR 1.7%)			22,650	172,500		115,334	86,438				24,140		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		293,375	.USD 3.085% / (EUR 1.7%)			4,530	34,500		23,067	17,288				4,828		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		293,375	.USD 3.085% / (EUR 1.7%)			4,530	34,500		23,067	17,288				4,828		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		1,521,000	.USD 2.778% / (EUR 1.37%)			23,461	174,850		127,817	92,637				18,764		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		14,508,000	.USD 2.778% / (EUR 1.37%)			223,780	1,667,799		1,219,174	883,611				178,979		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		936,000	.USD 2.778% / (EUR 1.37%)			14,437	107,600		78,656	57,007				11,547		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		4,329,000	.USD 2.778% / (EUR 1.37%)			66,773	497,650		363,786	263,658				53,405		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		468,000	.USD 2.778% / (EUR 1.37%)			7,219	53,800		39,328	28,504				5,774		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		468,000	.USD 2.778% / (EUR 1.37%)			7,219	53,800		39,328	28,504				5,774		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		709,500	.USD 4.666% / (EUR 2.94%)			14,373	88,200		84,145	6,483				14,167		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		11,588,500	.USD 4.666% / (EUR 2.94%)			234,763	1,440,600		1,374,367	105,885				231,393		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		1,300,750	.USD 4.666% / (EUR 2.94%)			26,351	161,700		154,266	11,885				25,973		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		709,500	.USD 4.666% / (EUR 2.94%)			14,373	88,200		84,145	6,483				14,167		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		1,655,500	.USD 4.666% / (EUR 2.94%)			33,538	205,800		196,338	15,127				33,056		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		1,064,250	.USD 4.666% / (EUR 2.94%)			21,560	132,300		126,217	9,724				21,250		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		354,750	.USD 4.666% / (EUR 2.94%)			7,187	44,100		42,072	3,241				7,083		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	04/08/2021	07/23/2030		512,129,380	.CHF 0.125% / (USD 2.1225%)			(10,198,461)	12,008,551		64,401,577	(40,257,858)	28,178			6,038,808		B021

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		8,334,600	USD 3.6735% / (GBP 2.664%)			103,238	820,201		1,646,705	(555,187)				171,059		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	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
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		66,676,800	USD 3.6735% / (GBP 2.664%)			825,904	6,561,604		13,173,641	(4,441,493)				1,368,472		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		4,861,850	USD 3.6735% / (GBP 2.664%)			60,222	478,450		960,578	(323,859)				99,784		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		1,389,100	USD 3.6735% / (GBP 2.664%)			17,206	136,700		274,451	(92,531)				28,510		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		9,723,700	USD 3.6735% / (GBP 2.664%)			120,444	956,901		1,921,156	(647,718)				199,569		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		8,334,600	USD 3.6735% / (GBP 2.664%)			103,238	820,201		1,646,705	(555,187)				171,059		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	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
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	.USD 2.946% / (EUR 1.33%)			10,448	80,600		67,802	27,172				7,762		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		5,983,500	.USD 2.946% / (EUR 1.33%)			104,477	806,000		678,025	271,717				77,621		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		3,590,100	.USD 2.946% / (EUR 1.33%)			62,686	483,600		406,815	163,030				46,573		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	.USD 2.946% / (EUR 1.33%)			10,448	80,600		67,802	27,172				7,762		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		1,963,384	USD 3.6675% / (EUR 2.07%)			35,137	245,672		207,761	90,693				25,512		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		18,792,385	USD 3.6675% / (EUR 2.07%)			336,308	2,351,429		1,988,570	868,060				244,182		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		654,461	USD 3.6675% / (EUR 2.07%)			11,712	81,891		69,254	30,231				8,504		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		654,461	USD 3.6675% / (EUR 2.07%)			11,712	81,891		69,254	30,231				8,504		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		12,341,268	USD 3.6675% / (EUR 2.07%)			220,859	1,544,222		1,305,927	570,070				160,358		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		2,617,845	USD 3.6675% / (EUR 2.07%)			46,849	327,562		277,015	120,924				34,015		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		654,461	USD 3.6675% / (EUR 2.07%)			11,712	81,891		69,254	30,231				8,504		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		1,376,500	USD 3.6965% / (GBP 2.97%)			13,234	124,100		172,690	(11,428)				19,423		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		11,012,000	USD 3.6965% / (GBP 2.97%)			105,873	992,801		1,381,518	(91,423)				155,386		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		8,947,250	USD 3.6965% / (GBP 2.97%)			86,022	806,651		1,122,484	(74,281)				126,251		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		2,064,750	USD 3.6965% / (GBP 2.97%)			19,851	186,150		259,035	(17,142)				29,135		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		1,376,500	USD 3.7975% / (GBP 3%)			14,244	124,100		192,380	(29,779)				21,726		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		11,012,000	USD 3.7975% / (GBP 3%)			113,953	992,801		1,539,044	(238,235)				173,805		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		8,947,250	USD 3.7975% / (GBP 3%)			92,587	806,651		1,250,473	(193,566)				141,216		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		2,064,750	USD 3.7975% / (GBP 3%)			21,366	186,150		288,571	(44,669)				32,588		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		3,292,666	USD 3.7225% / (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 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		24,629,139	USD 3.7225% / (GBP 2.9%)			228,413	1,678,595		3,298,067	(806,518)				526,187		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		4,873,145	USD 3.7225% / (GBP 2.9%)			45,536	332,128		652,559	(159,578)				104,112		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		3,292,666	USD 3.7225% / (GBP 2.9%)			30,536	224,411		440,918	(107,823)				70,346		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		16,463,328	USD 3.7225% / (GBP 2.9%)			153,839	1,122,055		2,204,590	(539,117)				351,729		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		3,292,666	USD 3.7225% / (GBP 2.9%)			30,536	224,411		440,918	(107,823)				70,346		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		658,533	USD 3.7225% / (GBP 2.9%)			6,154	44,882		88,184	(21,565)				14,069		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 3.607% / (AUD 4.64%)			(4,675)	143,990		85,166	88,479				13,870		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 3.607% / (AUD 4.64%)			(668)	20,570		12,167	12,640				1,981		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		4,981,800	USD 3.607% / (AUD 4.64%)			(23,043)	709,664		419,745	436,077				68,359		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		361,000	USD 3.607% / (AUD 4.64%)			(1,670)	51,425		30,416	31,600				4,954		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		361,000	USD 3.607% / (AUD 4.64%)			(1,670)	51,425		30,416	31,600				4,954		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 3.607% / (AUD 4.64%)			(4,675)	143,990		85,166	88,479				13,870		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 3.607% / (AUD 4.64%)			(668)	20,570		12,167	12,640				1,981		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		1,588,400	USD 3.607% / (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 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	USD 3.607% / (AUD 4.64%)			(1,336)	41,140		24,333	25,280				3,963		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		7,292,200	USD 3.607% / (AUD 4.64%)			(33,730)	1,038,783		614,409	638,316				100,062		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		505,400	USD 3.607% / (AUD 4.64%)			(2,338)	71,995		42,583	44,240				6,935		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		505,400	USD 3.607% / (AUD 4.64%)			(2,338)	71,995		42,583	44,240				6,935		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		1,588,400	USD 3.607% / (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 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	USD 3.607% / (AUD 4.64%)			(1,336)	41,140		24,333	25,280				3,963		B023

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		7,242,700	USD 4.223% / (EUR 2.6%)			120,569	304,850		168,612	380,792				98,402		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	USD 4.223% / (EUR 2.6%)			17,995	45,500		25,166	56,835				14,687		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	USD 4.223% / (EUR 2.6%)			17,995	45,500		25,166	56,835				14,687		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	USD 4.223% / (EUR 2.6%)			17,995	45,500		25,166	56,835				14,687		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		540,500	USD 4.223% / (EUR 2.6%)			8,998	22,750		12,583	28,417				7,343		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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
Currency Swap	ROQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		5,210,000	USD 4.884% / (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 .. O2RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	USD 4.884% / (EUR 3.59%)			12,964	6,500		(40,295)	69,150				16,442		B023
Currency Swap	ROQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	USD 4.884% / (EUR 3.59%)			12,964	6,500		(40,295)	69,150				16,442		B023
Currency Swap	ROQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	USD 4.884% / (EUR 3.59%)			12,964	6,500		(40,295)	69,150				16,442		B023
Currency Swap	UNIVERSITY OF MELBOURNE Q9326#AE6	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/12/2022	10/12/2052		16,069,760	USD 4.365% / (AUD 5.27%)			(108,250)	1,333,985		(83,481)	1,504,151				423,645		B023
Currency Swap	UNIVERSITY OF MELBOURNE Q9326#AE6	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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
Currency Swap	UNIVERSITY OF MELBOURNE Q9326#AE6	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/12/2022	10/12/2052		6,887,040	USD 4.365% / (AUD 5.27%)			(46,393)	571,708		(35,777)	644,636				181,562		B023
Currency Swap	UNIVERSITY OF MELBOURNE Q9326#AE6	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/12/2022	10/12/2052		5,739,200	USD 4.365% / (AUD 5.27%)			(38,661)	476,423		(29,815)	537,197				151,302		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/03/2022	10/11/2029		4,396,050	USD 5.575% / (EUR 4.17%)			44,837	(263,700)		(421,062)	417,691				48,060		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/03/2022	10/11/2029		3,419,150	USD 5.575% / (EUR 4.17%)			34,873	(205,100)		(327,493)	324,871				37,380		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/03/2022	10/11/2029		30,283,900	USD 5.575% / (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	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/19/2023	08/16/2040		123,430	USD 5.467% / (GBP 5.4%)			(86)	(1,810)		(2,226)	2,240				2,440		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/19/2023	08/16/2040		10,985,270	USD 5.467% / (GBP 5.4%)			(7,622)	(161,089)		(198,090)	199,358				217,189		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/19/2023	08/16/2040		493,720	USD 5.467% / (GBP 5.4%)			(343)	(7,240)		(8,903)	8,960				9,761		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		9,598,903	USD 5.947% / (JPY 2.02%)			383,429	690,784		1,481,199	1,022,367				207,507		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		1,371,272	USD 5.947% / (JPY 2.02%)			54,776	98,683		211,600	146,053				29,644		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		1,371,272	USD 5.947% / (JPY 2.02%)			54,776	98,683		211,600	146,053				29,644		B023

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		1,371,272	USD 5.947% / (JPY 2.02%)			54,776	98,683		211,600	146,053				29,644		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/26/2023	10/03/2033		121,850,000	GBP 5.25% / (USD 5.525%)			63,443	3,389,991		2,324,939	(2,315,587)	75,615			1,803,384		B021
Currency Swap	ESPUG FINANCE LIMITED G3122@AK4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2043		605,750	USD 7.273% / (GBP 6.91%)			674	(20,450)		(5,281)	39,152				13,136		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AK4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2043		18,172,500	USD 7.273% / (GBP 6.91%)			20,209	(613,499)		(158,427)	1,174,562				394,085		B023
Currency Swap	VTG FINANCE SA L9619@AJ8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/30/2024	06/15/2044		13,809,525	USD 6.537% / (EUR 4.7%)			(49,865)	606,899		189,323	606,899				304,660		B023
Currency Swap	VTG FINANCE SA L9619@AJ8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/30/2024	06/15/2044		812,325	USD 6.537% / (EUR 4.7%)			(2,933)	35,700		11,137	35,700				17,921		B023
Currency Swap	VTG FINANCE SA L9619@AJ8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/30/2024	06/15/2044		812,325	USD 6.537% / (EUR 4.7%)			(2,933)	35,700		11,137	35,700				17,921		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/02/2024	07/09/2027		536,700,000	EUR 3.629% / SOFR			(8,527,650)	(18,949,976)		(20,415,561)	(19,083,155)	133,179			4,260,387		B020
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AG3	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	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
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AG3	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	08/04/2022	08/20/2032		7,353,360	USD 5.352% / (EUR 3.74%)			104,995	(102,240)		(311,788)	535,151				101,633		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AG3	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	08/04/2022	08/20/2032		2,246,860	USD 5.352% / (EUR 3.74%)			32,082	(31,240)		(95,269)	163,518				31,054		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AG3	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	08/04/2022	08/20/2032		2,246,860	USD 5.352% / (EUR 3.74%)			32,082	(31,240)		(95,269)	163,518				31,054		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	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 PT3QB789TSUIDF371261	04/05/2023	05/12/2035		1,247,600	USD 5.335% / (GBP 5.48%)			(2,667)	(4,800)		(31,953)	22,400				20,085		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		1,746,640	USD 5.335% / (GBP 5.48%)			(3,733)	(6,720)		(44,734)	31,360				28,119		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		2,120,920	USD 5.335% / (GBP 5.48%)			(4,533)	(8,160)		(54,320)	38,080				34,145		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		499,040	USD 5.335% / (GBP 5.48%)			(1,067)	(1,920)		(12,781)	8,960				8,034		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		1,746,640	USD 5.335% / (GBP 5.48%)			(3,733)	(6,720)		(44,734)	31,360				28,119		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		1,247,600	USD 5.335% / (GBP 5.48%)			(2,667)	(4,800)		(31,953)	22,400				20,085		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		374,280	USD 5.335% / (GBP 5.48%)			(800)	(1,440)		(9,586)	6,720				6,026		B023
Currency Swap	KINGSPAN SECURITIES LTD G5264#AX7	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/18/2023	06/07/2029		65,658,000	USD 5.468% / (EUR 4.7%)			585,216	3,527,997		320,466	6,922,129				691,408		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	06/26/2023	06/30/2026		494,597,474	CAD 5.25% / (USD 5.227%)			(1,664,024)	(42,643,643)		(33,313,309)	(40,993,224)	(10)			3,024,626		B021
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*BC9	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/12/2023	07/11/2034		1,101,780	USD 6.624% / (GBP 6.32%)			62,250	(25,380)		(14,100)	1,829				17,008		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		3,078,075	USD 3.875% / (EUR 2%)			60,498	230,450		214,998	128,763				33,117		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		32,739,525	USD 3.875% / (EUR 2%)			643,476	2,451,149		2,286,801	1,369,565				352,240		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		2,238,600	USD 3.875% / (EUR 2%)			43,998	167,600		156,363	93,645				24,085		B023

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		839,475	USD 3.875% / (EUR 2%)			16,499	62,850		58,636	35,117				9,032		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		11,193,000	USD 3.875% / (EUR 2%)			219,992	838,000		781,812	468,227				120,424		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		6,156,150	USD 3.875% / (EUR 2%)			120,995	460,900		429,997	257,525				66,233		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		1,322,700	USD 4.282% / (GBP 2.84%)			20,636	70,300		136,189	(44,475)				13,277		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		1,322,700	USD 4.282% / (GBP 2.84%)			20,636	70,300		136,189	(44,475)				13,277		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		11,904,300	USD 4.282% / (GBP 2.84%)			185,728	632,701		1,225,703	(400,275)				119,491		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		661,350	USD 4.282% / (GBP 2.84%)			10,318	35,150		68,095	(22,238)				6,638		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		3,968,100	USD 4.282% / (GBP 2.84%)			61,909	210,900		408,568	(133,425)				39,830		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	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		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		661,350	USD 4.282% / (GBP 2.84%)			10,318	35,150		68,095	(22,238)				6,638		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	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		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		1,279,600	USD 4.597% / (GBP 2.98%)			20,402	27,200		116,836	(65,352)				14,540		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	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		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		1,279,600	USD 4.597% / (GBP 2.98%)			20,402	27,200		116,836	(65,352)				14,540		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	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		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	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		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		959,700	USD 4.597% / (GBP 2.98%)			15,302	20,400		87,627	(49,014)				10,905		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		355,050	USD 2.07% / (EUR 0.79%)			4,757	44,400		34,957	24,763				3,172		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		7,811,100	USD 2.07% / (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 BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		591,750	USD 2.07% / (EUR 0.79%)			7,928	74,000		58,261	41,271				5,286		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		1,775,250	USD 2.07% / (EUR 0.79%)			23,785	222,000		174,784	123,813				15,858		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		591,750	USD 2.07% / (EUR 0.79%)			7,928	74,000		58,261	41,271				5,286		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		355,050	USD 2.07% / (EUR 0.79%)			4,757	44,400		34,957	24,763				3,172		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		1,376,500	USD 3.515% / (GBP 2.84%)			12,384	124,100		158,559	(1,722)				16,805		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		11,012,000	USD 3.515% / (GBP 2.84%)			99,069	992,801		1,268,473	(13,780)				134,437		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		8,947,250	USD 3.515% / (GBP 2.84%)			80,494	806,651		1,030,634	(11,196)				109,230		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		2,064,750	USD 3.515% / (GBP 2.84%)			18,575	186,150		237,839	(2,584)				25,207		B023

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		52,390,800	USD 5.744% / (GBP 5.83%)			(91,692)	(209,996)		(1,041,728)	940,788				782,385		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		7,484,400	USD 5.744% / (GBP 5.83%)			(13,099)	(29,999)		(148,818)	134,398				111,769		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		623,700	USD 5.744% / (GBP 5.83%)			(1,092)	(2,500)		(12,402)	11,200				9,314		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		2,324,520	USD 7.092% / (EUR 5.22%)			44,886	46,420		(72,834)	152,130				62,474		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		1,901,880	USD 7.092% / (EUR 5.22%)			36,725	37,980		(59,592)	124,470				51,115		B023
Currency Swap	ORION NEW ZEALAND LIMITED Q7161#AC2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2033		30,120,420	USD 6.331% / (NZD 6.08%)			(347,100)	1,155,488		2,083,641	3,768,914				449,186		B023
Currency Swap	ORION NEW ZEALAND LIMITED Q7161#AC2	D1	Currency	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 LIMITED Q7161#AD0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2035		19,051,020	USD 6.434% / (NZD 6.2%)			(223,370)	730,840		1,433,111	2,383,820				314,427		B023
Currency Swap	ORION NEW ZEALAND LIMITED Q7161#AD0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2035		2,272,140	USD 6.434% / (NZD 6.2%)			(26,640)	87,164		170,922	284,309				37,500		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/07/2024	03/19/2034		19,511,142	USD 5.477% / (JPY 1.6%)			244,334	1,132,420		1,385,994	1,132,420				296,209		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/07/2024	03/19/2034		6,103,143	USD 5.477% / (JPY 1.6%)			76,428	354,224		433,543	354,224				92,655		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/07/2024	03/19/2034		3,964,510	USD 5.477% / (JPY 1.6%)			49,647	230,099		281,623	230,099				60,187		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		13,046,400	USD 5.716% / (EUR 3.94%)			(55,944)	620,399		482,974	620,399				199,297		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		8,425,800	USD 5.716% / (EUR 3.94%)			(36,131)	400,675		311,921	400,675				128,713		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/17/2024	05/07/2032		428,220,000	CHF 1.875% / (USD 5.559%)			(11,895,771)	2,124,828		19,252,959	1,952,319	172,509			5,806,063		B021
Currency Swap	SH EURO FINANCE LP G7738@AH8	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	07/31/2024	08/15/2034		2,926,800	USD 5.5982% / (EUR 4.11%)			78,818	130,950		27,574	130,950				45,406		B023
Currency Swap	SH EURO FINANCE LP G7738@AH8	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	07/31/2024	08/15/2034		1,517,600	USD 5.5982% / (EUR 4.11%)			40,869	67,900		14,297	67,900				23,544		B023
Currency Swap	SH EURO FINANCE LP G7738@AH8	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	07/31/2024	08/15/2034		2,493,200	USD 5.5982% / (EUR 4.11%)			67,142	111,550		23,489	111,550				38,680		B023
Currency Swap	MERILUX SARL L9753#AA1	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/08/2024	10/23/2034		32,388,050	USD 5.897% / (EUR 4.39%)			(494,333)	1,840,799		772,811	1,840,799				507,378		B023
Currency Swap	SAFESTORE HOLDINGS PLC 786455E@0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/14/2024	12/03/2032		11,607,200	USD 5.91% / (EUR 4.03%)			(20,295)	216,699		118,654	216,699				163,418		B023
Currency Swap	SAFESTORE HOLDINGS PLC 786455E@0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/14/2024	12/03/2032		4,220,800	USD 5.91% / (EUR 4.03%)			(7,380)	78,800		43,147	78,800				59,425		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		4,665,429	USD 3.866% / (EUR 2.07%)			99,362	227,571		196,714	307,822				56,760		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		13,996,286	USD 3.866% / (EUR 2.07%)			298,085	682,714		590,143	923,466				170,280		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		56,918,229	USD 3.866% / (EUR 2.07%)			1,212,212	2,776,369		2,399,914	3,755,427				692,472		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2015	09/24/2030		2,624,800	USD 4.393% / (GBP 3.72%)			33,378	495,720		567,450	(25,458)				31,427		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2015	09/24/2030		7,874,400	USD 4.393% / (GBP 3.72%)			100,133	1,487,160		1,702,350	(76,375)				94,281		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		1,471,700	USD 3.825% / (GBP 3.33%)			14,261	219,300		244,190	7,619				18,838		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		2,943,400	USD 3.825% / (GBP 3.33%)			28,522	438,600		488,379	15,239				37,675		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		2,943,400	USD 3.825% / (GBP 3.33%)			28,522	438,600		488,379	15,239				37,675		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		7,358,500	USD 3.825% / (GBP 3.33%)			71,305	1,096,500		1,220,948	38,098				94,188		B023
Currency Swap	SOUTHERN WATER 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 SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		4,359,000	USD 3.346% / (GBP 2.78%)			39,110	601,800		676,610	21,056				56,294		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		6,102,600	USD 3.346% / (GBP 2.78%)			54,754	842,520		947,253	29,478				78,811		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		13,948,800	USD 3.346% / (GBP 2.78%)			125,152	1,925,761		2,165,151	67,379				180,140		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		871,800	USD 3.346% / (GBP 2.78%)			7,822	120,360		135,322	4,211				11,259		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		1,743,600	USD 3.346% / (GBP 2.78%)			15,644	240,720		270,644	8,422				22,517		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		2,674,273	USD 3.687% / (JPY 0.65%)			86,236	765,391		670,034	219,079				36,286		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		8,914,245	USD 3.687% / (JPY 0.65%)			287,453	2,551,303		2,233,445	730,262				120,955		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		4,457,122	USD 3.687% / (JPY 0.65%)			143,727	1,275,651		1,116,723	365,131				60,477		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		891,425	USD 3.687% / (JPY 0.65%)			28,745	255,130		223,345	73,026				12,095		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		12,479,943	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 (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		3,565,698	USD 3.687% / (JPY 0.65%)			114,981	1,020,521		893,378	292,105				48,382		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		1,782,849	USD 3.687% / (JPY 0.65%)			57,491	510,261		446,689	146,053				24,191		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		597,250	USD 3.405% / (EUR 1.53%)			12,138	79,500		75,398	27,164				5,294		B023

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		597,250	USD 3.405% / (EUR 1.53%)			12,138	79,500		75,398	27,164				5,294		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		11,347,750	USD 3.405% / (EUR 1.53%)			230,630	1,510,500		1,432,563	516,110				100,581		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		597,250	USD 3.405% / (EUR 1.53%)			12,138	79,500		75,398	27,164				5,294		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		597,250	USD 3.405% / (EUR 1.53%)			12,138	79,500		75,398	27,164				5,294		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		5,375,250	USD 3.405% / (EUR 1.53%)			109,246	715,500		678,582	244,473				47,644		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		2,389,000	USD 3.405% / (EUR 1.53%)			48,554	318,000		301,592	108,655				21,175		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q6568@AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		6,677,440	USD 4.204% / (AUD 4.36%)			30,366	1,228,918		1,161,229	506,708				66,385		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q6568@AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		79,142,840	USD 4.204% / (AUD 4.36%)			359,903	14,565,475		13,763,206	6,005,644				786,807		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q6568@AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		1,138,200	USD 4.204% / (AUD 4.36%)			5,176	209,475		197,937	86,371				11,316		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q6568@AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		1,138,200	USD 4.204% / (AUD 4.36%)			5,176	209,475		197,937	86,371				11,316		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q6568@AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		15,479,520	USD 4.204% / (AUD 4.36%)			70,393	2,848,856		2,691,941	1,174,642				153,891		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q6568@AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		17,755,920	USD 4.204% / (AUD 4.36%)			80,745	3,267,806		3,087,814	1,347,383				176,522		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q6568@AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		1,138,200	USD 4.204% / (AUD 4.36%)			5,176	209,475		197,937	86,371				11,316		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		15,960,000	USD 4.3005% / (EUR 1.83%)			415,398	1,462,999		1,901,542	(59,035)				196,582		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, 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
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		2,850,000	USD 4.3005% / (EUR 1.83%)			74,178	261,250		339,561	(10,542)				35,104		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, 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
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		29,640,000	USD 4.3005% / (EUR 1.83%)			771,454	2,716,999		3,531,435	(109,636)				365,081		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		7,980,000	USD 4.3005% / (EUR 1.83%)			207,699	731,500		950,771	(29,518)				98,291		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		2,850,000	USD 4.3005% / (EUR 1.83%)			74,178	261,250		339,561	(10,542)				35,104		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		33,909,400	USD 4.494% / (GBP 2.86%)			549,421	720,802		2,353,389	(1,171,625)				301,472		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		2,239,300	USD 4.494% / (GBP 2.86%)			36,282	47,600		155,412	(77,371)				19,909		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		5,438,300	USD 4.494% / (GBP 2.86%)			88,115	115,600		377,430	(187,902)				48,349		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		2,239,300	USD 4.494% / (GBP 2.86%)			36,282	47,600		155,412	(77,371)				19,909		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		33,909,400	USD 4.494% / (GBP 2.86%)			549,421	720,802		2,353,389	(1,171,625)				301,472		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		4,798,500	USD 4.494% / (GBP 2.86%)			77,748	102,000		333,027	(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		1,911,184	(1,214,071)				196,480		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2019	05/07/2039		3,241,000	USD 4.503% / (GBP 3.01%)			50,280	110,000		597,245	(379,397)				61,400		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2019	05/07/2039		648,200	USD 4.503% / (GBP 3.01%)			10,056	22,000		119,449	(75,879)				12,280		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2019	05/07/2039		2,592,800	USD 4.503% / (GBP 3.01%)			40,224	88,000		477,796	(303,518)				49,120		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		1,558,260	USD 4.286% / (AUD 4.31%)			5,311	196,130		217,975	49,689				24,292		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		8,074,620	USD 4.286% / (AUD 4.31%)			27,521	1,016,308		1,129,509	257,479				125,874		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		3,187,350	USD 4.286% / (AUD 4.31%)			10,864	401,174		445,859	101,637				49,687		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		566,640	USD 4.286% / (AUD 4.31%)			1,931	71,320		79,264	18,069				8,833		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		3,399,840	USD 4.286% / (AUD 4.31%)			11,588	427,919		475,583	108,412				53,000		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		566,640	USD 4.286% / (AUD 4.31%)			1,931	71,320		79,264	18,069				8,833		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		595,000	USD 2.825% / (EUR 1.59%)			8,407	77,250		53,853	42,253				7,256		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		12,495,000	USD 2.825% / (EUR 1.59%)			176,554	1,622,249		1,130,905	887,303				152,367		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		595,000	USD 2.825% / (EUR 1.59%)			8,407	77,250		53,853	42,253				7,256		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		323,116	253,515				43,533		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		595,000	USD 2.825% / (EUR 1.59%)			8,407	77,250		53,853	42,253				7,256		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		16,680,000	USD 2.7% / (GBP 2.06%)			132,945	1,651,201		1,887,431	92,938				152,100		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		695,000	USD 2.7% / (GBP 2.06%)			5,539	68,800		78,643	3,872				6,338		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		695,000	USD 2.7% / (GBP 2.06%)			5,539	68,800		78,643	3,872				6,338		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		12,857,500	USD 2.7% / (GBP 2.06%)			102,479	1,272,801		1,454,895	71,640				117,244		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		695,000	USD 2.7% / (GBP 2.06%)			5,539	68,800		78,643	3,872				6,338		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		2,432,500	USD 2.7% / (GBP 2.06%)			19,388	240,800		275,250	13,554				22,181		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		1,733,740	USD 3.345% / (EUR 1.89%)			31,040	216,937		184,355	88,834				22,528		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		16,594,364	USD 3.345% / (EUR 1.89%)			295,834	2,076,398		1,764,541	850,264				215,622		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		577,913	USD 3.345% / (EUR 1.89%)			10,347	72,312		61,452	29,611				7,509		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		577,913	USD 3.345% / (EUR 1.89%)			10,303	72,312		61,452	29,611				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		1,158,803	558,382				141,602		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		2,311,653	USD 3.345% / (EUR 1.89%)			41,386	289,249		245,807	118,445				30,037		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		577,913	USD 3.345% / (EUR 1.89%)			10,347	72,312		61,452	29,611				7,509		B023

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		1,382,200	USD 2.7865% / (GBP 2.04%)			12,642	129,800		187,622	(20,678)				22,844		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		13,822,000	USD 2.7865% / (GBP 2.04%)			126,418	1,298,001		1,876,215	(206,781)				228,440		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		691,100	USD 2.7865% / (GBP 2.04%)			6,321	64,900		93,811	(10,339)				11,422		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		691,100	USD 2.7865% / (GBP 2.04%)			6,321	64,900		93,811	(10,339)				11,422		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		7,602,100	USD 2.7865% / (GBP 2.04%)			69,530	713,900		1,031,918	(113,730)				125,642		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		691,100	USD 2.7865% / (GBP 2.04%)			6,321	64,900		93,811	(10,339)				11,422		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		1,746,750	USD 2.927% / (EUR 1.27%)			30,943	193,500		162,023	73,938				22,971		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		15,720,750	USD 2.927% / (EUR 1.27%)			278,483	1,741,499		1,458,203	665,440				206,741		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		12,809,500	USD 2.927% / (EUR 1.27%)			226,912	1,418,999		1,188,165	542,211				168,456		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		3,493,500	USD 2.927% / (EUR 1.27%)			61,885	387,000		324,045	147,876				45,943		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		271,600	USD 3.453% / (GBP 2.84%)			2,225	21,120		30,082	(807)				4,186		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		1,629,600	USD 3.453% / (GBP 2.84%)			13,347	126,720		180,491	(4,845)				25,116		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		135,800	USD 3.453% / (GBP 2.84%)			1,112	10,560		15,041	(404)				2,093		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		135,800	USD 3.453% / (GBP 2.84%)			1,112	10,560		15,041	(404)				2,093		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		5,703,600	USD 3.453% / (GBP 2.84%)			46,716	443,520		631,720	(16,956)				87,905		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		1,683,000	USD 3.323% / (EUR 1.65%)			29,296	129,750		114,538	97,636				12,450		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		5,610,000	USD 3.323% / (EUR 1.65%)			97,654	432,500		381,793	325,454				41,501		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		561,000	USD 3.5% / (EUR 1.88%)			9,521	43,250		34,751	31,178				5,743		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		1,683,000	USD 3.5% / (EUR 1.88%)			28,563	129,750		104,254	93,535				17,229		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		6,732,000	USD 3.5% / (EUR 1.88%)			114,252	519,000		417,017	374,138				68,915		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		7,888,000	USD 4.032% / (EUR 2.29%)			141,844	380,625		306,582	401,914				108,257		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		4,080,000	USD 4.032% / (EUR 2.29%)			73,367	196,875		158,577	207,886				55,995		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		1,088,000	USD 4.032% / (EUR 2.29%)			19,565	52,500		42,287	55,436				14,932		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		1,088,000	USD 4.032% / (EUR 2.29%)			19,565	52,500		42,287	55,436				14,932		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		1,088,000	USD 4.032% / (EUR 2.29%)			19,565	52,500		42,287	55,436				14,932		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		272,000	USD 4.032% / (EUR 2.29%)			4,891	13,125		10,572	13,859				3,733		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		18,394,000	USD 4.463% / (EUR 2.7%)			334,899	790,499		603,904	791,933				249,536		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		8,656,000	USD 4.463% / (EUR 2.7%)			157,599	372,000		284,190	372,674				117,429		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		3,246,000	USD 4.463% / (EUR 2.7%)			59,100	139,500		106,571	139,753				44,036		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		3,246,000	USD 4.463% / (EUR 2.7%)			59,100	139,500		106,571	139,753				44,036		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		1,082,000	USD 4.463% / (EUR 2.7%)			19,700	46,500		35,524	46,584				14,679		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		2,669,500	USD 4.633% / (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%)			8,170	16,150		1,347	35,093				7,282		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%)			8,170	16,150		1,347	35,093				7,282		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%)			8,170	16,150		1,347	35,093				7,282		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%)			8,170	16,150		1,347	35,093				7,282		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		2,366,320	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, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		107,560	USD 5.47% / (EUR 4.44%)			1,112	4,010		(3,051)	12,094				1,537		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		107,560	USD 5.47% / (EUR 4.44%)			1,112	4,010		(3,051)	12,094				1,537		B023
Currency Swap	Foreign Liability	Exhibit 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, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		1,210,000	USD 5.785% / (GBP 5.61%)			(1,710)	(42,400)		(42,917)	22,400				17,790		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		4,235,000	USD 5.785% / (GBP 5.61%)			(5,984)	(148,400)		(150,208)	78,399				62,265		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		3,630,000	USD 5.785% / (GBP 5.61%)			(5,130)	(127,200)		(128,750)	67,199				53,370		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		605,000	USD 5.785% / (GBP 5.61%)			(855)	(21,200)		(21,458)	11,200				8,895		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		1,815,000	USD 5.785% / (GBP 5.61%)			(2,565)	(63,600)		(64,375)	33,600				26,685		B023
Currency Swap	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	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2030		109,180	USD 5.088% / (EUR 4.27%)			1,055	5,630		(515)	11,783				1,277		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2030		32,317,280	USD 5.088% / (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		109,180	USD 5.088% / (EUR 4.27%)			1,055	5,630		(515)	11,783				1,277		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		1,528,520	USD 5.216% / (EUR 4.39%)			14,954	78,820		(42,481)	96,810				22,248		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		655,080	USD 5.216% / (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		873,440	USD 5.216% / (EUR 4.39%)			8,545	45,040		(24,275)	55,320				12,713		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		982,620	USD 5.216% / (EUR 4.39%)			9,613	50,670		(27,310)	62,235				14,302		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
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
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		764,260	USD 5.216% / (EUR 4.39%)			7,477	39,410		(21,241)	48,405				11,124		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		655,080	USD 5.216% / (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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		734,000	.USD 6.141% / (CAD 5.96%)			2,839	38,686		(15,145)	63,067				10,701		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		40,516,800	.USD 6.141% / (CAD 5.96%)			156,716	2,135,490		(836,002)	3,481,272				590,676		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		1,174,400	.USD 6.141% / (CAD 5.96%)			4,542	61,898		(24,232)	100,906				17,121		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		1,247,800	.USD 6.141% / (CAD 5.96%)			4,826	65,767		(25,746)	107,213				18,191		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		220,200	.USD 6.141% / (CAD 5.96%)			852	11,606		(4,543)	18,920				3,210		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		25,323,000	.USD 6.141% / (CAD 5.96%)			97,947	1,334,681		(522,501)	2,175,795				369,173		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		1,101,000	.USD 6.141% / (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	.USD 6.141% / (CAD 5.96%)			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	.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	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	.USD 6.161% / (GBP 5.75%)			(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	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/17/2024	07/24/2029		185,240,000	...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	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/18/2024	08/22/2025		648,950,000	.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, N.A. KB1H1DSPRFMYMCUFXT09	10/23/2024	10/20/2044		71,274,500	.USD 6.035% / (GBP 5.99%)			(1,269,082)	2,392,505		2,639,278	2,392,505				1,586,416		B023
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(98,038,041)	41,665,718	XXX	299,142,191	(573,038,236)	6,498,846			239,105,371	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(98,127,927)	41,665,718	XXX	300,587,047	(573,038,236)	6,498,846			239,511,294	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/17/2011	07/16/2038		4,000,000	SOFR / -3.9825%			62,145	169,912		169,912	248,052				73,615		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/26/2011	07/02/2037		25,000,000	.SOFR / -4.035%			373,787	850,149		850,149	1,463,445				442,111		B0311

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BANK OF AMERICA NA REAL ESTATE B4TYDEB6GKMZO031MB27	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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	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	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/20/2010	03/31/2040		7,000,000	4.82% / -SOFR			(50,325)	338,015		338,015	(542,058)				136,713		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/20/2010	06/30/2040		3,000,000	4.835% / -SOFR			(21,089)	148,501		148,501	(235,734)				59,068		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/07/2011	03/31/2041		9,000,000	5.2675% / -SOFR			(24,428)	918,530		918,530	(776,462)				181,443		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/07/2011	03/31/2041		5,000,000	5.2175% / -SOFR			(16,071)	480,762		480,762	(428,643)				100,802		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	HSBC BANK USA, N.A. 1IE8VN30JCEQV1H4R804	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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	HSBC BANK USA, N.A. 1IE8VN30JCEQV1H4R804	07/27/2011	09/28/2036		19,500,000	SOFR / -4.1475%			271,616	414,443		414,443	1,106,574				334,223		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2012	10/31/2037		5,000,000	SOFR / -2.705%			140,524	834,342		834,342	234,498				89,586		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	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	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/11/2013	06/16/2038		12,000,000	SOFR / -2.89%			317,535	1,851,311		1,851,311	604,578				220,174		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	03/02/2011	09/30/2041		3,000,000	4.64% / -SOFR			(27,013)	83,167		83,167	(244,457)				61,406		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	08/28/2008	08/30/2038		4,000,000	5.1175% / -SOFR			(16,734)	303,711		303,711	(292,645)				73,949		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC 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		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	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
Interest Rate Swap	Fixed income Portfolio	D1	Interest 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	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	04/26/2010	12/31/2040		10,000,000	5.12% / -SOFR			(40,470)	839,619		839,619	(838,252)				200,068		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/26/2011	09/11/2036		31,250,000	SOFR / -4.03%			469,495	1,008,546		1,008,546	1,740,397				534,551		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/27/2011	09/28/2036		19,500,000	SOFR / -4.201%			261,183	317,641		317,641	1,116,420				334,223		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/09/2022	12/31/2043		63,119,287	2.77800337% / -SOFR			(1,445,504)	(14,487,387)		(14,487,387)	(6,553,828)				1,376,050		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/05/2022	12/31/2040		22,658,202	2.00470504% / -SOFR			(531,606)	(4,583,091)		(4,583,091)	(1,761,047)				453,319		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/05/2022	12/31/2035		16,990,510	2.00159689% / -SOFR			(410,074)	(2,518,861)		(2,518,861)	(900,795)				281,826		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/07/2022	12/31/2038		38,043,562	2.81231132% / -SOFR			(858,991)	(6,544,619)		(6,544,619)	(2,840,245)				711,939		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/28/2022	12/29/2045		62,286,009	2.00526501% / -SOFR			(1,291,022)	(13,239,708)		(13,239,708)	(6,594,069)				1,427,431		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/13/2022	12/31/2043		63,242,837	2.7883965% / -SOFR			(1,447,552)	(14,551,012)		(14,551,012)	(6,558,864)				1,378,743		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/25/2022	12/31/2043		69,921,526	2.79601018% / -SOFR			(1,572,712)	(15,540,282)		(15,540,282)	(7,272,881)				1,524,344		B0311

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/30/2022	12/31/2043		37,545,900	2.81905154% / -SOFR			(858,100)	(8,515,418)		(8,515,418)	(3,900,921)				818,530		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/31/2022	12/31/2044		38,537,768	2.87564632% / -SOFR			(893,024)	(9,197,830)		(9,197,830)	(4,265,512)				862,026		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/01/2022	12/31/2043		43,116,168	2.87817468% / -SOFR			(917,077)	(8,874,908)		(8,874,908)	(4,958,760)				939,966		B0311
Interest Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2021	10/04/2028		292,625,000	1.76% / -SOFR			(12,162,583)	(30,091,924)		(30,091,924)	855,261				2,837,724		B037
Interest Rate Swap	Fixed income Portfolio	D1	Interest 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 Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/22/2022	07/26/2028		50,000,000	SOFR / -2.491%			1,385,763	2,606,004		2,606,004	353,226				472,352		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest 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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES 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 Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/07/2022	09/06/2029		400,000,000	SOFR / -2.9542%			2,461,029	19,483,700		19,483,700	13,271,121				4,328,940		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/19/2022	10/21/2052		75,000,000	3.281% / -SOFR			(217,272)	(9,233,599)		(9,233,599)	(8,885,395)				1,978,091		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/17/2022	11/17/2051		75,000,000	3.036% / -SOFR				(10,250,952)		(10,250,952)	(7,578,997)				1,944,797		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	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 Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest 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	D1	Interest Rate	BOFA 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 Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/31/2006	09/05/2036		31,250,000	5.501% / -SOFR			(8,584)	3,204,332		3,204,332	(2,221,719)				534,176		B0311

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/28/2007	07/02/2037		25,000,000	6.015% / -SOFR			130,123	3,935,612		3,935,612	(1,989,090)				442,111		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/26/2011	07/02/2037		25,000,000	SOFR / -3.98625%			379,883	984,854		984,854	1,504,990				442,111		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/15/2022	09/21/2032		130,000,000	3.51279% / -SOFR			(2,620,487)	(7,210,958)		(7,210,958)	(4,753,234)				1,807,043		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/26/2006	09/28/2036		19,500,000	5.33% / -SOFR			(38,685)	1,702,724		1,702,724	(1,358,016)				334,223		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/26/2011	09/15/2036		31,250,000	SOFR / -4.08125%			452,271	880,684		880,684	1,810,768				534,801		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/30/2007	11/01/2037		30,000,000	5.45% / -SOFR			(23,533)	3,128,576		3,128,576	(2,267,940)				537,574		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest 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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/27/2007	06/29/2037		25,000,000	6% / -SOFR			109,209	3,908,884		3,908,884	(1,980,386)				441,966		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/13/2006	09/15/2036		31,250,000	5.505% / -SOFR			(7,349)	3,221,883		3,221,883	(2,226,443)				534,801		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/20/2022	10/26/2052		65,000,000	3.70976% / -SOFR			(1,182,179)	(5,908,118)		(5,908,118)	(6,956,284)				1,714,767		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/09/2022	09/13/2052		75,000,000	3.13172% / -SOFR			(1,797,496)	(13,977,604)		(13,977,604)	(7,313,603)				1,974,386		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/29/2007	07/03/2037		25,000,000	5.973% / -SOFR			119,558	3,834,475		3,834,475	(1,979,410)				442,160		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest 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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/09/2012	12/12/2037		5,000,000	SOFR / -2.66625%			143,107	862,205		862,205	246,014				89,987		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/07/2010	12/31/2040		5,000,000	5.175% / -SOFR			(14,792)	445,793		445,793	(432,258)				100,034		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 Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/06/2014	12/31/2040		5,000,000	SOFR / -3.13375%			117,988	742,065		742,065	323,991				100,034		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest 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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/14/2015	12/31/2040		2,000,000	SOFR / -2.514%			59,728	441,086		441,086	116,448				40,014		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/15/2014	09/30/2039		8,000,000	SOFR / -3.325%			176,255	950,976		950,976	498,638				153,655		B0311

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/10/2012	12/31/2040		5,000,000	SOFR / -2.6725%			141,307	1,010,479		1,010,479	299,526				100,034		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/24/2008	04/28/2038		5,000,000	5.296% / -SOFR			(11,614)	456,659		456,659	(380,813)				91,281		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/14/2015	12/31/2041		3,000,000	SOFR / -2.524%			89,289	686,278		686,278	184,499				61,867		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/14/2009	09/30/2039		8,000,000	4.7% / -SOFR			(66,255)	256,359		256,359	(610,351)				153,655		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/12/2008	06/16/2038		12,000,000	5.471% / -SOFR			(6,841)	1,318,271		1,318,271	(941,445)				220,174		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/07/2010	12/31/2040		4,000,000	5.2675% / -SOFR			(8,092)	399,697		399,697	(349,732)				80,027		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/10/2013	04/28/2038		12,000,000	SOFR / -3.7175%			217,294	832,548		832,548	729,085				219,074		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/28/2008	08/30/2038		12,000,000	5.128% / -SOFR			(48,047)	907,844		907,844	(909,143)				221,848		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/28/2009	12/31/2039		8,000,000	4.41% / -SOFR			(85,547)	2,619		2,619	(595,950)				154,962		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/15/2016	09/30/2041		9,000,000	SOFR / -1.8515%			330,902	2,766,459		2,766,459	479,962				184,219		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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 INC 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 Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/06/2011	12/31/2041		8,000,000	4.7975% / -SOFR			(54,202)	378,281		378,281	(691,535)				164,977		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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 INC 549300HN4UKV1E2R3U73	09/15/2009	03/31/2039		8,000,000	4.63% / -SOFR			(71,867)	193,109		193,109	(587,023)				151,022		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/22/2008	09/24/2038		12,000,000	5.1375% / -SOFR			(46,812)	918,039		918,039	(915,687)				222,403		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/24/2008	04/28/2038		12,000,000	5.3275% / -SOFR			(24,094)	1,134,467		1,134,467	(917,641)				219,074		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/23/2010	09/28/2040		10,000,000	5.135% / -SOFR			(39,338)	832,151		832,151	(848,209)				198,453		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/05/2012	11/05/2037		5,000,000	SOFR / -2.711%			140,870	834,438		834,438	246,246				89,634		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/11/2011	12/31/2041		3,000,000	4.805% / -SOFR			(20,098)	144,587		144,587	(259,572)				61,867		B0311

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Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/11/2012	08/30/2038		4,000,000	SOFR / -2.6675%			114,436	719,052		719,052	206,504				73,949		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest 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 Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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 Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/03/2011	09/30/2041		9,000,000	5.163% / -SOFR			(32,867)	813,301		813,301	(803,163)				184,219		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest 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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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 Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/03/2011	09/30/2041		5,000,000	5.133% / -SOFR			(20,188)	433,817		433,817	(444,575)				102,344		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/03/2022	06/07/2052		75,000,000	2.8975% / -SOFR			(1,973,422)	(16,840,193)		(16,840,193)	(6,997,675)				1,964,802		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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 Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest 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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/30/2022	09/01/2032		94,000,000	3.14% / -SOFR			(2,237,139)	(7,469,222)		(7,469,222)	(3,119,744)				1,301,991		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest 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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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 Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest 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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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 Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/15/2010	09/28/2040		4,000,000	5.02125% / -SOFR			(20,285)	280,536		280,536	(334,512)				79,381		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/03/2012	07/16/2038		5,000,000	SOFR / -2.48125%			152,348	988,835		988,835	247,135				92,019		B0311

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/23/2009	03/31/2039		10,000,000	4.82% / -SOFR			(70,833)	444,738		444,738	(752,779)				188,778		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/03/2012	09/28/2040		4,000,000	SOFR / -2.5025%			121,035	878,085		878,085	228,868				79,381		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/15/2009	09/30/2039		5,000,000	4.90625% / -SOFR			(31,097)	273,412		273,412	(391,943)				96,034		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/31/2011	06/28/2041		7,000,000	5.03% / -SOFR			(34,014)	515,139		515,139	(607,347)				142,177		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/03/2012	09/30/2041		3,000,000	SOFR / -2.5125%			90,471	683,971		683,971	181,492				61,406		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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 Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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 Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/14/2023	02/14/2025		73,000,000	SOFR / -5.044%	4,341		154,351	(46,982)		(46,982)	255,123				128,160		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/28/2023	01/02/2054		150,000,000	3.171% / -SOFR				(15,029,530)		(15,029,530)	(13,499,331)				4,040,590		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/25/2024	01/29/2037		37,500,000	SOFR / -3.7585%				990,441		990,441	990,441				651,887		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/26/2024	01/26/2038		100,000,000	SOFR / -3.81142%				2,312,580		2,312,580	2,312,580				1,808,276		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/30/2024	02/01/2025		100,000,000	SOFR / -4.8414%			379,843	(29,097)		(29,097)	(29,097)				148,046		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/30/2024	05/01/2025		100,000,000	SOFR / -4.6472%			513,753	(73,632)		(73,632)	(73,632)				287,883		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/30/2024	08/01/2025		50,000,000	SOFR / -4.48032%			357,924	(46,466)		(46,466)	(46,466)				190,978		B031
Interest Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/01/2024	02/01/2042		50,000,000	3.489% / -SOFR				(3,313,194)		(3,313,194)	(3,313,194)				1,033,762		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/02/2024	02/06/2051		100,000,000	3.47257% / -SOFR				(5,385,527)		(5,385,527)	(5,385,527)				2,555,279		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/05/2024	02/05/2034		100,000,000	SOFR / -3.70816%				1,501,078		1,501,078	1,501,078				1,508,651		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/06/2024	02/06/2036		75,000,000	SOFR / -3.59439%				2,885,192		2,885,192	2,885,192				1,249,760		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/07/2024	02/09/2033		50,000,000	SOFR / -3.59089%				973,508		973,508	973,508				712,174		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	3.8375% / -SOFR				(1,099,779)		(1,099,779)	(1,099,779)				1,004,016		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	3.84274% / -SOFR				(1,083,131)		(1,083,131)	(1,083,131)				1,004,016		B0311

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/09/2024	02/13/2038		100,000,000	3.8349% / -SOFR				(1,590,249)		(1,590,249)	(1,590,249)				1,811,682		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/12/2024	02/14/2039		100,000,000	3.8001% / -SOFR				(2,461,812)		(2,461,812)	(2,461,812)				1,879,595		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/13/2024	02/15/2039		50,000,000	3.876% / -SOFR				(969,099)		(969,099)	(969,099)				939,888		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	SOFR / -3.81676%				543,677		543,677	543,677				755,460		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	SOFR / -3.8173%				542,649		542,649	542,649				755,460		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR / -3.818%				1,083,287		1,083,287	1,083,287				1,512,279		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR / -3.821%				1,071,875		1,071,875	1,071,875				1,512,279		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2038		150,000,000	3.9193% / -SOFR				(1,787,093)		(1,787,093)	(1,787,093)				2,719,790		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/22/2044		50,000,000	3.8455% / -SOFR				(904,860)		(904,860)	(904,860)				1,094,194		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/20/2035		50,000,000	SOFR / -3.74804%				1,359,409		1,359,409	1,359,409				796,288		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/20/2038		50,000,000	3.9127% / -SOFR				(611,515)		(611,515)	(611,515)				906,502		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/22/2039		50,000,000	3.9648% / -SOFR				(401,150)		(401,150)	(401,150)				940,526		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/21/2024	02/21/2036		250,000,000	3.9106% / -SOFR				(2,091,349)		(2,091,349)	(2,091,349)				4,173,567		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044		50,000,000	3.8742% / -SOFR				(824,465)		(824,465)	(824,465)				1,094,194		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044		50,000,000	3.8722% / -SOFR				(830,067)		(830,067)	(830,067)				1,094,194		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034		50,000,000	SOFR / -3.77137%				954,872		954,872	954,872				756,366		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034		50,000,000	SOFR / -3.7706%				957,369		957,369	957,369				756,366		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2039		100,000,000	3.9752% / -SOFR				(770,150)		(770,150)	(770,150)				1,881,052		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.7832% / -SOFR				(1,289,857)		(1,289,857)	(1,289,857)				940,617		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.785% / -SOFR				(1,283,652)		(1,283,652)	(1,283,652)				940,617		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR / -3.70653%				1,067,448		1,067,448	1,067,448				668,647		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR / -3.7053%				1,071,151		1,071,151	1,071,151				668,647		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR / -3.7065%				1,067,538		1,067,538	1,067,538				668,647		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2044		400,000,000	3.796% / -SOFR				(8,337,804)		(8,337,804)	(8,337,804)				8,756,680		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	SOFR / -3.7437%				2,386,382		2,386,382	2,386,382				1,672,258		B0311

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	SOFR / -3.74682%				2,362,906		2,362,906	2,362,906				1,672,258		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2034		125,000,000	SOFR / -3.707%				2,910,684		2,910,684	2,910,684				1,891,763		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2034		125,000,000	SOFR / -3.714%				2,853,943		2,853,943	2,853,943				1,891,763		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		250,000,000	3.89928% / -SOFR				(2,514,659)		(2,514,659)	(2,514,659)				4,704,905		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		125,000,000	3.8891% / -SOFR				(1,296,664)		(1,296,664)	(1,296,664)				2,352,452		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/27/2024	02/27/2039		100,000,000	3.9285% / -SOFR				(915,542)		(915,542)	(915,542)				1,881,962		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/06/2024	03/06/2064		100,000,000	3.00098% / -SOFR				(6,774,388)		(6,774,388)	(6,774,388)				3,130,714		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/12/2024	03/12/2038		50,000,000	3.7226% / -SOFR				(1,059,142)		(1,059,142)	(1,059,142)				908,389		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/12/2024	03/13/2039		37,500,000	3.78956% / -SOFR				(504,504)		(504,504)	(504,504)				706,690		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	03/18/2026		80,000,000	SOFR / -4.5755%			402,307	(382,494)		(382,494)	(382,494)				440,174		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	06/18/2025		30,000,000	SOFR / -4.904%			60,381	(72,804)		(72,804)	(72,804)				102,068		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	03/18/2025		30,000,000	SOFR / -5.0626%			33,555	(36,235)		(36,235)	(36,235)				68,895		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	03/14/2039		75,000,000	3.8865% / -SOFR				(784,184)		(784,184)	(784,184)				1,413,517		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/18/2024	03/20/2039		75,000,000	3.9042% / -SOFR				(743,987)		(743,987)	(743,987)				1,414,335		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/19/2024	03/19/2041		50,000,000	3.851% / -SOFR				(1,054,158)		(1,054,158)	(1,054,158)				1,006,996		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/19/2024	03/19/2034		100,000,000	SOFR / -3.77004%				2,242,125		2,242,125	2,242,125				1,518,155		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2033		50,000,000	SOFR / -3.69165%				1,060,355		1,060,355	1,060,355				716,847		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2032		50,000,000	SOFR / -3.7424%				950,257		950,257	950,257				671,841		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2041		50,000,000	3.8371% / -SOFR				(1,098,087)		(1,098,087)	(1,098,087)				1,007,081		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2024	03/21/2040		50,000,000	3.8072% / -SOFR				(1,740,746)		(1,740,746)	(1,740,746)				975,645		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2024	03/21/2034		100,000,000	SOFR / -3.7556%				2,347,060		2,347,060	2,347,060				1,518,606		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/22/2024	03/24/2034		75,000,000	SOFR / -3.70225%				2,055,718		2,055,718	2,055,718				1,139,462		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/22/2024	03/22/2039		50,000,000	3.749% / -SOFR				(1,653,058)		(1,653,058)	(1,653,058)				943,071		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/25/2024	03/25/2034		125,000,000	SOFR / -3.7466%				3,015,814		3,015,814	3,015,814				1,899,385		B0311

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/25/2024	03/25/2039		75,000,000	3.7854% / -SOFR				(2,244,534)		(2,244,534)	(2,244,534)				1,415,015		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/26/2024	03/26/2041		50,000,000	3.8389% / -SOFR				(1,091,848)		(1,091,848)	(1,091,848)				1,007,591		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/26/2024	03/26/2034		50,000,000	SOFR / -3.7327%				1,257,098		1,257,098	1,257,098				759,867		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/27/2024	03/27/2034		50,000,000	SOFR / -3.6754%				1,469,011		1,469,011	1,469,011				759,979		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/27/2024	03/27/2039		50,000,000	3.8454% / -SOFR				(586,791)		(586,791)	(586,791)				943,525		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2024	03/28/2034		50,000,000	SOFR / -3.6675%				1,497,946		1,497,946	1,497,946				760,092		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2024	03/28/2039		75,000,000	3.807% / -SOFR				(968,375)		(968,375)	(968,375)				1,415,424		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/01/2024	04/01/2034		50,000,000	SOFR / -3.80492%				987,277		987,277	987,277				760,542		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/01/2024	04/03/2039		75,000,000	3.9254% / -SOFR				(695,662)		(695,662)	(695,662)				1,416,240		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/01/2024	04/01/2026		100,000,000	SOFR / -4.1507%				(59,382)		(59,382)	(59,382)				558,864		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/02/2024	04/02/2034		50,000,000	SOFR / -3.78957%				899,791		899,791	899,791				760,655		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/02/2024	04/03/2039		50,000,000	3.9515% / -SOFR				(423,598)		(423,598)	(423,598)				944,160		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/03/2024	04/03/2038		50,000,000	3.93788% / -SOFR				(554,929)		(554,929)	(554,929)				910,460		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/03/2024	04/03/2034		50,000,000	SOFR / -3.8447%				838,256		838,256	838,256				760,767		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/04/2024	04/06/2034		50,000,000	SOFR / -3.78716%				907,499		907,499	907,499				761,105		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/04/2024	04/05/2039		50,000,000	3.94072% / -SOFR				(572,938)		(572,938)	(572,938)				944,341		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/05/2024	04/06/2034		75,000,000	SOFR / -3.7995%				1,301,510		1,301,510	1,301,510				1,141,657		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/08/2024	04/08/2034		50,000,000	SOFR / -3.9002%				631,688		631,688	631,688				761,330		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/08/2024	04/10/2039		50,000,000	3.9909% / -SOFR				(363,243)		(363,243)	(363,243)				944,795		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/09/2024	04/09/2039		50,000,000	3.91313% / -SOFR				(635,882)		(635,882)	(635,882)				944,704		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/09/2024	04/09/2034		50,000,000	SOFR / -3.83964%				855,668		855,668	855,668				761,442		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/10/2024	04/12/2039		100,000,000	4.0208% / -SOFR				(786,952)		(786,952)	(786,952)				1,889,952		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/10/2024	04/10/2034		50,000,000	SOFR / -4.03302%				138,190		138,190	138,190				761,555		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/11/2024	04/11/2039		100,000,000	4.0575% / -SOFR				(521,299)		(521,299)	(521,299)				1,889,771		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/12/2024	04/01/2026		100,000,000	4.4472% / -SOFR				344,860		344,860	344,860				558,864		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/01/2024	08/03/2025		17,000,000	SOFR / -5.167%			(7,766)	(83,469)		(83,469)	(83,469)				65,237		B031

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/01/2024	02/03/2025		14,000,000	SOFR / -5.3076%			(15,679)	(10,722)		(10,722)	(10,722)				21,364		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/01/2024	05/03/2025		18,000,000	SOFR / -5.2677%			(15,310)	(50,990)		(50,990)	(50,990)				52,245		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	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 Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/21/2024	11/23/2025		25,000,000	SOFR / -4.8937%			30,496	(148,879)		(148,879)	(148,879)				118,314		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/21/2024	05/23/2026		45,000,000	SOFR / -4.7241%			107,809	(348,350)		(348,350)	(348,350)				265,441		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/21/2024	02/23/2025		10,000,000	SOFR / -5.22505%			(7,073)	(11,505)		(11,505)	(11,505)				19,232		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/21/2024	05/23/2025		15,000,000	SOFR / -5.14746%			(3,401)	(43,060)		(43,060)	(43,060)				46,944		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/07/2024	06/11/2025		50,000,000	SOFR / -5.06945%			1,768	(150,405)		(150,405)	(150,405)				166,552		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/26/2024	03/28/2026		80,000,000	SOFR / -4.6932%			144,248	(518,183)		(518,183)	(518,183)				445,126		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/26/2024	06/28/2025		35,000,000	SOFR / -5.0638%			(4,269)	(119,821)		(119,821)	(119,821)				122,551		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/26/2024	03/28/2025		10,000,000	SOFR / -5.17436%			(6,963)	(17,831)		(17,831)	(17,831)				24,411		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/26/2024	09/28/2025		25,000,000	SOFR / -4.9116%			12,505	(118,136)		(118,136)	(118,136)				107,708		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/18/2024	07/22/2025		50,000,000	SOFR / -4.7966%			40,933	(126,747)		(126,747)	(126,747)				186,441		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/27/2024	02/28/2025		25,000,000	SOFR / -4.7238%			9,780	(13,341)		(13,341)	(13,341)				50,256		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	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	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/27/2024	08/29/2025		30,000,000	SOFR / -4.21949%			64,269	13,035		13,035	13,035				121,886		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/27/2024	11/29/2025		15,000,000	SOFR / -4.0224%			41,615	24,752		24,752	24,752				71,637		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/27/2024	02/28/2026		65,000,000	SOFR / -3.8809%			215,667	202,481		202,481	202,481				350,284		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/27/2024	05/29/2026		70,000,000	SOFR / -3.7735%			258,361	342,296		342,296	342,296				415,339		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/30/2024	06/04/2025		10,000,000	SOFR / -4.4379%			12,218	(4,494)		(4,494)	(4,494)				32,583		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/30/2024	09/04/2025		50,000,000	SOFR / -4.2219%			96,788	19,619		19,619	19,619				205,656		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/18/2024	09/20/2025		49,000,000	SOFR / -3.9114%			113,030	122,750		122,750	122,750				207,968		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	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	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/19/2024	12/23/2025		15,000,000	SOFR / -3.6553%			43,845	76,504		76,504	76,504				74,174		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/19/2024	03/23/2026		15,000,000	SOFR / -3.5386%			48,907	108,390		108,390	108,390				82,998		B031

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/19/2024	09/23/2025		20,000,000	SOFR / -3.8307%			48,982	61,466		61,466	61,466				85,368		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/19/2024	03/23/2025		35,000,000	SOFR / -4.3457%			35,648	1,666		1,666	1,666				82,946		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest 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 Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2024	04/01/2025		55,000,000	4.26515% / -SOFR			(60,409)	(12,647)		(12,647)	(12,647)				137,312		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2024	10/01/2025		70,000,000	3.78625% / -SOFR			(162,555)	(240,766)		(240,766)	(240,766)				303,247		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2024	04/01/2026		70,000,000	3.5137% / -SOFR			(211,311)	(533,889)		(533,889)	(533,889)				391,205		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2024	10/01/2026		105,000,000	3.38785% / -SOFR			(350,736)	(1,277,683)		(1,277,683)	(1,277,683)				694,645		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/11/2024	07/16/2025		24,000,000	SOFR / -4.252%			20,676	4,372		4,372	4,372				88,159		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/11/2024	01/16/2026		12,000,000	SOFR / -3.9596%			17,843	26,379		26,379	26,379				61,301		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/07/2024	08/12/2025		14,780,000	SOFR / -4.28532%			5,536	(2,440)		(2,440)	(2,440)				57,892		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/07/2024	11/12/2025		24,877,000	SOFR / -4.2048%			12,100	3,605		3,605	3,605				115,735		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/07/2024	02/12/2026		15,000,000	SOFR / -4.1134%			9,200	7,655		7,655	7,655				79,295		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/13/2024	05/15/2025		30,000,000	SOFR / -4.38852%			6,363	(9,220)		(9,220)	(9,220)				91,225		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/13/2024	08/15/2025		5,000,000	SOFR / -4.3042%			1,611	(1,508)		(1,508)	(1,508)				19,715		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/13/2024	02/15/2026		15,000,000	SOFR / -4.1725%			7,412	(2,490)		(2,490)	(2,490)				79,586		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest 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	BOFA 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		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/10/2024	06/12/2025		15,000,000	SOFR / -4.29536%			1,489	(1,341)		(1,341)	(1,341)				50,120		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/10/2024	09/12/2025		5,000,000	SOFR / -4.21009%			733	639		639	639				20,896		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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 549300HN4UKV1E2R3U73	12/10/2024	03/12/2026		10,000,000	SOFR / -4.07638%			2,209	7,951		7,951	7,951				54,647		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/10/2024	06/12/2026		30,000,000	SOFR / -4.0221%			7,532	39,086		39,086	39,086				180,410		B031

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/10/2024	09/12/2026		55,000,000	SOFR / -3.98615%			14,907	103,774		103,774	103,774				358,412		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/19/2024	12/23/2025		50,000,000	SOFR / -4.233%			2,556	(19,658)		(19,658)	(19,658)				247,245		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	01/13/2014	03/31/2039		10,000,000	SOFR / -3.75375%			177,458	696,441		696,441	646,154				188,778		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 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	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/15/2014	09/30/2040		4,000,000	SOFR / -3.33%			87,928	497,126		497,126	263,539				79,395		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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 Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	05/11/2011	03/30/2041		2,000,000	4.3025% / -SOFR			(24,514)	(25,301)		(25,301)	(155,967)				40,317		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/04/2011	03/31/2041		3,000,000	4.7425% / -SOFR			(23,575)	117,219		117,219	(248,029)				60,481		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/03/2014	03/31/2041		6,000,000	SOFR / -3.1345%			143,630	900,004		900,004	393,179				120,962		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/04/2011	03/31/2041		3,000,000	5.1% / -SOFR			(12,850)	243,327		243,327	(259,466)				60,481		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/15/2014	12/31/2039		3,000,000	SOFR / -2.838%			79,117	523,162		523,162	175,053				58,111		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 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		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/02/2011	09/30/2041		3,000,000	4.9175% / -SOFR			(18,321)	182,638		182,638	(259,734)				61,406		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/24/2010	06/28/2040		4,000,000	5.1175% / -SOFR			(15,298)	321,723		321,723	(334,481)				78,744		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/09/2009	06/30/2039		8,000,000	4.675% / -SOFR			(65,139)	234,317		234,317	(599,710)				152,337		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 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	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/10/2015	09/28/2040		10,000,000	SOFR / -2.982%			254,638	1,643,790		1,643,790	622,449				198,453		B0311

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/23/2010	09/26/2040		3,000,000	5.03% / -SOFR			(15,341)	212,962		212,962	(251,442)				59,526		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/03/2014	03/30/2041		2,000,000	SOFR / -3.1295%			47,974	301,163		301,163	130,953				40,317		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/03/2014	03/29/2041		2,000,000	SOFR / -3.1295%			47,974	301,201		301,201	130,967				40,314		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/24/2013	09/26/2040		3,000,000	SOFR / -3.63%			57,341	269,814		269,814	207,309				59,526		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/07/2015	09/30/2041		5,000,000	SOFR / -2.871%			132,860	924,650		924,650	321,925				102,344		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/10/2013	06/28/2040		4,000,000	SOFR / -2.92625%			103,435	674,964		674,964	243,311				78,744		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/19/2010	03/31/2040		4,000,000	4.337% / -SOFR			(47,653)	(32,475)		(32,475)	(298,668)				78,122		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/07/2015	06/30/2040		3,000,000	SOFR / -2.415%			93,944	680,413		680,413	166,553				59,068		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/10/2012	04/28/2038		5,000,000	SOFR / -2.6375%			145,826	896,682		896,682	251,084				91,281		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/02/2011	09/30/2041		2,000,000	4.805% / -SOFR			(15,232)	94,733		94,733	(170,716)				40,938		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/24/2013	07/19/2038		12,000,000	SOFR / -3.60375%			234,583	985,739		985,739	725,854				220,912		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	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		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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 LLC 549300LC02FLSSVFFR64	07/27/2011	11/01/2037		10,000,000	SOFR / -4.18%			134,844	214,117		214,117	633,717				179,191		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/30/2007	11/01/2037		10,000,000	5.501% / -SOFR			(2,744)	1,093,335		1,093,335	(760,890)				179,191		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	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		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/01/2011	06/28/2041		4,000,000	4.965% / -SOFR			(21,432)	263,468		263,468	(344,260)				81,244		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		6,000,000	2.364% / -SOFR			(206,120)	(279,815)		(279,815)	48,836				45,321		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		2,000,000	2.364% / -SOFR			(68,707)	(93,272)		(93,272)	16,279				15,107		B031

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		500,000	2.364% / -SOFR			(17,177)	(23,318)		(23,318)	4,070				3,777		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 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	Hedge Re-Investment Risk	NA	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/11/2024	01/06/2025		105,898,272	109.95% / -SOFR			(3,564,043)	10,990		10,990	10,990				67,886		B0311
TRSWAP	Hedge Re-Investment Risk	NA	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/12/2024	01/28/2025		104,961,600	107.11% / -SOFR			(2,270,433)	15,384		15,384	15,384				145,356		B0311
TRSWAP	Hedge Re-Investment Risk	NA	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/16/2024	01/17/2025		52,227,072	108.86% / -SOFR			(1,032,891)	5,935		5,935	5,935				56,356		B0311
TRSWAP	Hedge Re-Investment Risk	NA	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	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	Hedge Re-Investment Risk	NA	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	01/14/2025		105,552,000	108.86% / -SOFR			(3,256,608)	52,144		52,144	52,144				103,360		B0311
TRSWAP	Hedge Re-Investment Risk	NA	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/12/2024	01/21/2025		52,544,784	106.67% / -SOFR			(1,193,137)	9,134		9,134	9,134				63,018		B0311
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										32,963,998	58,011	(5,165,784)	55,879,124	XXX	55,879,122	(108,939,295)		(783,638)		274,794,977	XXX	XXX
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2018	03/12/2044		7,348,760	USD 4.846% / -AUD 5.043%			27,383	1,353,049		1,353,049	367,786				161,038		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2018	03/12/2044		363,800	USD 4.846% / -AUD 5.043%			1,356	66,983		66,983	18,207				7,972		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2018	03/12/2044		1,018,640	USD 4.846% / -AUD 5.043%			3,796	187,551		187,551	50,980				22,322		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2018	03/12/2044		363,800	USD 4.846% / -AUD 5.043%			1,356	66,983		66,983	18,207				7,972		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2018	03/12/2044		8,731,200	USD 4.846% / -AUD 5.043%			32,535	1,607,583		1,607,583	436,974				191,332		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2018	03/12/2044		1,382,440	USD 4.846% / -AUD 5.043%			5,151	254,534		254,534	69,188				30,294		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2024	01/06/2050		19,893,152	USD 5.832% / -CHF 1.47%				(955,119)		(955,119)	(955,119)				497,656		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2024	01/06/2050		26,910,382	USD 5.832% / -CHF 1.47%				(1,292,034)		(1,292,034)	(1,292,034)				673,202		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	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
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2024	01/06/2050		6,206,870	USD 5.832% / -CHF 1.47%				(298,007)		(298,007)	(298,007)				155,274		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2024	01/06/2050		1,116,700	USD 5.832% / -CHF 1.47%				(53,616)		(53,616)	(53,616)				27,936		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2024	01/06/2050		3,783,511	USD 5.832% / -CHF 1.47%				(181,656)		(181,656)	(181,656)				94,650		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2024	01/06/2050		18,505,811	USD 5.832% / -CHF 1.47%				(888,510)		(888,510)	(888,510)				462,949		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/27/2024	06/27/2050		23,163,840	USD 6.137% / -EUR 4.63%				(1,616,483)		(1,616,483)	(1,616,483)				584,905		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/27/2024	06/27/2050		1,823,080	USD 6.137% / -EUR 4.63%				(127,223)		(127,223)	(127,223)				46,034		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		51,643,520	.USD 3.951% / -GBP 3.77%			573,587	13,746,734		13,746,734	816,823				333,540		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		5,775,920	.USD 3.951% / -GBP 3.77%			64,151	1,537,464		1,537,464	91,355				37,304		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		19,026,560	.USD 3.951% / -GBP 3.77%			211,321	5,064,586		5,064,586	300,935				122,883		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		1,138,900	.USD 3.39% / -EUR 1.39%			23,854	103,981		103,981	65,101				3,025		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		22,208,550	.USD 3.39% / -EUR 1.39%			465,146	2,027,628		2,027,628	1,269,467				58,988		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		1,138,900	.USD 3.39% / -EUR 1.39%			23,854	103,981		103,981	65,101				3,025		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		6,263,950	.USD 3.39% / -EUR 1.39%			131,195	571,895		571,895	358,055				16,638		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		2,277,800	.USD 3.39% / -EUR 1.39%			47,707	207,962		207,962	130,202				6,050		B023
Currency Swap	MARS INCORPORATED 57169*BZ9	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/10/2024	12/18/2033		7,654,200	.USD 5.434% / -GBP 5.42%			(39,588)	95,768		95,768	95,768				114,621		B023
Currency Swap	Fixed Income Portfolio	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
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/10/2015	09/05/2027		10,995,350	.USD 3.97% / -GBP 3.37%			122,000	2,064,002		2,064,002	177,617				89,992		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/10/2015	09/05/2027		758,300	.USD 3.97% / -GBP 3.37%			8,414	142,345		142,345	12,249				6,206		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/10/2015	09/05/2027		10,995,350	.USD 3.97% / -GBP 3.37%			122,000	2,064,002		2,064,002	177,617				89,992		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/10/2015	09/05/2027		6,824,700	.USD 3.97% / -GBP 3.37%			75,724	1,281,105		1,281,105	110,245				55,857		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/10/2015	09/05/2027		379,150	.USD 3.97% / -GBP 3.37%			4,207	71,172		71,172	6,125				3,103		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/09/2019	10/18/2027		650,260,104	.CHF 0.01% / -USD 0.012%			(2,950)	1,260		1,260	(23,565)	1,079			5,437,804		B021
Currency Swap	THE PORTMAN ESTATE (PRIMARY) LTD G7181#AC9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		4,067,700	.USD 5.125% / -GBP 5.01%			40,788	905,392		905,392	118,018				72,445		B023
Currency Swap	THE PORTMAN ESTATE (PRIMARY) LTD G7181#AC9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		782,250	.USD 5.125% / -GBP 5.01%			7,844	174,114		174,114	22,696				13,932		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		7,196,700	.USD 5.125% / -GBP 5.01%			72,164	1,601,847		1,601,847	208,801				128,172		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		1,720,950	.USD 5.125% / -GBP 5.01%			17,257	383,050		383,050	49,931				30,650		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		312,900	.USD 5.125% / -GBP 5.01%			3,138	69,646		69,646	9,078				5,573		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		782,250	.USD 5.125% / -GBP 5.01%			7,844	174,114		174,114	22,696				13,932		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		312,900	.USD 5.125% / -GBP 5.01%			3,138	69,646		69,646	9,078				5,573		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025		1,063,000	.USD 3.586% / -EUR 1.53%			21,762	28,530		28,530	63,504				3,135		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025		11,693,000	.USD 3.586% / -EUR 1.53%			239,377	313,830		313,830	698,542				34,487		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025		1,063,000	USD 3.586% / -EUR 1.53%			21,762	28,530		28,530	63,504				3,135		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025		3,189,000	USD 3.586% / -EUR 1.53%			65,285	85,590		85,590	190,511				9,405		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025		1,063,000	USD 3.586% / -EUR 1.53%			21,762	28,530		28,530	63,504				3,135		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		112,470	USD 3.0675% / -EUR 1.12%			2,241	8,533		8,533	5,448				739		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		1,012,230	USD 3.0675% / -EUR 1.12%			20,167	76,801		76,801	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		384,006	245,153				33,273		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		674,820	USD 3.0675% / -EUR 1.12%			13,445	51,201		51,201	32,687				4,436		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		112,470	USD 3.0675% / -EUR 1.12%			2,241	8,533		8,533	5,448				739		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		112,470	USD 3.0675% / -EUR 1.12%			2,241	8,533		8,533	5,448				739		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		337,410	USD 3.0675% / -EUR 1.12%			6,722	25,600		25,600	16,344				2,218		B023
Currency Swap	VIVID HOUSING LTD 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		615,561	166,698				86,666		B023
Currency Swap	VIVID HOUSING LTD G9385#AC9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	02/27/2045		3,344,640	USD 3.592% / -GBP 2.54%			35,069	533,487		533,487	144,471				75,110		B023
Currency Swap	VIVID HOUSING LTD G9385#AC9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	02/27/2045		11,577,600	USD 3.592% / -GBP 2.54%			121,391	1,846,684		1,846,684	500,093				259,998		B023
Currency Swap	VIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	11/27/2045		10,677,120	USD 3.712% / -GBP 2.64%			118,840	1,778,161		1,778,161	468,565				244,180		B023
Currency Swap	VIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	11/27/2045		9,133,440	USD 3.712% / -GBP 2.64%			101,658	1,521,078		1,521,078	400,820				208,877		B023
Currency Swap	VIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	11/27/2045		31,902,720	USD 3.712% / -GBP 2.64%			355,088	5,313,061		5,313,061	1,400,049				729,599		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		2,502,503	USD 3.175% / -JPY 0.79%			64,370	579,106		579,106	280,891				7,777		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		1,668,335	USD 3.175% / -JPY 0.79%			42,913	386,071		386,071	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		7,335,341	3,557,958				98,508		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		1,668,335	USD 3.175% / -JPY 0.79%			42,913	386,071		386,071	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		9,175,842	USD 3.175% / -JPY 0.79%			236,022	2,123,388		2,123,388	1,029,935				28,515		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	06/27/2024	06/27/2045		9,973,320	USD 6.196% / -EUR 4.67%				(780,191)		(780,191)	(780,191)				225,788		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	06/27/2024	06/27/2045		750,680	USD 6.196% / -EUR 4.67%				(58,724)		(58,724)	(58,724)				16,995		B023
Currency Swap	MARS INCORPORATED 57169*CA3	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	12/10/2024	12/18/2038		3,827,100	USD 5.705% / -GBP 5.73%			(19,840)	39,358		39,358	39,358				71,528		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	12/10/2024	07/09/2035		4,105,530	USD 5.697% / -EUR 3.8%				(22,802)		(22,802)	(22,802)				66,600		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		1,221,000	USD 3.346% / -GBP 2.59%			8,201	2,360		2,360	30,474				12,054		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		4,273,500	USD 3.346% / -GBP 2.59%			28,703	8,261		8,261	106,657				42,190		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		18,925,500	USD 3.346% / -GBP 2.59%			127,115	36,585		36,585	472,339				186,842		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		1,221,000	USD 3.346% / -GBP 2.59%			8,201	2,360		2,360	30,474				12,054		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		4,884,000	USD 3.346% / -GBP 2.59%			32,804	9,441		9,441	121,894				48,217		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		3,663,000	USD 3.346% / -GBP 2.59%			24,603	7,081		7,081	91,421				36,163		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		550,950	USD 3.3226% / -EUR 1.53%			10,153	28,505		28,505	22,432				5,395		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		2,754,750	USD 3.3226% / -EUR 1.53%			50,765	142,526		142,526	112,162				26,976		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		9,917,100	USD 3.3226% / -EUR 1.53%			182,754	513,093		513,093	403,783				97,112		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		1,101,900	USD 3.3226% / -EUR 1.53%			20,306	57,010		57,010	44,865				10,790		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		2,754,750	USD 3.3226% / -EUR 1.53%			50,765	142,526		142,526	112,162				26,976		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		2,203,800	USD 3.3226% / -EUR 1.53%			40,612	114,021		114,021	89,730				21,580		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		2,659,650	USD 4.77% / -GBP 4.61%			25,981	561,398		561,398	61,686				36,865		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		469,350	USD 4.77% / -GBP 4.61%			4,585	99,070		99,070	10,886				6,506		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		4,380,600	USD 4.77% / -GBP 4.61%			42,792	924,656		924,656	101,600				60,719		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		1,251,600	USD 4.77% / -GBP 4.61%			12,226	264,188		264,188	29,029				17,348		B023
Currency Swap	THE PORTMAN ESTATE (PRIMARY) LTD G7181#AB1	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		469,350	USD 4.77% / -GBP 4.61%			4,585	99,070		99,070	10,886				6,506		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/24/2013	03/26/2026		5,083,980	USD 4.4675% / -GBP 3.97%			57,415	989,651		989,651	73,450				28,225		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/24/2013	03/26/2026		45,139,580	USD 4.4675% / -GBP 3.97%			509,773	8,786,899		8,786,899	652,151				250,604		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/24/2013	03/26/2026		1,694,660	USD 4.4675% / -GBP 3.97%			19,138	329,884		329,884	24,483				9,408		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		771,000	USD 4.22875% / -GBP 3.75%			8,482	151,581		151,581	11,845				5,024		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		7,710,000	USD 4.22875% / -GBP 3.75%			84,824	1,515,811		1,515,811	118,448				50,243		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		385,500	USD 4.22875% / -GBP 3.75%			4,241	75,791		75,791	5,922				2,512		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		385,500	USD 4.22875% / -GBP 3.75%			4,241	75,791		75,791	5,922				2,512		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/02/2020	09/11/2029		39,560	CHF 100% / -USD 100%			3,160	28,185		28,185	(19,419)	1,221			429		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/08/2021	07/23/2030		51,213	CHF 100% / -USD 100%			2,506	53,490		53,490	(28,198)	2,254			604		B021

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/20/2022	05/04/2028		21,130	CHF 100% / -USD 100%			1,123	12,901		12,901	(11,194)	1,314			193		B021
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/24/2024	03/06/2040		7,895,970	USD 5.567% / -GBP 5.72%				(111,321)		(111,321)	(111,321)				153,865		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/24/2024	03/06/2040		28,371,960	USD 5.567% / -GBP 5.72%				(400,000)		(400,000)	(400,000)				552,872		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/24/2024	03/06/2040		936,810	USD 5.567% / -GBP 5.72%				(13,208)		(13,208)	(13,208)				18,255		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD. G6164#AJ7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	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		B023
Currency Swap	MARS INCORPORATED 57169*BY2	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	12/10/2024	12/18/2029		12,757,000	USD 5.1975% / -GBP 5.21%			(66,119)	201,216		201,216	201,216				142,158		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/17/2024	05/07/2032		51,386	CHF 100% / -USD 100%			(4,509)	809		809	(111)	920			697		B021
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		2,237,644	USD 5.08% / SONIA			(10,726)	551,049		551,049	(9,984)				23,723		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		11,876,726	USD 5.08% / SONIA			(56,929)	2,924,798		2,924,798	55,953				125,914		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		860,632	USD 5.08% / SONIA			(4,125)	211,942		211,942	(3,840)				9,124		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		430,316	USD 5.08% / SONIA			(2,063)	105,971		105,971	(1,920)				4,562		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		6,626,869	USD 5.08% / SONIA			(31,765)	1,631,953		1,631,953	31,220				70,256		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		863,040	USD 3.373% / -GBP 2.93%			6,680	116,707		116,707	15,105				4,959		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		1,150,720	USD 3.373% / -GBP 2.93%			8,907	155,610		155,610	20,140				6,612		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		17,692,320	USD 3.373% / -GBP 2.93%			136,941	2,392,497		2,392,497	309,652				101,656		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		863,040	USD 3.373% / -GBP 2.93%			6,680	116,707		116,707	15,105				4,959		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		2,013,760	USD 3.373% / -GBP 2.93%			15,587	272,317		272,317	35,245				11,571		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		431,520	USD 3.373% / -GBP 2.93%			3,340	58,354		58,354	7,553				2,479		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		719,200	USD 3.373% / -GBP 2.93%			5,567	97,256		97,256	12,588				4,132		
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		360,575	USD 3.303% / -GBP 2.8%			3,081	49,984		49,984	6,195				2,199		
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		1,081,725	USD 3.303% / -GBP 2.8%			9,244	149,951		149,951	18,586				6,597		
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		5,769,200	USD 3.303% / -GBP 2.8%			49,302	799,737		799,737	99,124				35,184		
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		360,575	USD 3.303% / -GBP 2.8%			3,081	49,984		49,984	6,195				2,199		
Currency Swap	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		
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		558,700	USD 3.274% / -EUR 1.43%			10,742	38,649		38,649	28,846				3,407		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		1,676,100	USD 3.274% / -EUR 1.43%			32,225	115,947		115,947	86,539				10,222		
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		8,939,200	USD 3.274% / -EUR 1.43%			171,868	618,384		618,384	461,541				54,516		
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		558,700	USD 3.274% / -EUR 1.43%			10,742	38,649		38,649	28,846				3,407		
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		1,117,400	USD 3.274% / -EUR 1.43%			21,484	77,298		77,298	57,693				6,814		
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2025		5,188,000	USD 4.2775% / -GBP 2.76%			81,878	250,768		250,768	40,233				23,712		
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2025		2,594,000	USD 4.2775% / -GBP 2.76%			40,939	125,384		125,384	20,116				11,856		
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		1,407,840	USD 2.295% / -EUR 0.89%			20,865	147,502		147,502	73,111				9,003		
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		13,022,520	USD 2.295% / -EUR 0.89%			193,005	1,364,390		1,364,390	676,280				83,273		
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		469,280	USD 2.295% / -EUR 0.89%			6,955	49,167		49,167	24,370				3,001		
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		469,280	USD 2.295% / -EUR 0.89%			6,955	49,167		49,167	24,370				3,001		
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		8,564,360	USD 2.295% / -EUR 0.89%			126,931	897,301		897,301	444,760				54,765		
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		1,759,800	USD 2.295% / -EUR 0.89%			26,082	184,377		184,377	91,389				11,253		
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		469,280	USD 2.295% / -EUR 0.89%			6,955	49,167		49,167	24,370				3,001		
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		469,280	USD 2.295% / -EUR 0.89%			6,955	49,167		49,167	24,370				3,001		
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		2,493,720	USD 2.301% / -GBP 1.98%			11,889	249,841		249,841	50,043				15,946		
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		24,521,580	USD 2.301% / -GBP 1.98%			116,906	2,456,765		2,456,765	492,086				156,805		
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		831,240	USD 2.301% / -GBP 1.98%			3,963	83,280		83,280	16,681				5,315		
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		831,240	USD 2.301% / -GBP 1.98%			3,963	83,280		83,280	16,681				5,315		
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		16,070,640	USD 2.301% / -GBP 1.98%			76,616	1,610,083		1,610,083	322,497				102,765		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		3,324,960	USD 2.301% / -GBP 1.98%			15,852	333,121		333,121	66,723				21,262		
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		831,240	USD 2.301% / -GBP 1.98%			3,963	83,280		83,280	16,681				5,315		
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												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 G5GSEF7VJP5I7OUK5573	08/19/2010	12/31/2028		4,000,000	CPU / -2.303%			30,073	14,068		14,068	10,161				40,014		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	12/18/2013	12/31/2028		7,700,000	CPU / -2.689%			7,443	(97,148)		(97,148)	58,094				77,026		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BANK OF AMERICA, NA 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	Liability Hedge	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
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/06/2010	12/31/2033		4,500,000	CPU / -3.056%			(33,764)	(265,369)		(265,369)	75,727				67,521		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	CREDIT SUISSE 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
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/05/2011	12/31/2043		10,000,000	CPU / -2.711%			(42,463)	(917,582)		(917,582)	311,126				218,008		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/13/2013	12/31/2043		55,000,000	CPU / -2.798%			(46,541)	(3,530,503)		(3,530,503)	1,098,004				1,199,043		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE 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	Liability Hedge	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				87,203		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	NATWEST MARKETS PLC 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 O2RNE8IBXP4R0TD8PU41	12/11/2013	12/31/2043		50,000,000	CPU / -2.778%			(26,521)	(3,044,775)		(3,044,775)	954,805				1,090,039		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/18/2013	12/31/2039		3,000,000	CPU / -2.865%			(4,431)	(187,462)		(187,462)	44,853				58,111		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/23/2016	12/31/2030		10,000,000	CPU / -1.99%			125,073	151,565		151,565	(54,496)				122,502		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/22/2016	12/31/2045		55,000,000	CPU / -2.005%			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 BFM8T61CT2L1QCEMIK50	12/12/2013	12/31/2043		50,000,000	CPU / -2.789%			(33,287)	(3,160,532)		(3,160,532)	971,983				1,090,039		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	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
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BOFA SECURITIES INC 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
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/18/2013	12/31/2029		1,000,000	CPU / -2.81%			(594)	(21,307)		(21,307)	8,713				11,183		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/18/2013	12/31/2034		2,000,000	CPU / -2.855%			(2,632)	(85,783)		(85,783)	16,749				31,631		B070
1159999999. Subtotal - Swaps - Hedging Other - Other												922,453	(16,835,638)	XXX	(16,835,638)	4,313,312				8,516,020	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										32,963,998	58,011	2,386,863	122,462,669	XXX	122,462,667	(93,483,114)	6,789	(783,638)		300,398,711	XXX	XXX
Interest Rate Swap	CLO replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/24/2022	03/10/2032		200,000,000	2.1525% / (SOFR)			(6,147,829)			(23,368,022)					2,682,260		B0311
Interest Rate Swap	CLO replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/26/2021	08/31/2031		100,000,000	1.39% / (SOFR)			(4,111,125)			(17,087,659)					1,291,171		B0311
1179999999. Subtotal - Swaps - Replication - Interest Rate												(10,258,954)		XXX	(40,455,682)					3,973,432	XXX	XXX
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/20/2023	12/20/2028		25,000,000	1% /credit event	213,368		212,804	165,112		561,650			(41,363)		25,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/22/2024	12/20/2028		125,000,000	1% /credit event		2,482,242	717,090	2,004,888		2,808,250			(477,354)		125,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/05/2024	12/20/2028		125,000,000	1% /credit event		2,472,551	686,050	2,012,768		2,808,250			(459,783)		125,000,000		B0311

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/13/2022	06/20/2027		50,000,000	1% /credit event	52,209		497,903	25,648		880,600			(10,430)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/26/2022	06/20/2027		50,000,000	1% /credit event	461,711		418,447	221,032		880,600			(89,886)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/11/2022	06/20/2027		50,000,000	1% /credit event	292,893		450,854	141,343		880,600			(57,479)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/30/2022	06/20/2027		50,000,000	1% /credit event	196,578		467,314	100,867		880,600			(41,019)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/24/2022	12/20/2026		50,000,000	1% /credit event	925,021		319,195	371,042		743,050			(189,138)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/01/2021	12/20/2026		50,000,000	1% /credit event	1,034,917		302,921	402,966		743,050			(205,412)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/21/2022	12/20/2026		50,000,000	1% /credit event	986,919		306,651	395,649		743,050			(201,682)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/04/2022	12/20/2026		50,000,000	1% /credit event	812,512		340,984	328,297		743,050			(167,349)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/24/2022	12/20/2026		50,000,000	1% /credit event	622,798		378,746	254,218		743,050			(129,587)		50,000,000		B0311
1189999999. Subtotal - Swaps - Replication - Credit Default										5,598,925	4,954,793	5,098,961	6,423,829	XXX	13,415,800			(2,070,484)		725,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										5,598,925	4,954,793	(5,159,993)	6,423,829	XXX	(27,039,882)			(2,070,484)		728,973,432	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate										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
1369999999. Total Swaps - Credit Default										5,598,925	4,954,793	5,098,961	6,423,829	XXX	13,415,800			(2,070,484)		725,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												(91,407,848)	125,084,902	XXX	382,561,374	(561,895,368)	6,505,634			256,193,085	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other												922,453	(16,835,638)	XXX	(16,835,638)	4,313,312				8,516,020	XXX	XXX
1409999999. Total Swaps										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
Currency Forward; Long: USD Short: CAD	Net Investment in Foreign Operations	D2-2	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/04/2024	03/21/2025		35,477,586	Currency Forward; Long: USD Short: CAD				2,102,534		1,986,669	2,102,534				83,047		B022
Currency Forward; Long: USD Short: CAD	Net Investment in Foreign Operations	D2-2	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/13/2024	06/20/2025		39,626,077	Currency Forward; Long: USD Short: CAD				688,516		427,511	688,516				135,613		B022
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													2,791,050	XXX	2,414,180	2,791,050				218,660	XXX	XXX
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	07/24/2024	01/31/2025		3,442,953	Currency Forward; Long: USD Short: AUD				222,415		222,415	222,415				5,017		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/15/2024	04/25/2025		618,925	Currency Forward; Long: USD Short: GBP				25,663		25,663	25,663				1,737		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/15/2024	04/25/2025		121,696	Currency Forward; Long: USD Short: GBP				5,046		5,046	5,046				342		B024

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/15/2024	04/25/2025		5,539,767	Currency Forward; Long: USD Short: GBP				229,704		229,704	229,704				15,548		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/15/2024	04/25/2025		163,098	Currency Forward; Long: USD Short: GBP				6,763		6,763	6,763				458		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/15/2024	04/25/2025		189,024	Currency Forward; Long: USD Short: GBP				7,838		7,838	7,838				531		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	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: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/15/2024	04/25/2025		3,167,376	Currency Forward; Long: USD Short: GBP				131,334		131,334	131,334				8,889		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/15/2024	04/25/2025		1,395,921	Currency Forward; Long: USD Short: GBP				57,881		57,881	57,881				3,918		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/15/2024	04/25/2025		82,805	Currency Forward; Long: USD Short: GBP				3,433		3,433	3,433				232		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/22/2024	02/06/2025		4,209,612	Currency Forward; Long: USD Short: EUR				187,199		187,199	187,199				6,701		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/22/2024	02/05/2025		308,408	Currency Forward; Long: USD Short: CAD				12,680		12,680	12,680				484		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/22/2024	02/05/2025		630,567	Currency Forward; Long: USD Short: CAD				25,924		25,924	25,924				990		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/22/2024	02/05/2025		7,660,914	Currency Forward; Long: USD Short: CAD				314,963		314,963	314,963				12,030		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/22/2024	02/05/2025		2,604,367	Currency Forward; Long: USD Short: CAD				107,073		107,073	107,073				4,090		B024
Currency Forward; Long: GBP Short: USD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	11/20/2024	02/05/2025		25,893	Currency Forward; Long: GBP Short: USD				(266)		(266)	(266)				41		B024
Currency Forward; Long: GBP Short: USD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	11/20/2024	02/05/2025		1,849,459	Currency Forward; Long: GBP Short: USD				(19,027)		(19,027)	(19,027)				2,904		B024

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: GBP Short: USD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/20/2024	02/05/2025		307,888	Currency Forward; Long: GBP Short: USD				(3,168)		(3,168)	(3,168)				483		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/20/2024	02/03/2025		720,202	Currency Forward; Long: EUR Short: USD				(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 .. 2IGI19DL77OX0HC3ZE78	11/20/2024	04/25/2025		2,947,968	Currency Forward; Long: USD Short: EUR				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 .. 2IGI19DL77OX0HC3ZE78	11/20/2024	04/25/2025		662,844	Currency Forward; Long: USD Short: EUR				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 .. 2IGI19DL77OX0HC3ZE78	11/20/2024	04/25/2025		4,879,117	Currency Forward; Long: USD Short: EUR				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 .. 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		59,500	Currency Forward; Long: USD Short: GBP				393		393	393				167		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		11,900	Currency Forward; Long: USD Short: GBP				79		79	79				33		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		526,851	Currency Forward; Long: USD Short: GBP				3,482		3,482	3,482				1,479		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		16,227	Currency Forward; Long: USD Short: GBP				107		107	107				46		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		18,391	Currency Forward; Long: USD Short: GBP				122		122	122				52		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		5,409	Currency Forward; Long: USD Short: GBP				36		36	36				15		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		301,831	Currency Forward; Long: USD Short: GBP				1,995		1,995	1,995				847		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		133,065	Currency Forward; Long: USD Short: GBP				880		880	880				373		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		8,655	Currency Forward; Long: USD Short: GBP				57		57	57				24		B024

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: GBP Short: USD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	02/05/2025		4,359	Currency Forward; Long: GBP Short: USD				(35)		(35)	(35)				7		B024
Currency Forward; Long: GBP Short: USD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	02/05/2025		5,610,202	Currency Forward; Long: GBP Short: USD				(44,708)		(44,708)	(44,708)				8,810		B024
Currency Forward; Long: GBP Short: USD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	02/05/2025		1,065,289	Currency Forward; Long: GBP Short: USD				(8,489)		(8,489)	(8,489)				1,673		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	04/25/2025		2,888,746	Currency Forward; Long: USD Short: EUR				41,343		41,343	41,343				8,107		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	04/25/2025		1,155,498	Currency Forward; Long: USD Short: EUR				16,537		16,537	16,537				3,243		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	04/25/2025		15,066,766	Currency Forward; Long: USD Short: EUR				215,631		215,631	215,631				42,286		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	04/25/2025		770,331	Currency Forward; Long: USD Short: EUR				11,025		11,025	11,025				2,162		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	04/25/2025		3,379,361	Currency Forward; Long: EUR Short: USD				(48,364)		(48,364)	(48,364)				9,484		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	04/25/2025		630,732	Currency Forward; Long: EUR Short: USD				(9,027)		(9,027)	(9,027)				1,770		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	04/25/2025		2,293,797	Currency Forward; Long: EUR Short: USD				(32,828)		(32,828)	(32,828)				6,438		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OX0HC3ZE78	12/13/2024	04/25/2025		262,549	Currency Forward; Long: EUR Short: USD				(3,758)		(3,758)	(3,758)				737		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/22/2024	02/07/2025		2,462,621	Currency Forward; Long: USD Short: GBP				85,659		85,659	85,659				3,973		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/22/2024	02/07/2025		494,600	Currency Forward; Long: USD Short: GBP				17,204		17,204	17,204				798		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/22/2024	02/07/2025		21,746,329	Currency Forward; Long: USD Short: GBP				756,420		756,420	756,420				35,083		B024

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	10/22/2024	02/07/2025		677,286	Currency Forward; Long: USD Short: GBP				23,559		23,559	23,559				1,093		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	10/22/2024	02/07/2025		763,439	Currency Forward; Long: USD Short: GBP				26,555		26,555	26,555				1,232		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	10/22/2024	02/07/2025		225,762	Currency Forward; Long: USD Short: GBP				7,853		7,853	7,853				364		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	10/22/2024	02/07/2025		12,464,655	Currency Forward; Long: USD Short: GBP				433,568		433,568	433,568				20,109		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	10/22/2024	02/07/2025		5,495,617	Currency Forward; Long: USD Short: GBP				191,158		191,158	191,158				8,866		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	10/22/2024	02/07/2025		365,371	Currency Forward; Long: USD Short: GBP				12,709		12,709	12,709				589		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	07/24/2024	01/31/2025		7,288,446	Currency Forward; Long: USD Short: CAD				326,811		326,811	326,811				10,620		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	07/24/2024	01/31/2025		21,136,493	Currency Forward; Long: USD Short: CAD				947,752		947,752	947,752				30,799		B024
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	10/22/2024	02/05/2025		2,883,230	Currency Forward; Long: USD Short: AUD				214,280		214,280	214,280				4,527		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	12/06/2024	04/25/2025		257,819	Currency Forward; Long: USD Short: GBP				4,313		4,313	4,313				724		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	12/06/2024	04/25/2025		51,563	Currency Forward; Long: USD Short: GBP				863		863	863				145		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	12/06/2024	04/25/2025		2,282,865	Currency Forward; Long: USD Short: GBP				38,186		38,186	38,186				6,407		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	12/06/2024	04/25/2025		70,315	Currency Forward; Long: USD Short: GBP				1,176		1,176	1,176				197		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	12/06/2024	04/25/2025		79,690	Currency Forward; Long: USD Short: GBP				1,333		1,333	1,333				224		B024

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	12/06/2024	04/25/2025		23,438	Currency Forward; Long: USD Short: GBP				392		392	392				66		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	12/06/2024	04/25/2025		1,307,842	Currency Forward; Long: USD Short: GBP				21,877		21,877	21,877				3,671		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	12/06/2024	04/25/2025		576,576	Currency Forward; Long: USD Short: GBP				9,645		9,645	9,645				1,618		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	12/06/2024	04/25/2025		37,501	Currency Forward; Long: USD Short: GBP				627		627	627				105		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	02/07/2025		1,950,531	Currency Forward; Long: USD Short: EUR				88,175		88,175	88,175				3,147		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	02/07/2025		390,106	Currency Forward; Long: USD Short: EUR				17,635		17,635	17,635				629		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	02/07/2025		17,202,337	Currency Forward; Long: USD Short: EUR				777,642		777,642	777,642				27,752		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	02/07/2025		535,914	Currency Forward; Long: USD Short: EUR				24,226		24,226	24,226				865		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	02/07/2025		604,472	Currency Forward; Long: USD Short: EUR				27,326		27,326	27,326				975		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	02/07/2025		184,431	Currency Forward; Long: USD Short: EUR				8,337		8,337	8,337				298		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	02/07/2025		9,855,012	Currency Forward; Long: USD Short: EUR				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	Currency Forward; Long: USD Short: EUR				196,691		196,691	196,691				7,020		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	02/07/2025		282,923	Currency Forward; Long: USD Short: EUR				12,790		12,790	12,790				456		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		43,321,910	Currency Forward; Long: USD Short: EUR				2,299,301		2,299,301	2,299,301				63,126		B024

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Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		4,929,035	Currency Forward; Long: USD Short: EUR				261,607		261,607	261,607				7,182		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		109,964,366	Currency Forward; Long: USD Short: EUR				5,836,335		5,836,335	5,836,335				160,234		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		19,864,334	Currency Forward; Long: USD Short: EUR				1,054,295		1,054,295	1,054,295				28,945		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		24,361	Currency Forward; Long: USD Short: EUR				1,293		1,293	1,293				36		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		4,060	Currency Forward; Long: USD Short: EUR				215		215	215				6		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		430,377	Currency Forward; Long: USD Short: EUR				22,842		22,842	22,842				627		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		186,768	Currency Forward; Long: USD Short: EUR				9,913		9,913	9,913				272		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		12,181	Currency Forward; Long: USD Short: EUR				646		646	646				18		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		50,147,818	Currency Forward; Long: USD Short: EUR				2,663,524		2,663,524	2,663,524				73,073		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		5,705,666	Currency Forward; Long: USD Short: EUR				303,048		303,048	303,048				8,314		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		127,290,625	Currency Forward; Long: USD Short: EUR				6,760,845		6,760,845	6,760,845				185,481		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		22,994,208	Currency Forward; Long: USD Short: EUR				1,221,302		1,221,302	1,221,302				33,506		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		28,199	Currency Forward; Long: USD Short: EUR				1,498		1,498	1,498				41		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025		4,700	Currency Forward; Long: USD Short: EUR				250		250	250				7		B024

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	04/25/2025		14,013,137	Currency Forward; Long: USD Short: EUR				615,182		615,182	615,182				39,329		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	04/25/2025		98,795,336	Currency Forward; Long: USD Short: EUR				4,337,152		4,337,152	4,337,152				277,274		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	04/25/2025		2,783,101	Currency Forward; Long: USD Short: EUR				122,179		122,179	122,179				7,811		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	02/05/2025		25,958,660	Currency Forward; Long: USD Short: GBP				913,637		913,637	913,637				40,762		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	02/05/2025		3,591,676	Currency Forward; Long: USD Short: GBP				125,873		125,873	125,873				5,640		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	02/05/2025		30,625,828	Currency Forward; Long: USD Short: GBP				1,073,303		1,073,303	1,073,303				48,091		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	02/05/2025		4,678,680	Currency Forward; Long: USD Short: GBP				163,968		163,968	163,968				7,347		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/20/2024	02/05/2025		429,450	Currency Forward; Long: USD Short: CAD				12,338		12,338	12,338				674		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/20/2024	02/05/2025		544,745	Currency Forward; Long: USD Short: CAD				15,650		15,650	15,650				855		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/20/2024	02/05/2025		61,450	Currency Forward; Long: USD Short: CAD				1,765		1,765	1,765				96		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	02/07/2025		22,232	Currency Forward; Long: EUR Short: USD				(320)		(320)	(320)				36		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	02/07/2025		4,446	Currency Forward; Long: EUR Short: USD				(64)		(64)	(64)				7		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	02/07/2025		196,860	Currency Forward; Long: EUR Short: USD				(2,830)		(2,830)	(2,830)				318		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	02/07/2025		6,064	Currency Forward; Long: EUR Short: USD				(87)		(87)	(87)				10		B024

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: 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: USD				(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	Currency Forward; Long: EUR Short: USD				(29)		(29)	(29)				3		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	02/07/2025		112,780	Currency Forward; Long: EUR Short: USD				(1,621)		(1,621)	(1,621)				182		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	02/07/2025		49,720	Currency Forward; Long: EUR Short: USD				(715)		(715)	(715)				80		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	02/07/2025		3,233	Currency Forward; Long: EUR Short: USD				(46)		(46)	(46)				5		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025		116,397	Currency Forward; Long: USD Short: EUR				2,367		2,367	2,367				327		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025		23,279	Currency Forward; Long: USD Short: EUR				473		473	473				65		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025		1,030,643	Currency Forward; Long: USD Short: EUR				20,957		20,957	20,957				2,893		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025		31,745	Currency Forward; Long: USD Short: EUR				645		645	645				89		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025		35,977	Currency Forward; Long: USD Short: EUR				732		732	732				101		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025		10,582	Currency Forward; Long: USD Short: EUR				215		215	215				30		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	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: EUR				5,293		5,293	5,293				731		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025		16,931	Currency Forward; Long: USD Short: EUR				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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Bond Forward	Fixed Income Security	NA	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	01/13/2025		150,000,000	100.16				(4,146,590)		(4,146,590)	(4,146,590)				141,542		B0311
Bond Forward	Fixed Income Security	NA	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/11/2024	01/27/2025		134,000,000	100.19				(3,742,264)		(3,742,264)	(3,742,264)				182,225		B0311
Bond Forward	Fixed Income Security	NA	Interest Rate	TORONTO DOMINION BANK PT3QB789TSUIDF371261	12/11/2024	01/16/2025		256,000,000	99.84				(5,045,638)		(5,045,638)	(5,045,638)				267,991		B0311
Bond Forward	Fixed Income Security	NA	Interest Rate	TORONTO DOMINION BANK PT3QB789TSUIDF371261	12/11/2024	01/17/2025		125,000,000	99.84				(2,460,635)		(2,460,635)	(2,460,635)				134,883		B0311
1439999999. Subtotal - Forwards - Hedging Other													29,875,274	XXX	29,875,274	29,875,274				2,557,381	XXX	XXX
Bond Forward	Fixed Income Security	NA	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/13/2023	10/17/2025		175,000,000	90.68			(1,031,358)			(2,915,435)					779,939		B0311
Bond Forward	Fixed Income Security	NA	Duration	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/27/2023	03/26/2025		110,000,000	99.59			(640,524)			(20,004,484)					265,415		B0311
Bond Forward	Fixed Income Security	NA	Duration	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/14/2023	07/18/2025		300,000,000	76.10			(3,703,732)			(38,280,504)					1,107,570		B0311
Bond Forward	Fixed Income Security	NA	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2024	03/19/2026		230,000,000	97.62			(928,873)			(14,948,210)					1,266,932		B0311
Bond Forward	Fixed Income Security	NA	Duration	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/23/2024	01/23/2026		125,000,000	106.17			(22,643)			(9,157,548)					644,391		B0311
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2023	07/08/2025		200,000,000	75.00			(2,920,835)			(23,404,745)					719,589		B0311
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/25/2024	03/25/2027		70,000,000	97.85			(109,915)			(4,753,120)					522,677		B0311
1449999999. Subtotal - Forwards - Replication												(9,357,880)		XXX	(113,464,045)					5,306,512	XXX	XXX
1479999999. Subtotal - Forwards												(9,357,880)	32,666,324	XXX	(81,174,592)	32,666,324				8,082,553	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(98,127,927)	44,456,769	XXX	303,001,227	(570,247,186)	6,498,846			239,729,954	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										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	XXX
1719999999. Subtotal - Replication										5,598,925	4,954,793	(14,517,873)	6,423,829	XXX	(140,503,927)			(2,070,484)		734,279,943	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										107,413,173	11,815,804	(110,258,937)	217,565,674	XXX	329,182,376	(667,130,910)	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	Swap Fixed to Floating Liabilities
0070	Hedge inflation Linked Benefits
0311	Duration Management Hedges

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
Swaption	Fixed income Portfolio	D1	Interest Rate	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	02/29/2024	03/04/2032	11/22/2024	Termination		150,000,000	6.7% / (5.2%)		523,500	72,000							(451,500)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/01/2024	02/05/2035	11/06/2024	Termination		100,000,000	SOFR / (5.36%)		299,000	46,000							(253,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/04/2024	10/08/2029	07/02/2024	Termination		150,000,000	2.9% / (SOFR)		315,000	96,000							(219,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	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 1VUV7VQFKUOQSJ21A208	02/26/2024	02/28/2035	11/21/2024	Termination		250,000,000	SOFR / (5.27%)		1,481,250	125,000							(1,356,250)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/06/2024	03/10/2035	12/24/2024	Termination		200,000,000	SOFR / (5.57%)		645,000	32,000							(613,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/19/2024	07/23/2034	05/28/2024	Termination		150,000,000	SOFR / (4.61%)		501,000	220,500							(280,500)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/01/2024	07/03/2029	05/16/2024	Termination		50,000,000	3.5% / (SOFR)		119,750	31,250							(88,500)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/04/2024	10/08/2029	07/02/2024	Termination		150,000,000	SOFR / (4.9%)		280,500	138,750							(141,750)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/09/2024	10/11/2025	04/12/2024	Termination		150,000,000	SOFR / (5.09%)		128,250	255,000							126,750			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZVO5H2G7GRS05BHJ91	04/09/2024	08/13/2029	05/29/2024	Termination		50,000,000	3.27% / (SOFR)		98,500	18,000							(80,500)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	TORONTO DOMINION 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	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/01/2024	07/03/2029	05/16/2024	Termination		50,000,000	SOFR / (4.5%)		108,750	68,000							(40,750)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2024	08/13/2029	05/29/2024	Termination		50,000,000	SOFR / (4.77%)		84,250	103,000							18,750			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2024	12/11/2034	12/09/2024	Expiration		100,000,000	SOFR / (5.59%)		173,500								(173,500)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	TORONTO DOMINION 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	Interest Rate	WELLS FARGO BANK, 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	Interest Rate	WELLS FARGO BANK, 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	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	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	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/26/2024	11/29/2034	11/26/2024	Expiration		250,000,000	SOFR / (5.29%)		952,500								(952,500)			B0311
0209999999. Subtotal - Purchased Options - Hedging Other - Other													7,274,500	8,257,500			XXX	4,371,528			(6,936,000)			XXX
0219999999. Subtotal - Purchased Options - Hedging Other													7,274,500	8,257,500			XXX	4,371,528			(6,936,000)			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other													7,274,500	8,257,500			XXX	4,371,528			(6,936,000)			XXX
0499999999. Total Purchased Options													7,274,500	8,257,500			XXX	4,371,528			(6,936,000)			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
Currency Swap	Fixed income Portfolio	D1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/20/2022	09/27/2024	09/27/2024	Maturity		63,704,006	HKD 4.26% / USD 4.5225%			628,671	(104,689)			(329,301)	932		628,671			B021
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/01/2022	07/14/2032	01/26/2024	Termination		2,601,250	USD 5.196% / EUR 3.93%			(196,828)	2,755			160,375			(196,828)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/01/2022	07/14/2032	01/26/2024	Termination		6,243,000	USD 5.196% / EUR 3.93%			(472,386)	6,612			384,901			(472,386)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		111,980	USD 3.01% / EUR 0.98%			3,795	1,909			(1,515)			3,795			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		335,940	USD 3.01% / EUR 0.98%			11,385	5,726			(4,545)			11,385			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		1,231,780	USD 3.01% / EUR 0.98%			41,746	20,997			(16,665)			41,746			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		223,960	USD 3.01% / EUR 0.98%			7,590	3,818			(3,030)			7,590			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		335,940	USD 3.01% / EUR 0.98%			11,385	5,726			(4,545)			11,385			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		111,980	USD 3.01% / EUR 0.98%			3,795	1,909			(1,515)			3,795			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/27/2020	12/11/2024	12/11/2024	Maturity		11,008,000	USD 2.236% / EUR 1.25%			518,497	105,731			38,501			518,497			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, 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 B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039	12/31/2024	Maturity		1,560,486	USD 3.10325% / GBP 2.3%			(936)	10,374						(936)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039	12/31/2024	Maturity		6,762,104	USD 3.10325% / GBP 2.3%			(4,056)	44,955						(4,056)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039	12/31/2024	Maturity		28,088,740	USD 3.10325% / GBP 2.3%			(16,846)	186,735						(16,846)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039	12/31/2024	Maturity		2,600,809	USD 3.10325% / GBP 2.3%			(1,560)	17,290						(1,560)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039	12/31/2024	Maturity		7,282,266	USD 3.10325% / GBP 2.3%			(4,368)	48,413						(4,368)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039	12/31/2024	Maturity		6,241,942	USD 3.10325% / GBP 2.3%			(3,744)	41,497						(3,744)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/31/2024	Maturity		4,605,853	USD 4.045% / CAD 4.56%			4,114	(5,285)						4,114			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/31/2024	Maturity		537,350	USD 4.045% / CAD 4.56%			480	(617)						480			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	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
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/31/2024	Maturity		1,535,284	USD 4.045% / CAD 4.56%			1,371	(1,762)						1,371			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/31/2024	Maturity		1,535,284	USD 4.045% / CAD 4.56%			1,371	(1,762)						1,371			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/31/2024	Maturity		537,350	USD 4.045% / CAD 4.56%			480	(617)						480			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/31/2024	Maturity		1,535,284	USD 4.045% / CAD 4.56%			1,371	(1,762)						1,371			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/31/2024	Maturity		537,350	USD 4.045% / CAD 4.56%			480	(617)						480			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027	12/31/2024	Maturity		491,306	USD 3.863% / AUD 4.876%			6,450	(1,804)						6,450			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	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	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027	12/31/2024	Maturity		491,306	USD 3.863% / AUD 4.876%			6,450	(1,804)						6,450			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027	12/31/2024	Maturity		3,979,576	USD 3.863% / AUD 4.876%			52,241	(14,609)						52,241			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027	12/31/2024	Maturity		982,611	USD 3.863% / AUD 4.876%			12,899	(3,607)						12,899			B023

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043	12/31/2024	Maturity		3,292,666	USD 3.7225% / -GBP 2.9%			688	30,768						688			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043	12/31/2024	Maturity		24,629,139	USD 3.7225% / -GBP 2.9%			6,878	228,413						6,878			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043	12/31/2024	Maturity		4,873,145	USD 3.7225% / -GBP 2.9%			1,019	45,536						1,019			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043	12/31/2024	Maturity		3,292,666	USD 3.7225% / -GBP 2.9%			920	30,536						920			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043	12/31/2024	Maturity		16,463,328	USD 3.7225% / -GBP 2.9%			3,441	153,839						3,441			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043	12/31/2024	Maturity		3,292,666	USD 3.7225% / -GBP 2.9%			920	30,536						920			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043	12/31/2024	Maturity		658,533	USD 3.7225% / -GBP 2.9%			138	6,154						138			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030	12/31/2024	Maturity		4,665,429	USD 3.866% / -EUR 2.07%			29,750	99,362						29,750			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030	12/31/2024	Maturity		13,996,286	USD 3.866% / -EUR 2.07%			89,249	298,085						89,249			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030	12/31/2024	Maturity		56,918,229	USD 3.866% / -EUR 2.07%			362,946	1,212,212						362,946			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		1,733,740	USD 3.345% / -EUR 1.89%			14,736	31,040						14,736			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		16,594,364	USD 3.345% / -EUR 1.89%			142,304	295,834						142,304			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		577,913	USD 3.345% / -EUR 1.89%			4,912	10,347						4,912			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		577,913	USD 3.345% / -EUR 1.89%			4,956	10,303						4,956			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		10,897,791	USD 3.345% / -EUR 1.89%			92,625	195,107						92,625			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		2,311,653	USD 3.345% / -EUR 1.89%			19,648	41,386						19,648			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	12/31/2024	Maturity		577,913	USD 3.345% / -EUR 1.89%			4,912	10,347						4,912			B023
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange														17,684,521	1,781,470		XXX	3,811,652	12,124		17,684,521			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														17,684,521	1,781,470		XXX	3,811,652	12,124		17,684,521			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	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
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/14/2023	07/18/2025	04/02/2024	Termination		50,000,000	4.64952% / (SOFR)			(178,740)	(106,336)			(199,804)			(178,740)			B0311
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/14/2023	07/18/2030	04/02/2024	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	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/19/2023	10/21/2024	10/21/2024	Maturity		48,000,000	SOFR / (5.12537%)				123,929			59,374						B031
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/19/2023	07/21/2024	07/21/2024	Maturity		62,000,000	SOFR / (5.3051%)				78,915			21,936						B031
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/19/2023	01/21/2024	01/21/2024	Maturity		49,000,000	SOFR / (5.4059%)				1,562			(2,858)						B031
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/19/2023	04/21/2024	04/21/2024	Maturity		43,000,000	SOFR / (5.39211%)				13,018			(6,637)						B031
IR Swap	Fixed income Portfolio	D1	Interest 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
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2023	03/29/2024	03/29/2024	Maturity		30,500,000	SOFR / (5.4692%)				(3,469)			4,422						B031
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2023	06/29/2024	06/29/2024	Maturity		37,000,000	SOFR / (5.4946%)				(6,018)			46,387						B031
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2023	09/29/2024	09/29/2024	Maturity		51,500,000	SOFR / (5.488%)		(118)		(584)			171,999		87				B031
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/14/2023	08/16/2024	08/16/2024	Maturity		23,000,000	SOFR / (5.308%)		(553)		20,454			29,631			553			B031
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 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
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/30/2024	08/01/2024	08/01/2024	Maturity		20,000,000	SOFR / (5.171%)				22,308									B031

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

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	12/18/2024	12/18/2024	Maturity		10,000,000	SOFR / (5.1721%)				4,674									B031
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	09/18/2024	09/18/2024	Maturity		15,000,000	SOFR / (5.26775%)				10,081									B031
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/11/2024	04/13/2029	11/12/2024	Maturity		100,000,000	4.00535% / (SOFR)			504,817							504,817			B0311
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/21/2024	11/23/2024	11/23/2024	Maturity		35,000,000	SOFR / (5.29032%)				(16,296)									B031
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/26/2024	12/28/2024	12/28/2024	Maturity		10,000,000	SOFR / (5.26995%)				(11,150)									B031
IR Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	01/09/2015	03/31/2040	10/30/2024	Maturity		4,000,000	SOFR / (2.501%)			743,603	103,850			(635,220)			743,603			B0311
TRSWAP	Fixed income Portfolio	D1	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/05/2024	12/30/2024	12/30/2024	Maturity		1,104,661	110.7% / (SOFR)				(32,716)									B0311
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate													346	2,923,276	461,362		XXX	(571,548)		87	2,922,812			XXX
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA 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	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		1,628,513	USD 3.9375% / -CAD 3.95%			362,186	11,688			(294,683)			362,186			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		7,909,920	USD 3.9375% / -CAD 3.95%			1,759,191	56,771			(1,431,319)			1,759,191			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA 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	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		232,645	USD 3.9375% / -CAD 3.95%			51,741	1,670			(42,098)			51,741			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	10/22/2024	Maturity		4,420,249	USD 3.9375% / -CAD 3.95%			983,077	31,725			(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		3,928,400	USD 3.54125% / -EUR 1.54%			207,727	23,446			(67,724)			207,727			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	04/12/2024	Maturity		10,101,600	USD 3.54125% / -EUR 1.54%			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	USD 3.54125% / -EUR 1.54%			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		6,173,200	USD 3.54125% / -EUR 1.54%			326,428	36,844			(106,423)			326,428			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	04/12/2024	Maturity		1,122,400	USD 3.54125% / -EUR 1.54%			59,351	6,699			(19,350)			59,351			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	04/12/2024	Maturity		1,122,400	USD 3.54125% / -EUR 1.54%			59,351	6,699			(19,350)			59,351			B023
Currency Swap	Fixed income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/30/2023	12/07/2029	06/04/2024	Termination		631,500,000	GBP 4.95% / -USD 5.0775%			9,383,735	(146,489)			(14,647,131)	7,481		9,383,735			B021
Currency Swap	Fixed income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/30/2023	12/07/2029	06/04/2024	Termination		500,000,000	USD 5.082% / -GBP 4.95%	1,200,000		(9,246,107)	156,756			15,698,965	(9,449)		(10,446,107)			B021
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/12/2024	11/12/2024	Maturity		6,469,500	USD 3.8475% / -EUR 2.186%			422,082	100,363			(176,163)			422,082			B023
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/12/2024	11/12/2024	Maturity		9,647,500	USD 3.8475% / -EUR 2.186%			629,420	149,665			(262,700)			629,420			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024	05/22/2024	Maturity		1,869,750	USD 3.645% / -GBP 2.15%			(38,999)	10,628			31,934			(38,999)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024	05/22/2024	Maturity		623,250	USD 3.645% / -GBP 2.15%			(13,000)	3,543			10,645			(13,000)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024	05/22/2024	Maturity		16,827,750	USD 3.645% / -GBP 2.15%			(350,992)	95,650			287,409			(350,992)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024	05/22/2024	Maturity		623,250	USD 3.645% / -GBP 2.15%			(13,000)	3,543			10,645			(13,000)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024	05/22/2024	Maturity		623,250	USD 3.645% / -GBP 2.15%			(13,000)	3,543			10,645			(13,000)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024	05/22/2024	Maturity		6,232,500	USD 3.645% / -GBP 2.15%			(129,997)	35,426			106,448			(129,997)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024	05/22/2024	Maturity		1,869,750	USD 3.645% / -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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024	05/22/2024	Maturity		623,250	USD 3.645% / GBP 2.15%			(13,000)	3,543			10,645			(13,000)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024	11/24/2024	Maturity		4,091,400	USD 4.3225% / EUR 2.75%			944,849	80,036			(773,116)			944,849			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024	11/24/2024	Maturity		20,457,000	USD 4.3225% / EUR 2.75%			4,724,247	400,181			(3,865,579)			4,724,247			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024	11/24/2024	Maturity		1,363,800	USD 4.3225% / EUR 2.75%			314,950	26,679			(257,705)			314,950			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024	11/24/2024	Maturity		1,363,800	USD 4.3225% / EUR 2.75%			314,950	26,679			(257,705)			314,950			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024	11/24/2024	Maturity		10,910,400	USD 4.3225% / 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 BFM8T61CT2L1QCEMIK50	03/17/2017	05/03/2024	05/03/2024	Maturity		1,075,600	USD 3.662% / EUR 1.27%			(1,150)	8,771			25,410			(1,150)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/17/2017	05/03/2024	05/03/2024	Maturity		7,529,200	USD 3.662% / EUR 1.27%			(8,047)	61,398			177,871			(8,047)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/17/2017	05/03/2024	05/03/2024	Maturity		2,868,267	USD 3.662% / EUR 1.27%			(3,066)	23,390			67,760			(3,066)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/17/2017	05/03/2024	05/03/2024	Maturity		1,075,600	USD 3.662% / EUR 1.27%			(1,150)	8,771			25,410			(1,150)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/30/2017	01/31/2024	01/31/2024	Maturity		3,564,000	USD 3.586% / EUR 1.16%			305,249	7,519			(252,686)			305,249			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		223,960	USD 3.01% / EUR 0.98%			7,590	3,818			(3,829)			7,590			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		895,840	USD 3.01% / EUR 0.98%			30,360	15,270			(15,318)			30,360			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		3,919,300	USD 3.01% / EUR 0.98%			132,827	66,808			(67,014)			132,827			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		559,900	USD 3.01% / EUR 0.98%			18,975	9,544			(9,573)			18,975			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		1,007,820	USD 3.01% / EUR 0.98%			34,155	17,179			(17,232)			34,155			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		111,980	USD 3.01% / EUR 0.98%			3,795	1,909			(1,915)			3,795			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024	10/27/2024	Maturity		447,920	USD 3.01% / EUR 0.98%			15,180	7,635			(7,659)			15,180			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024	07/19/2024	Maturity		1,142,200	USD 3.2636% / -EUR 1.17%			53,200	13,581			(40,803)			53,200			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024	07/19/2024	Maturity		571,100	USD 3.2636% / -EUR 1.17%			26,600	6,791			(20,401)			26,600			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024	07/19/2024	Maturity		11,422,000	USD 3.2636% / -EUR 1.17%			532,004	135,810			(408,026)			532,004			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024	07/19/2024	Maturity		571,100	USD 3.2636% / -EUR 1.17%			26,600	6,791			(20,401)			26,600			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024	07/19/2024	Maturity		571,100	USD 3.2636% / -EUR 1.17%			26,600	6,791			(20,401)			26,600			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024	07/19/2024	Maturity		3,997,700	USD 3.2636% / -EUR 1.17%			186,201	47,534			(142,809)			186,201			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024	07/19/2024	Maturity		2,284,400	USD 3.2636% / -EUR 1.17%			106,401	27,162			(81,605)			106,401			B023
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												1,200,000		17,783,578	2,157,391		XXX	(10,803,340)	(1,968)		16,583,578			XXX
1169999999. Subtotal - Swaps - Hedging Other												1,200,000	346	20,706,854	2,618,753		XXX	(11,374,888)	(1,968)	87	19,506,390			XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate													346	2,923,276	461,362		XXX	(571,548)		87	2,922,812			XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange												1,200,000		35,468,099	3,938,861		XXX	(6,991,688)	10,156		34,268,099			XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps												1,200,000	346	38,391,375	4,400,223		XXX	(7,563,236)	10,156	87	37,190,911			XXX
Currency Forward	Net Investment in Foreign Operations	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	06/21/2024	12/20/2024	12/20/2024	Maturity		38,097,825	Currency Forward; Long: USD Short: CAD			1,907,548				1,907,548						B022

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Net Investment in Foreign Operations	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	09/19/2024	10/04/2024	10/04/2024	Maturity		35,353,452	Currency Forward; Long: USD Short: CAD			846							846			B022
Currency Forward	Net Investment in Foreign Operations	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/14/2024	09/20/2024	09/20/2024	Maturity		35,638,604	Currency Forward; Long: USD Short: CAD			280,790				280,790						B022
Currency Forward	Net Investment in Foreign Operations	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/21/2024	06/28/2024	06/28/2024	Maturity		37,941,344	Currency Forward; Long: CAD Short: USD			60,630				60,630						B022
Currency Forward	Net Investment in Foreign Operations	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/07/2023	03/15/2024	03/15/2024	Maturity		35,208,517	Currency Forward; Long: USD Short: CAD			(264,269)				929,459						B022
Currency Forward	Net Investment in Foreign Operations	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/15/2023	06/28/2024	06/28/2024	Maturity		38,161,272	Currency Forward; Long: USD Short: CAD			159,299				1,433,792						B022
Currency Forward	Net Investment in Foreign Operations	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/13/2024	12/20/2024	12/20/2024	Maturity		36,539,296	Currency Forward; Long: CAD Short: USD			(349,018)				(349,018)						B022
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														1,795,826			XXX	4,263,201			846			XXX
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2024	04/05/2024	Maturity		14,458,993	Currency Forward; Long: USD Short: CAD			1,227,590				(779,689)			1,227,590			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/21/2022	04/22/2024	04/22/2024	Maturity		56,984,000	Currency Forward; Long: USD Short: EUR			3,758,990				(1,478,839)			3,758,990			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/04/2022	02/15/2024	02/15/2024	Maturity		55,090,000	Currency Forward; Long: USD Short: EUR			1,279,982				234,151			1,279,982			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/06/2022	07/12/2024	07/12/2024	Maturity		55,423,500	Currency Forward; Long: USD Short: EUR			875,983				237,307			875,983			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	05/17/2024	Maturity		55,025,000	Currency Forward; Long: USD Short: EUR			645,019				502,138			645,019			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		93,605,776	Currency Forward; Long: USD Short: EUR			939,001							939,001			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		10,650,179	Currency Forward; Long: USD Short: EUR			106,837							106,837			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		183,866,922	Currency Forward; Long: USD Short: EUR			1,844,450							1,844,450			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		42,920,924	Currency Forward; Long: USD Short: EUR			430,559							430,559			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		52,637	Currency Forward; Long: USD Short: EUR			528							528			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		8,773	Currency Forward; Long: USD Short: EUR			88							88			B024

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		929,917	Currency Forward; Long: USD Short: EUR			9,328							9,328			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		403,549	Currency Forward; Long: USD Short: EUR			4,048							4,048			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2024	07/26/2024	07/26/2024	Maturity		26,318	Currency Forward; Long: USD Short: EUR			264							264			B024
Currency Forward	Foreign Liability	Exhibit 7	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/23/2024	04/30/2024	04/30/2024	Maturity		3,582,346	Currency Forward; Long: GBP Short: USD			18,841							18,841			B021
Currency Forward	Foreign Liability	Exhibit 7	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/17/2024	07/24/2024	07/24/2024	Maturity		378,900	Currency Forward; Long: AUD Short: USD			(7,284)							(7,284)			B020
Currency Forward	Foreign Liability	Exhibit 7	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/30/2024	10/07/2024	10/07/2024	Maturity		285,000	Currency Forward; Long: NOK Short: USD			(2,926)							(2,926)			B021
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OX0HC3ZE78	02/13/2024	07/26/2024	07/26/2024	Maturity		53,937,525	Currency Forward; Long: USD Short: EUR			(342,451)							(342,451)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OX0HC3ZE78	04/03/2024	07/26/2024	07/26/2024	Maturity		13,329,501	Currency Forward; Long: USD Short: CAD			323,721							323,721			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OX0HC3ZE78	04/03/2024	04/05/2024	04/05/2024	Maturity		13,307,893	Currency Forward; Long: CAD Short: USD			(76,490)							(76,490)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OX0HC3ZE78	04/24/2024	10/25/2024	10/25/2024	Maturity		1,641,787	Currency Forward; Long: USD Short: AUD			(31,737)							(31,737)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OX0HC3ZE78	04/24/2024	10/25/2024	10/25/2024	Maturity		1,642,249	Currency Forward; Long: USD Short: CAD			22,197							22,197			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OX0HC3ZE78	04/24/2024	10/25/2024	10/25/2024	Maturity		910,183	Currency Forward; Long: USD Short: CAD			12,302							12,302			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OX0HC3ZE78	04/24/2024	10/25/2024	10/25/2024	Maturity		9,956,398	Currency Forward; Long: USD Short: CAD			134,573							134,573			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OX0HC3ZE78	04/24/2024	10/25/2024	10/25/2024	Maturity		3,113,710	Currency Forward; Long: USD Short: CAD			42,086							42,086			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OX0HC3ZE78	05/15/2024	10/25/2024	10/25/2024	Maturity		54,577,885	Currency Forward; Long: USD Short: EUR			420,375							420,375			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OX0HC3ZE78	06/21/2024	07/26/2024	07/26/2024	Maturity		1,070,113	Currency Forward; Long: EUR Short: USD			15,487							15,487			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OX0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		382,725	Currency Forward; Long: EUR Short: USD			(4,090)							(4,090)			B024

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		76,545	Currency Forward; Long: EUR Short: USD			(818)							(818)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		20,906,482	Currency Forward; Long: EUR Short: USD			(223,443)							(223,443)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		104,380	Currency Forward; Long: EUR Short: USD			(1,116)							(1,116)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		118,297	Currency Forward; Long: EUR Short: USD			(1,264)							(1,264)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		34,793	Currency Forward; Long: EUR Short: USD			(372)							(372)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		1,941,459	Currency Forward; Long: EUR Short: USD			(20,750)							(20,750)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		855,912	Currency Forward; Long: EUR Short: USD			(9,148)							(9,148)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/11/2024	10/25/2024	10/25/2024	Maturity		55,669	Currency Forward; Long: EUR Short: USD			(595)							(595)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/22/2024	10/25/2024	10/25/2024	Maturity		3,390,178	Currency Forward; Long: EUR Short: USD			8,598							8,598			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/22/2024	10/25/2024	10/25/2024	Maturity		307,383	Currency Forward; Long: CAD Short: USD			(1,073)							(1,073)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/22/2024	10/25/2024	10/25/2024	Maturity		617,783	Currency Forward; Long: CAD Short: USD			(2,156)							(2,156)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/22/2024	10/25/2024	10/25/2024	Maturity		7,539,267	Currency Forward; Long: CAD Short: USD			(26,311)							(26,311)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/22/2024	10/25/2024	10/25/2024	Maturity		2,595,714	Currency Forward; Long: CAD Short: USD			(9,059)							(9,059)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/26/2022	04/26/2024	04/26/2024	Maturity		31,917,500	Currency Forward; Long: USD Short: GBP			763,765				(32,999)			763,765			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/26/2022	04/25/2024	04/25/2024	Maturity		15,619,509	Currency Forward; Long: USD Short: CAD			1,027,892				(422,439)			1,027,892			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/14/2023	01/26/2024	01/26/2024	Maturity		54,880,000	Currency Forward; Long: USD Short: EUR			567,477				400,339			567,477			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2023	01/29/2024	01/29/2024	Maturity		3,827,556	Currency Forward; Long: USD Short: AUD			(127,945)				268,764			(127,945)			B024

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		748,217	Currency Forward; Long: USD Short: EUR			25,044				3,195			25,044			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		149,534	Currency Forward; Long: USD Short: EUR			5,005				639			5,005			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		6,744,274	Currency Forward; Long: USD Short: EUR			225,741				28,803			225,741			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		197,048	Currency Forward; Long: USD Short: EUR			6,595				842			6,595			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		228,408	Currency Forward; Long: USD Short: EUR			7,645				975			7,645			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		55,728	Currency Forward; Long: USD Short: EUR			1,865				238			1,865			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		3,863,809	Currency Forward; Long: USD Short: EUR			129,327				16,501			129,327			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		1,692,534	Currency Forward; Long: USD Short: EUR			56,652				7,228			56,652			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024	04/26/2024	Maturity		109,960	Currency Forward; Long: USD Short: EUR			3,681				470			3,681			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/18/2024	04/26/2024	04/26/2024	Maturity		63,971,226	Currency Forward; Long: EUR Short: USD			108,746							108,746			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		2,362,235	Currency Forward; Long: USD Short: GBP			(103,765)							(103,765)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		3,944,456	Currency Forward; Long: USD Short: GBP			(173,267)							(173,267)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		48,870,139	Currency Forward; Long: USD Short: GBP			(2,146,705)							(2,146,705)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		4,866,348	Currency Forward; Long: USD Short: GBP			(213,763)							(213,763)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		732,318	Currency Forward; Long: USD Short: GBP			(32,168)							(32,168)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		216,559	Currency Forward; Long: USD Short: GBP			(9,513)							(9,513)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		11,956,544	Currency Forward; Long: USD Short: GBP			(525,212)							(525,212)			B024

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		5,271,593	Currency Forward; Long: USD Short: GBP			(231,564)							(231,564)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	10/25/2024	10/25/2024	Maturity		350,477	Currency Forward; Long: USD Short: GBP			(15,395)							(15,395)			B024
Currency Forward	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	05/03/2024	05/03/2024	Maturity		1,156,994	Currency Forward; Long: EUR Short: USD			6,972							6,972			B021
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/24/2024	10/25/2024	10/25/2024	Maturity		1,353,376	Currency Forward; Long: CAD Short: USD			(39,635)							(39,635)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/24/2024	10/25/2024	10/25/2024	Maturity		290,769	Currency Forward; Long: CAD Short: USD			(8,515)							(8,515)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/24/2024	10/25/2024	10/25/2024	Maturity		2,378,526	Currency Forward; Long: CAD Short: USD			(69,658)							(69,658)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/24/2024	10/25/2024	10/25/2024	Maturity		499,600	Currency Forward; Long: CAD Short: USD			(14,631)							(14,631)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		2,462,826	Currency Forward; Long: GBP Short: USD			3,175							3,175			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		494,641	Currency Forward; Long: GBP Short: USD			638							638			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		21,748,124	Currency Forward; Long: GBP Short: USD			28,039							28,039			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		677,342	Currency Forward; Long: GBP Short: USD			873							873			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		763,502	Currency Forward; Long: GBP Short: USD			984							984			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		225,781	Currency Forward; Long: GBP Short: USD			291							291			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		12,465,686	Currency Forward; Long: GBP Short: USD			16,072							16,072			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		5,496,071	Currency Forward; Long: GBP Short: USD			7,086							7,086			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/22/2024	10/25/2024	10/25/2024	Maturity		365,401	Currency Forward; Long: GBP Short: USD			471							471			B024
Currency Forward	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/23/2024	01/30/2024	01/30/2024	Maturity		3,316,569	Currency Forward; Long: EUR Short: 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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira- tion	8 Termina- tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	14 Current Year Initial Cost of Un- discounted Premium (Received) Paid	15 Considera- tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza- tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/03/2024	06/07/2024	06/07/2024	Maturity		4,580,388	Currency Forward; Long: EUR Short: USD			(17,724)							(17,724)			B021
Currency Forward	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	07/10/2024	10/25/2024	10/25/2024	Maturity		54,385,680	Currency Forward; Long: USD Short: EUR			228,170							228,170			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/03/2022	11/01/2024	11/01/2024	Maturity		25,544,000	Currency Forward; Long: USD Short: GBP			(373,009)				(25,447)			(373,009)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/13/2023	01/26/2024	01/26/2024	Maturity		35,030,620	Currency Forward; Long: USD Short: EUR			1,356,856				(752,655)			1,356,856			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/13/2023	01/26/2024	01/26/2024	Maturity		9,040,160	Currency Forward; Long: USD Short: EUR			350,156				(194,234)			350,156			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/13/2023	01/26/2024	01/26/2024	Maturity		40,680,720	Currency Forward; Long: USD Short: EUR			1,575,703				(874,051)			1,575,703			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/13/2023	01/26/2024	01/26/2024	Maturity		42,940,760	Currency Forward; Long: USD Short: EUR			1,663,243				(922,610)			1,663,243			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		261,672	Currency Forward; Long: USD Short: EUR			4,433				5,535			4,433			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		52,271	Currency Forward; Long: USD Short: EUR			886				1,106			886			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		2,317,598	Currency Forward; Long: USD Short: EUR			39,266				49,021			39,266			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		71,235	Currency Forward; Long: USD Short: EUR			1,207				1,507			1,207			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		80,796	Currency Forward; Long: USD Short: EUR			1,369				1,709			1,369			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		23,745	Currency Forward; Long: USD Short: EUR			402				502			402			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		1,327,643	Currency Forward; Long: USD Short: EUR			22,493				28,082			22,493			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		585,336	Currency Forward; Long: USD Short: EUR			9,917				12,381			9,917			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		37,928	Currency Forward; Long: USD Short: EUR			643				802			643			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		1,151,271	Currency Forward; Long: USD Short: GBP			3,942				22,555			3,942			B024

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		230,254	Currency Forward; Long: USD Short: GBP			788				4,511			788			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		10,193,990	Currency Forward; Long: USD Short: GBP			34,905				199,717			34,905			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		313,984	Currency Forward; Long: USD Short: GBP			1,075				6,151			1,075			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		355,848	Currency Forward; Long: USD Short: GBP			1,218				6,972			1,218			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		104,662	Currency Forward; Long: USD Short: GBP			358				2,051			358			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		5,840,089	Currency Forward; Long: USD Short: GBP			19,997				114,417			19,997			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		2,574,663	Currency Forward; Long: USD Short: GBP			8,816				50,442			8,816			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024	04/26/2024	Maturity		167,457	Currency Forward; Long: USD Short: GBP			573				3,281			573			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/19/2023	04/26/2024	04/26/2024	Maturity		53,464,465	Currency Forward; Long: USD Short: EUR			64,489				1,990,092			64,489			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/25/2023	07/26/2024	07/26/2024	Maturity		7,284,403	Currency Forward; Long: USD Short: CAD			58,969				308,151			58,969			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/25/2023	07/26/2024	07/26/2024	Maturity		8,012,843	Currency Forward; Long: USD Short: CAD			64,866				338,966			64,866			B024
Currency Forward	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/21/2024	07/26/2024	07/26/2024	Maturity		531,414	Currency Forward; Long: AUD Short: USD			(7,134)							(7,134)			B024
Currency Forward	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/02/2024	07/09/2024	07/09/2024	Maturity		805,050	Currency Forward; Long: EUR Short: USD			6,150							6,150			B020
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/17/2023	04/26/2024	04/26/2024	Maturity		7,315,480	Currency Forward; Long: USD Short: GBP			(161,416)				330,881			(161,416)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		468,182	Currency Forward; Long: USD Short: GBP			(4,827)							(4,827)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		91,601	Currency Forward; Long: USD Short: GBP			(944)							(944)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		4,203,458	Currency Forward; Long: USD Short: GBP			(43,339)							(43,339)			B024

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		122,134	Currency Forward; Long: USD Short: GBP			(1,259)							(1,259)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		142,490	Currency Forward; Long: USD Short: GBP			(1,469)							(1,469)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		40,711	Currency Forward; Long: USD Short: GBP			(420)							(420)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		2,401,976	Currency Forward; Long: USD Short: GBP			(24,765)							(24,765)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		1,058,498	Currency Forward; Long: USD Short: GBP			(10,913)							(10,913)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	07/26/2024	Maturity		61,067	Currency Forward; Long: USD Short: GBP			(630)							(630)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/25/2024	07/26/2024	07/26/2024	Maturity		3,979,276	Currency Forward; Long: USD Short: AUD			47,175							47,175			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		1,941,491	Currency Forward; Long: EUR Short: USD			3,395							3,395			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		388,299	Currency Forward; Long: EUR Short: USD			679							679			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		17,122,601	Currency Forward; Long: EUR Short: USD			29,941							29,941			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		533,430	Currency Forward; Long: EUR Short: USD			933							933			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		601,670	Currency Forward; Long: EUR Short: USD			1,052							1,052			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		183,577	Currency Forward; Long: EUR Short: USD			321							321			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		9,809,333	Currency Forward; Long: EUR Short: USD			17,153							17,153			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		4,330,869	Currency Forward; Long: EUR Short: USD			7,573							7,573			B024
Currency Forward	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	10/25/2024	10/25/2024	Maturity		281,613	Currency Forward; Long: EUR Short: USD			492							492			B024
Currency Forward	Foreign Liability	Exhibit 7	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/17/2024	05/07/2024	05/07/2024	Maturity		600,308	Currency Forward; Long: USD Short: CHF			(1,556)							(1,556)			B021

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/13/2023	04/26/2024	04/26/2024	Maturity		7,852,800	Currency Forward; Long: GBP Short: USD			(375,904)				197,213			(375,904)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		4,747,512	Currency Forward; Long: USD Short: EUR			185,260				(103,395)			185,260			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		1,899,005	Currency Forward; Long: USD Short: EUR			74,104				(41,358)			74,104			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		34,125,568	Currency Forward; Long: USD Short: EUR			1,331,667				(743,211)			1,331,667			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		1,243,396	Currency Forward; Long: USD Short: EUR			48,521				(27,080)			48,521			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		56,518,000	Currency Forward; Long: USD Short: EUR			2,205,477				(1,230,890)			2,205,477			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		56,518,000	Currency Forward; Long: USD Short: EUR			2,205,477				(1,230,890)			2,205,477			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		180,858	Currency Forward; Long: USD Short: EUR			7,058				(3,939)			7,058			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		36,172	Currency Forward; Long: USD Short: EUR			1,412				(788)			1,412			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		1,672,933	Currency Forward; Long: USD Short: EUR			65,282				(36,434)			65,282			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		45,214	Currency Forward; Long: USD Short: EUR			1,764				(985)			1,764			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		54,257	Currency Forward; Long: USD Short: EUR			2,117				(1,182)			2,117			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		9,043	Currency Forward; Long: USD Short: EUR			353				(197)			353			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		958,545	Currency Forward; Long: USD Short: EUR			37,405				(20,876)			37,405			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		415,972	Currency Forward; Long: USD Short: EUR			16,232				(9,059)			16,232			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		27,129	Currency Forward; Long: USD Short: EUR			1,059				(591)			1,059			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		475,046	Currency Forward; Long: USD Short: GBP			6,895				(5,836)			6,895			B024

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		92,944	Currency Forward; Long: USD Short: GBP			1,349				(1,142)			1,349			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		4,265,084	Currency Forward; Long: USD Short: GBP			61,901				(52,399)			61,901			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		123,925	Currency Forward; Long: USD Short: GBP			1,799				(1,522)			1,799			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		144,579	Currency Forward; Long: USD Short: GBP			2,098				(1,776)			2,098			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		41,308	Currency Forward; Long: USD Short: GBP			600				(507)			600			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		2,437,191	Currency Forward; Long: USD Short: GBP			35,372				(29,942)			35,372			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		1,074,016	Currency Forward; Long: USD Short: GBP			15,588				(13,195)			15,588			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024	01/26/2024	Maturity		61,962	Currency Forward; Long: USD Short: GBP			899				(761)			899			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/01/2023	04/26/2024	04/26/2024	Maturity		55,626,600	Currency Forward; Long: USD Short: EUR			2,226,624				(134,920)			2,226,624			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/29/2023	04/26/2024	04/26/2024	Maturity		32,043,216	Currency Forward; Long: USD Short: EUR			3,230				1,228,910			3,230			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2023	04/26/2024	04/26/2024	Maturity		53,330,425	Currency Forward; Long: USD Short: EUR			(69,552)				2,121,831			(69,552)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2023	04/26/2024	04/26/2024	Maturity		53,330,425	Currency Forward; Long: USD Short: EUR			(69,552)				2,121,831			(69,552)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/18/2023	04/26/2024	04/26/2024	Maturity		53,246,845	Currency Forward; Long: USD Short: EUR			(153,132)				2,203,976			(153,132)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/18/2023	04/26/2024	04/26/2024	Maturity		45,794,862	Currency Forward; Long: USD Short: EUR			(129,117)				1,892,888			(129,117)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024	04/26/2024	Maturity		171,854	Currency Forward; Long: USD Short: GBP			3,093				848			3,093			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024	04/26/2024	Maturity		34,345	Currency Forward; Long: USD Short: GBP			618				169			618			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024	04/26/2024	Maturity		1,549,052	Currency Forward; Long: USD Short: GBP			27,878				7,642			27,878			B024

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024	04/26/2024	Maturity		45,258	Currency Forward; Long: USD Short: GBP			815				223			815			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024	04/26/2024	Maturity		52,461	Currency Forward; Long: USD Short: GBP			944				259			944			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024	04/26/2024	Maturity		12,800	Currency Forward; Long: USD Short: GBP			230				63			230			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024	04/26/2024	Maturity		887,455	Currency Forward; Long: USD Short: GBP			15,971				4,378			15,971			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024	04/26/2024	Maturity		388,748	Currency Forward; Long: USD Short: GBP			6,996				1,918			6,996			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024	04/26/2024	Maturity		25,257	Currency Forward; Long: USD Short: GBP			455				125			455			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		3,528,684	Currency Forward; Long: USD Short: EUR			(19,528)							(19,528)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		19,258,201	Currency Forward; Long: USD Short: EUR			(106,575)							(106,575)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		267,423,771	Currency Forward; Long: USD Short: EUR			(1,479,930)							(1,479,930)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		7,163,166	Currency Forward; Long: USD Short: EUR			(39,641)							(39,641)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		715,793	Currency Forward; Long: USD Short: EUR			(3,961)							(3,961)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		217,117	Currency Forward; Long: USD Short: EUR			(1,202)							(1,202)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		11,682,542	Currency Forward; Long: USD Short: EUR			(64,651)							(64,651)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		5,156,670	Currency Forward; Long: USD Short: EUR			(28,537)							(28,537)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2024	10/25/2024	10/25/2024	Maturity		335,324	Currency Forward; Long: USD Short: EUR			(1,856)							(1,856)			B024
Currency Forward	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/17/2024	07/24/2024	07/24/2024	Maturity		746,517	Currency Forward; Long: AUD Short: USD			(14,352)							(14,352)			B021
Currency Forward	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/18/2024	07/25/2024	07/25/2024	Maturity		324,475	Currency Forward; Long: GBP Short: USD			(2,563)							(2,563)			B020

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

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		610,832	Currency Forward; Long: EUR Short: USD			1,515							1,515			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		244,333	Currency Forward; Long: EUR Short: USD			606							606			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		65,613,811	Currency Forward; Long: EUR Short: USD			162,712							162,712			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		173,693	Currency Forward; Long: EUR Short: USD			431							431			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		610,797	Currency Forward; Long: EUR Short: USD			1,549							1,549			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		244,319	Currency Forward; Long: EUR Short: USD			619							619			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		65,610,169	Currency Forward; Long: EUR Short: USD			166,355							166,355			B024
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	Currency Forward; Long: EUR Short: USD			440							440			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		9,180,542	Currency Forward; Long: EUR Short: USD			24,555							24,555			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		101,942,990	Currency Forward; Long: EUR Short: USD			272,669							272,669			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		3,100,176	Currency Forward; Long: EUR Short: USD			8,292							8,292			B024
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	Currency Forward; Long: EUR Short: USD			24,470							24,470			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		101,943,935	Currency Forward; Long: EUR Short: USD			271,725							271,725			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		3,100,203	Currency Forward; Long: EUR Short: USD			8,263							8,263			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/22/2024	11/01/2024	11/01/2024	Maturity		25,962,028	Currency Forward; Long: GBP Short: USD			(45,019)							(45,019)			B024
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	Currency Forward; Long: AUD Short: USD			(11,393)							(11,393)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		3,619,427	Currency Forward; Long: GBP Short: USD			3,018							3,018			B024

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		29,216,316	Currency Forward; Long: GBP Short: USD			24,364							24,364			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity		4,398,229	Currency Forward; Long: GBP Short: USD			3,668							3,668			B024
1439999999. Subtotal - Forwards - Hedging Other														22,571,577			XXX	5,786,857			22,571,577			XXX
Bond Forward	Fixed income Portfolio	D1	Duration	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2022	01/23/2024	01/23/2024	Maturity		250,000,000	90.319945			(72,460,938)	35,292						(72,460,938)			B0311
Bond Forward	Fixed income Portfolio	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2020	03/18/2024	03/18/2024	Maturity		350,000,000	89.86816			(145,381,131)	734,480						(145,381,131)			B0311
Bond Forward	Fixed income Portfolio	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/26/2021	03/25/2024	03/25/2024	Maturity		100,000,000	85.280268			(30,067,560)	328,658						(30,067,560)			B0311
Bond Forward	Fixed income Portfolio	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/26/2021	09/25/2024	09/25/2024	Maturity		185,000,000	84.990764			(49,877,734)	1,747,464						(49,877,734)			B0311
1449999999. Subtotal - Forwards - Replication														(297,787,363)	2,845,894		XXX				(297,787,363)			XXX
1479999999. Subtotal - Forwards														(273,419,960)	2,845,894		XXX	10,050,058			(275,214,940)			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														19,480,347	1,781,470		XXX	8,074,853	12,124		17,685,367			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												1,200,000	7,274,846	51,535,931	2,618,753		XXX	(1,216,503)	(1,968)	87	35,141,967			XXX
1719999999. Subtotal - Replication														(297,787,363)	2,845,894		XXX				(297,787,363)			XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												1,200,000	7,274,846	(226,771,085)	7,246,117		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 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	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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TUH5	11	2,200,000	Mar-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	102.9455	102.8031	(172)	(172)				(3,099)	(3,099)	12,233	B0311	2,000
TUH5	2	400,000	Mar-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2025	CBT ES7IP3U3RHIGC71XBU11	12/02/2024	102.9531	102.8031	(31)	(31)				(594)	(594)	2,224	B0311	2,000
TYH5	305	30,500,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	12/11/2024	110.9441	108.7500	(66,719)	(66,719)				(669,185)	(669,185)	725,690	B0311	1,000
USH5	30	3,000,000	Mar-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	117.1107	113.8438	(7,500)	(7,500)				(98,008)	(98,008)	16,682	B0311	1,000
UXYH5	275	27,500,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	12/11/2024	114.3705	111.3125	(68,750)	(68,750)				(840,936)	(840,936)	654,310	B0311	1,000
WNH5	1	100,000	Mar-25 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	123.3500	118.9063	(438)	(438)				(4,445)	(4,445)	556	B0311	1,000
1539999999. Subtotal - Long Futures - Hedging Other												(143,609)	(143,609)				(1,616,267)	(1,616,267)	1,411,695	XXX	XXX
1579999999. Subtotal - Long Futures												(143,609)	(143,609)				(1,616,267)	(1,616,267)	1,411,695	XXX	XXX
FVH5	5	500,000	Mar-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	107.0240	106.3031	469	469				3,596	3,596	2,780	B0311	1,000
TYH5	11	1,100,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	110.0179	108.7500	2,406	2,406				13,947	13,947	6,117	B0311	1,000
UXYH5	32	3,200,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	113.1563	111.3125	8,000	8,000				59,000	59,000	17,794	B0311	1,000
UXYH5	1	100,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/22/2024	112.8125	111.3125	250	250				1,500	1,500	556	B0311	1,000
1609999999. Subtotal - Short Futures - Hedging Other												11,125	11,125				78,043	78,043	27,247	XXX	XXX
1649999999. Subtotal - Short Futures												11,125	11,125				78,043	78,043	27,247	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(132,484)	(132,484)				(1,538,224)	(1,538,224)	1,438,942	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(132,484)	(132,484)				(1,538,224)	(1,538,224)	1,438,942	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank Of Scotland			
Royal Bank of Canada	(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
0311	Duration Management Hedges

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FVH4	1	100,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	11/30/2023	106.8800	01/10/2024	108.2800	Sale	170	170			B0311	1,000
FVH4	3	300,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	12/14/2023	108.5200	01/10/2024	108.2800	Sale	510	510			B0311	1,000
FVH4	1	100,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	12/14/2023	108.5200	02/21/2024	106.5200	Sale	(1,992)	(1,992)			B0311	1,000
FVH4	2	200,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	01/31/2024	108.5000	02/21/2024	106.5200	Sale	(3,984)	(3,984)			B0311	1,000
FVM4	270	27,000,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/09/2024	106.2600	05/28/2024	105.2600	Sale	(57,346)	(57,346)			B0311	1,000
FVM4	1	100,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/21/2024	106.9100	02/26/2024	106.7500	Sale	(156)	(156)			B0311	1,000
FVM4	2	200,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/21/2024	106.9100	02/28/2024	106.8900	Sale	(31)	(31)			B0311	1,000
FVM4	2	200,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/21/2024	106.9100	03/18/2024	106.4400	Sale	(938)	(938)			B0311	1,000
FVM4	500	50,000,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/10/2024	105.2700	05/28/2024	105.2600	Sale	(106,195)	(106,195)			B0311	1,000
FVM4	2	200,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/29/2024	106.9300	04/15/2024	105.2200	Sale	(1,938)	(1,938)			B0311	1,000
FVM4	500	50,000,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/11/2024	105.2500	05/28/2024	105.2600	Sale	(106,195)	(106,195)			B0311	1,000
FVM4	2	200,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/10/2024	105.4400	04/15/2024	105.2200	Sale	(1,938)	(1,938)			B0311	1,000
FVM4	2	200,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/10/2024	105.4400	04/17/2024	105.2800	Sale	(328)	(328)			B0311	1,000
FVU4	1,270	127,000,000	Sep-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2024	CBT ES7IP3U3RHIGC71XBU11	05/28/2024	105.6400	06/20/2024	106.7700	Sale	1,438,669	1,438,669			B0311	1,000
TUH4	2,445	489,000,000	Mar-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	101.8800	02/26/2024	101.8000	Sale	(422,080)	(422,080)			B0311	2,000
TUH4	8	1,600,000	Mar-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	102.0300	02/21/2024	101.9800	Sale	(4,000)	(4,000)			B0311	2,000
TUH4	2	400,000	Mar-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	01/10/2024	102.7600	02/21/2024	101.9800	Sale	(1,000)	(1,000)			B0311	2,000
TUH4	2	400,000	Mar-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/06/2024	102.4700	02/21/2024	101.9800	Sale	(1,000)	(1,000)			B0311	2,000
TUM4	2,445	489,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	102.2700	05/28/2024	101.4300	Sale	(3,914,845)	(3,914,845)			B0311	2,000
TUM4	11	2,200,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/21/2024	102.4500	05/24/2024	101.4800	Sale	(21,376)	(21,376)			B0311	2,000
TUM4	500	100,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	03/20/2024	102.2200	05/28/2024	101.4300	Sale	(800,582)	(800,582)			B0311	2,000
TUM4	500	100,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	03/21/2024	102.3100	05/28/2024	101.4300	Sale	(800,582)	(800,582)			B0311	2,000
TUM4	500	100,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	03/22/2024	102.3700	05/28/2024	101.4300	Sale	(800,582)	(800,582)			B0311	2,000
TUM4	250	50,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	03/25/2024	102.3100	05/28/2024	101.4300	Sale	(400,291)	(400,291)			B0311	2,000
TUM4	300	60,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	03/26/2024	102.2800	05/28/2024	101.4300	Sale	(480,349)	(480,349)			B0311	2,000
TUM4	250	50,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	03/27/2024	102.3400	05/28/2024	101.4300	Sale	(400,291)	(400,291)			B0311	2,000
TUM4	500	100,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	03/28/2024	102.2700	05/28/2024	101.4300	Sale	(800,582)	(800,582)			B0311	2,000
TUM4	300	60,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/02/2024	102.0900	05/28/2024	101.4300	Sale	(480,349)	(480,349)			B0311	2,000
TUM4	500	100,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/03/2024	102.1000	05/28/2024	101.4300	Sale	(800,582)	(800,582)			B0311	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin 16	17	18	19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
TUM4	125	25,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/04/2024	102.0900	05/28/2024	101.4300	Sale	(200,145)	(200,145)			B0311	2,000
TUM4	125	25,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/05/2024	102.0500	05/28/2024	101.4300	Sale	(200,145)	(200,145)			B0311	2,000
TUM4	250	50,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/08/2024	101.9100	05/28/2024	101.4300	Sale	(400,291)	(400,291)			B0311	2,000
TUM4	250	50,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/09/2024	101.9800	05/28/2024	101.4300	Sale	(400,291)	(400,291)			B0311	2,000
TUU4	6,795	1,359,000,000	Sep-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2024	CBT ES7IP3U3RHIGC71XBU11	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	Sep-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2024	CBT ES7IP3U3RHIGC71XBU11	05/24/2024	101.8200	08/26/2024	103.3600	Sale	26,230	26,230			B0311	2,000
TUU4	2	400,000	Sep-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2024	CBT ES7IP3U3RHIGC71XBU11	07/11/2024	102.5200	08/26/2024	103.3600	Sale	5,246	5,246			B0311	2,000
TUU4	1	200,000	Sep-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2024	CBT ES7IP3U3RHIGC71XBU11	08/13/2024	103.3800	08/26/2024	103.3600	Sale	2,623	2,623			B0311	2,000
TUZ4	2	400,000	Dec-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	103.9000	09/30/2024	104.1200	Sale	896	896			B0311	2,000
TUZ4	6	1,200,000	Dec-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	103.9000	10/15/2024	103.4500	Sale	(5,308)	(5,308)			B0311	2,000
TUZ4	2	400,000	Dec-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	103.9000	11/13/2024	102.7000	Sale	(4,776)	(4,776)			B0311	2,000
TUZ4	2	400,000	Dec-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	103.9000	11/19/2024	102.7200	Sale	(2,932)	(2,932)			B0311	2,000
TUZ4	1	200,000	Dec-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2024	CBT ES7IP3U3RHIGC71XBU11	08/30/2024	103.8100	11/19/2024	102.7200	Sale	(1,466)	(1,466)			B0311	2,000
TUZ4	6	1,200,000	Dec-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2024	CBT ES7IP3U3RHIGC71XBU11	10/09/2024	103.3300	11/19/2024	102.7200	Sale	(8,796)	(8,796)			B0311	2,000
TUZ4	3	600,000	Dec-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2024	CBT ES7IP3U3RHIGC71XBU11	10/22/2024	103.2500	11/19/2024	102.7200	Sale	(4,398)	(4,398)			B0311	2,000
TYH4	2	200,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	109.4300	02/21/2024	109.7400	Sale	620	620			B0311	1,000
TYH5	650	65,000,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	12/11/2024	110.9400	12/11/2024	110.9400	Sale	(166,758)	(166,758)			B0311	1,000
TYH5	925	92,500,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	12/11/2024	110.9400	12/12/2024	110.3200	Sale	(500,059)	(500,059)			B0311	1,000
TYH5	310	31,000,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	12/11/2024	110.9400	12/16/2024	109.8200	Sale	(347,594)	(347,594)			B0311	1,000
TYH5	310	31,000,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	12/11/2024	110.9400	12/17/2024	109.8000	Sale	(355,421)	(355,421)			B0311	1,000
TYM4	1	100,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/18/2024	109.8800	04/18/2024	107.7800	Sale	(2,094)	(2,094)			B0311	1,000
TYM4	1	100,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/22/2024	110.7300	05/24/2024	108.7000	Sale	(37)	(37)			B0311	1,000
TYM4	1	100,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/15/2024	108.0200	05/24/2024	108.7000	Sale	(37)	(37)			B0311	1,000
TYM4	1	100,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/30/2024	107.4700	05/24/2024	108.7000	Sale	(37)	(37)			B0311	1,000
USH4	200	20,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/08/2024	119.6600	02/26/2024	118.6600	Sale	(23,750)	(23,750)			B0311	1,000
USH4	25	2,500,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	116.2600	02/21/2024	117.9000	Sale	40,857	40,857			B0311	1,000
USH4	150	15,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/09/2024	119.7200	02/26/2024	118.6600	Sale	(17,813)	(17,813)			B0311	1,000
USH4	1	100,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/30/2023	116.4400	02/21/2024	117.9000	Sale	1,634	1,634			B0311	1,000
USH4	300	30,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/13/2024	118.0300	02/26/2024	118.6600	Sale	(35,625)	(35,625)			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
USH4	200	20,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/14/2024	118.4400	02/26/2024	118.6600	Sale	(23,750)	(23,750)			B0311	1,000
USH4	150	15,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/20/2024	118.5900	02/26/2024	118.6600	Sale	(17,813)	(17,813)			B0311	1,000
USM4	1,000	100,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	118.6800	05/28/2024	115.8100	Sale	(3,055,923)	(3,055,923)			B0311	1,000
USM4	1	100,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/21/2024	117.9000	04/17/2024	114.8800	Sale	(3,025)	(3,025)			B0311	1,000
USM4	24	2,400,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/21/2024	117.9000	05/24/2024	116.7800	Sale	(28,652)	(28,652)			B0311	1,000
USM4	500	50,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/29/2024	119.3800	05/28/2024	115.8100	Sale	(1,527,962)	(1,527,962)			B0311	1,000
USM4	1	100,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/22/2024	119.7800	05/24/2024	116.7800	Sale	(1,194)	(1,194)			B0311	1,000
USM4	200	20,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/13/2024	120.2800	05/28/2024	115.8100	Sale	(611,185)	(611,185)			B0311	1,000
USM4	100	10,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/14/2024	118.8100	05/28/2024	115.8100	Sale	(305,592)	(305,592)			B0311	1,000
USM4	50	5,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/18/2024	118.3100	05/28/2024	115.8100	Sale	(152,796)	(152,796)			B0311	1,000
USM4	200	20,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/19/2024	118.5900	05/28/2024	115.8100	Sale	(611,185)	(611,185)			B0311	1,000
USM4	250	25,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/20/2024	119.0600	05/28/2024	115.8100	Sale	(763,981)	(763,981)			B0311	1,000
USM4	100	10,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/21/2024	118.9400	05/28/2024	115.8100	Sale	(305,592)	(305,592)			B0311	1,000
USM4	50	5,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/22/2024	119.7800	05/28/2024	115.8100	Sale	(152,796)	(152,796)			B0311	1,000
USM4	250	25,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/25/2024	119.3100	05/28/2024	115.8100	Sale	(763,981)	(763,981)			B0311	1,000
USM4	150	15,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/27/2024	120.2500	05/28/2024	115.8100	Sale	(458,388)	(458,388)			B0311	1,000
USM4	300	30,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/28/2024	120.5000	05/28/2024	115.8100	Sale	(916,777)	(916,777)			B0311	1,000
USM4	125	12,500,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/03/2024	117.5300	05/28/2024	115.8100	Sale	(381,990)	(381,990)			B0311	1,000
USM4	150	15,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/08/2024	117.1600	05/28/2024	115.8100	Sale	(458,388)	(458,388)			B0311	1,000
USM4	125	12,500,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/10/2024	115.6600	05/28/2024	115.8100	Sale	(381,990)	(381,990)			B0311	1,000
USM4	100	10,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/11/2024	115.2500	05/28/2024	115.8100	Sale	(305,592)	(305,592)			B0311	1,000
USU4	3,650	365,000,000	Sep-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	05/28/2024	115.9100	06/20/2024	119.4800	Sale	13,019,988	13,019,988			B0311	1,000
USU4	24	2,400,000	Sep-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	05/24/2024	116.9300	08/26/2024	124.5200	Sale	182,119	182,119			B0311	1,000
USZ4	1	100,000	Dec-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	124.7200	11/04/2024	117.7200	Sale	(7,002)	(7,002)			B0311	1,000
USZ4	23	2,300,000	Dec-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	124.7200	11/19/2024	116.9400	Sale	(156,750)	(156,750)			B0311	1,000
USZ4	9	900,000	Dec-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	10/16/2024	121.2800	11/19/2024	116.9400	Sale	(61,337)	(61,337)			B0311	1,000
UXYH5	550	55,000,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	12/11/2024	114.3700	12/11/2024	114.3700	Sale	(177,964)	(177,964)			B0311	1,000
UXYH5	825	82,500,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	12/11/2024	114.3700	12/12/2024	113.5000	Sale	(636,309)	(636,309)			B0311	1,000
UXYH5	275	27,500,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	12/11/2024	114.3700	12/16/2024	112.8300	Sale	(424,124)	(424,124)			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
UXYH5	275	27,500,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	12/11/2024	114.3700	12/17/2024	112.8700	Sale	(411,639)	(411,639)			B0311	1,000
WNH4	5	500,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/11/2023	126.6600	02/26/2024	125.2500	Sale	(42,328)	(42,328)			B0311	1,000
WNH4	150	15,000,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/08/2024	125.7800	02/26/2024	125.2500	Sale	23,011	23,011			B0311	1,000
WNH4	50	5,000,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/14/2023	132.8400	02/26/2024	125.2500	Sale	(423,275)	(423,275)			B0311	1,000
WNH4	100	10,000,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/09/2024	125.9100	02/26/2024	125.2500	Sale	15,341	15,341			B0311	1,000
WNH4	250	25,000,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/28/2023	134.2200	02/26/2024	125.2500	Sale	(2,116,377)	(2,116,377)			B0311	1,000
WNH4	150	15,000,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/16/2024	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	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/29/2023	133.0900	02/26/2024	125.2500	Sale	(634,913)	(634,913)			B0311	1,000
WNH4	150	15,000,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/20/2024	124.6600	02/26/2024	125.2500	Sale	23,011	23,011			B0311	1,000
WNH5	1	100,000	Mar-25 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	123.3500	12/02/2024	126.7200	Sale	3,367	3,367			B0311	1,000
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	127.1600	04/04/2024	125.4400	Sale	(86,328)	(86,328)			B0311	1,000
WNM4	200	20,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	127.1600	04/08/2024	124.5000	Sale	(532,812)	(532,812)			B0311	1,000
WNM4	680	68,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	127.1600	05/28/2024	122.1300	Sale	(4,304,457)	(4,304,457)			B0311	1,000
WNM4	1	100,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	127.4100	05/24/2024	123.7700	Sale	(2,349)	(2,349)			B0311	1,000
WNM4	250	25,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/04/2024	128.2500	05/28/2024	122.1300	Sale	(1,582,521)	(1,582,521)			B0311	1,000
WNM4	2	200,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/18/2024	126.1900	05/24/2024	123.7700	Sale	(4,698)	(4,698)			B0311	1,000
WNM4	250	25,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/05/2024	129.9700	05/28/2024	122.1300	Sale	(1,582,521)	(1,582,521)			B0311	1,000
WNM4	4	400,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/19/2024	126.6900	05/24/2024	123.7700	Sale	(9,395)	(9,395)			B0311	1,000
WNM4	300	30,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/06/2024	130.1600	05/28/2024	122.1300	Sale	(1,899,025)	(1,899,025)			B0311	1,000
WNM4	1	100,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/28/2024	128.9100	05/24/2024	123.7700	Sale	(2,349)	(2,349)			B0311	1,000
WNM4	200	20,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/07/2024	130.4400	05/28/2024	122.1300	Sale	(1,266,017)	(1,266,017)			B0311	1,000
WNM4	1	100,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/30/2024	119.5900	05/24/2024	123.7700	Sale	(2,349)	(2,349)			B0311	1,000
WNM4	100	10,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/12/2024	129.4200	05/28/2024	122.1300	Sale	(633,008)	(633,008)			B0311	1,000
WNM4	200	20,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/13/2024	128.6300	05/28/2024	122.1300	Sale	(1,266,017)	(1,266,017)			B0311	1,000
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/14/2024	126.5600	05/28/2024	122.1300	Sale	(316,504)	(316,504)			B0311	1,000
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/21/2024	126.5300	05/28/2024	122.1300	Sale	(316,504)	(316,504)			B0311	1,000
WNM4	75	7,500,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/22/2024	127.7500	05/28/2024	122.1300	Sale	(474,756)	(474,756)			B0311	1,000
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/25/2024	127.0600	05/28/2024	122.1300	Sale	(316,504)	(316,504)			B0311	1,000
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/05/2024	125.0600	05/28/2024	122.1300	Sale	(316,504)	(316,504)			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
															Change in Variation Margin				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
WNU4	2,255	225,500,000	Sep-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	05/28/2024	122.3300	06/20/2024	127.2400	Sale	11,070,133	11,070,133			B0311	1,000
WNU4	9	900,000	Sep-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	05/24/2024	124.0000	08/26/2024	133.0800	Sale	81,733	81,733			B0311	1,000
WNZ4	2	200,000	Dec-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	134.0700	09/04/2024	134.9100	Sale	1,680	1,680			B0311	1,000
WNZ4	5	500,000	Dec-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	134.0700	10/16/2024	129.3800	Sale	(23,457)	(23,457)			B0311	1,000
WNZ4	2	200,000	Dec-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	134.0700	11/19/2024	123.2800	Sale	(21,570)	(21,570)			B0311	1,000
1539999999. Subtotal - Long Futures - Hedging Other														(12,943,623)	(12,943,623)			XXX	XXX
1579999999. Subtotal - Long Futures														(12,943,623)	(12,943,623)			XXX	XXX
FVH4	930	93,000,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	106.2600	02/26/2024	106.3000	Sale	(44,770)	(44,770)			B0311	1,000
FVH5	1	100,000	Mar-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	107.0200	12/02/2024	107.3800	Sale	(351)	(351)			B0311	1,000
FVM4	200	20,000,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	106.7000	03/15/2024	106.5800	Sale	25,000	25,000			B0311	1,000
FVM4	500	50,000,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	106.7000	04/08/2024	106.0500	Sale	328,125	328,125			B0311	1,000
FVM4	230	23,000,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	106.7000	04/09/2024	106.2600	Sale	102,424	102,424			B0311	1,000
FVM4	3	300,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/17/2024	105.2800	04/30/2024	104.7700	Sale	1,547	1,547			B0311	1,000
FVM4	1	100,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/17/2024	105.2800	05/24/2024	105.8700	Sale	(137)	(137)			B0311	1,000
FVM4	1	100,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	04/18/2024	104.9800	05/24/2024	105.8700	Sale	(137)	(137)			B0311	1,000
FVM4	1	100,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT ES7IP3U3RHIGC71XBU11	05/07/2024	105.7600	05/24/2024	105.8700	Sale	(137)	(137)			B0311	1,000
FVU4	1	100,000	Sep-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2024	CBT ES7IP3U3RHIGC71XBU11	05/24/2024	105.8700	07/31/2024	107.9100	Sale	(2,047)	(2,047)			B0311	1,000
FVU4	2	200,000	Sep-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2024	CBT ES7IP3U3RHIGC71XBU11	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	D1	Interest Rate	12/31/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	109.7100	08/30/2024	109.5100	Sale	204	204			B0311	1,000
FVZ4	1	100,000	Dec-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	109.7100	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	D1	Interest Rate	12/31/2024	CBT ES7IP3U3RHIGC71XBU11	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	D1	Interest Rate	12/31/2024	CBT ES7IP3U3RHIGC71XBU11	09/04/2024	110.1000	11/19/2024	106.8200	Sale	2,531	2,531			B0311	1,000
FVZ4	1	100,000	Dec-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2024	CBT ES7IP3U3RHIGC71XBU11	10/16/2024	108.6000	11/19/2024	106.8200	Sale	2,531	2,531			B0311	1,000
TYH4	3,450	345,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	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 ES7IP3U3RHIGC71XBU11	02/14/2024	109.9700	02/26/2024	109.6400	Sale	107,811	107,811			B0311	1,000
TYH4	100	10,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/14/2023	112.6900	02/26/2024	109.6400	Sale	25,047	25,047			B0311	1,000
TYH4	300	30,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/20/2024	110.0300	02/26/2024	109.6400	Sale	107,811	107,811			B0311	1,000
FVM4	500	50,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/29/2023	112.6900	02/26/2024	109.6400	Sale	125,236	125,236			B0311	1,000
FVM4	300	30,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	01/02/2024	112.3100	02/26/2024	109.6400	Sale	75,141	75,141			B0311	1,000
FVM4	300	30,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	01/05/2024	111.7300	02/26/2024	109.6400	Sale	75,141	75,141			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin 16 Gain (Loss) Recognized in Current Year	Change in Variation Margin 17 Gain (Loss) Used to Adjust Basis of Hedged Item	Change in Variation Margin 18 Deferred	19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
FVM4	1	100,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	110.0200	11/22/2024	109.8100	Sale	205	205			B0311	1,000
FVM4	200	20,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	110.1700	03/15/2024	110.0900	Sale	15,626	15,626			B0311	1,000
FVM4	500	50,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	110.1700	03/19/2024	110.0600	Sale	54,690	54,690			B0311	1,000
FVM4	4,550	455,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	110.1700	05/28/2024	108.2900	Sale	8,798,670	8,798,670			B0311	1,000
FVU4	3	300,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/21/2024	110.1700	02/28/2024	110.4100	Sale	(695)	(695)			B0311	1,000
FVU4	1	100,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/21/2024	110.1700	03/18/2024	109.8800	Sale	350	350			B0311	1,000
FVZ4	200	20,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/13/2024	110.9400	05/28/2024	108.2900	Sale	386,755	386,755			B0311	1,000
FVZ4	2	200,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	110.2500	03/18/2024	109.8800	Sale	700	700			B0311	1,000
FVZ4	250	25,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/21/2024	110.3600	05/28/2024	108.2900	Sale	483,443	483,443			B0311	1,000
FVZ4	125	12,500,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/22/2024	110.7300	05/28/2024	108.2900	Sale	241,722	241,722			B0311	1,000
FVZ4	5,125	512,500,000	Sep-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	05/28/2024	108.6000	06/20/2024	110.3900	Sale	(9,165,089)	(9,165,089)			B0311	1,000
TYH4	1	100,000	Sep-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	05/31/2024	108.8000	08/26/2024	113.5900	Sale	(4,006)	(4,006)			B0311	1,000
TYH4	2	200,000	Sep-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	06/28/2024	109.9800	08/26/2024	113.5900	Sale	(8,012)	(8,012)			B0311	1,000
TYH4	4	400,000	Dec-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	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 ES7IP3U3RHIGC71XBU11	08/26/2024	114.1800	10/31/2024	110.5000	Sale	3,680	3,680			B0311	1,000
TYH4	2	200,000	Dec-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	114.1800	11/04/2024	110.3600	Sale	7,641	7,641			B0311	1,000
TYH4	1	100,000	Dec-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	114.1800	11/19/2024	109.8600	Sale	2,737	2,737			B0311	1,000
TYH4	1	100,000	Dec-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	09/19/2024	114.7700	11/19/2024	109.8600	Sale	2,737	2,737			B0311	1,000
TYH5	2	200,000	Dec-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	09/25/2024	114.5900	11/19/2024	109.8600	Sale	5,475	5,475			B0311	1,000
TYM4	2	200,000	Dec-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	10/29/2024	110.8800	11/19/2024	109.8600	Sale	5,475	5,475			B0311	1,000
TYM4	2	200,000	Dec-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	10/30/2024	110.4500	11/19/2024	109.8600	Sale	5,475	5,475			B0311	1,000
TYM4	300	30,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/06/2024	115.6600	02/26/2024	113.6100	Sale	399,373	399,373			B0311	1,000
TYM4	25	2,500,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	113.1400	02/21/2024	113.4100	Sale	12,811	12,811			B0311	1,000
TYM4	300	30,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/07/2024	115.4300	02/26/2024	113.6100	Sale	399,373	399,373			B0311	1,000
TYM4	4	400,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/14/2023	117.5600	02/21/2024	113.4100	Sale	2,050	2,050			B0311	1,000
TYM4	350	35,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/20/2024	113.9100	02/26/2024	113.6100	Sale	465,936	465,936			B0311	1,000
TYM4	2	200,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	01/17/2024	115.5900	02/21/2024	113.4100	Sale	1,025	1,025			B0311	1,000
TYM4	1	100,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	02/06/2024	115.6400	02/21/2024	113.4100	Sale	512	512			B0311	1,000
TYU4	1	100,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	113.1600	12/02/2024	114.4400	Sale	(1,281)	(1,281)			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin 16	17	18	19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU4	950	95,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	113.7800	05/28/2024	111.3800	Sale	2,642,699	2,642,699			B0311	1,000
TYU4	2	200,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/21/2024	113.5900	02/29/2024	114.1900	Sale	(1,188)	(1,188)			B0311	1,000
TYZ4	2	200,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/21/2024	113.5900	03/28/2024	114.6100	Sale	(2,031)	(2,031)			B0311	1,000
TYZ4	1	100,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/21/2024	113.5900	04/17/2024	111.1900	Sale	2,406	2,406			B0311	1,000
TYZ4	2	200,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/21/2024	113.5900	04/30/2024	110.2500	Sale	6,688	6,688			B0311	1,000
TYZ4	21	2,100,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/21/2024	113.5900	05/24/2024	111.9400	Sale	31,057	31,057			B0311	1,000
TYZ4	500	50,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/27/2024	113.5500	05/28/2024	111.3800	Sale	1,390,894	1,390,894			B0311	1,000
TYZ4	2	200,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/22/2024	113.3600	05/24/2024	111.9400	Sale	2,958	2,958			B0311	1,000
TYZ4	1,000	100,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/29/2024	114.2800	05/28/2024	111.3800	Sale	2,781,788	2,781,788			B0311	1,000
TYZ4	4	400,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/26/2024	113.8900	05/24/2024	111.9400	Sale	5,916	5,916			B0311	1,000
UXYH4	1,000	100,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/01/2024	114.7000	05/28/2024	111.3800	Sale	2,781,788	2,781,788			B0311	1,000
UXYH4	2	200,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	02/28/2024	114.0000	05/24/2024	111.9400	Sale	2,958	2,958			B0311	1,000
UXYH4	550	55,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/04/2024	114.4200	05/28/2024	111.3800	Sale	1,529,984	1,529,984			B0311	1,000
UXYH4	4	400,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/18/2024	113.3900	05/24/2024	111.9400	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 ES7IP3U3RHIGC71XBU11	03/07/2024	115.4700	05/28/2024	111.3800	Sale	1,112,715	1,112,715			B0311	1,000
UXYH4	4	400,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/19/2024	113.7700	05/24/2024	111.9400	Sale	5,916	5,916			B0311	1,000
UXYH4	700	70,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/13/2024	114.7000	05/28/2024	111.3800	Sale	1,947,252	1,947,252			B0311	1,000
UXYH5	1	100,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/22/2024	114.3900	05/24/2024	111.9400	Sale	1,479	1,479			B0311	1,000
UXYM4	300	30,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/14/2024	113.7700	05/28/2024	111.3800	Sale	834,536	834,536			B0311	1,000
UXYM4	2	200,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/26/2024	114.3000	05/24/2024	111.9400	Sale	2,958	2,958			B0311	1,000
UXYM4	400	40,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/18/2024	113.3900	05/28/2024	111.3800	Sale	1,112,715	1,112,715			B0311	1,000
UXYM4	2	200,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/11/2024	111.2700	05/24/2024	111.9400	Sale	2,958	2,958			B0311	1,000
UXYM4	200	20,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/19/2024	113.6200	05/28/2024	111.3800	Sale	556,358	556,358			B0311	1,000
UXYM4	1	100,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/15/2024	110.8900	05/24/2024	111.9400	Sale	1,479	1,479			B0311	1,000
UXYM4	65	6,500,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/21/2024	113.9100	05/28/2024	111.3800	Sale	180,816	180,816			B0311	1,000
UXYM4	3	300,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	05/07/2024	112.1400	05/24/2024	111.9400	Sale	4,437	4,437			B0311	1,000
UXYM4	400	40,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/22/2024	114.4200	05/28/2024	111.3800	Sale	1,112,715	1,112,715			B0311	1,000
UXYM4	250	25,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/25/2024	114.1100	05/28/2024	111.3800	Sale	695,447	695,447			B0311	1,000
UXYM4	300	30,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/26/2024	114.1700	05/28/2024	111.3800	Sale	834,536	834,536			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
UXYM4	400	40,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	03/28/2024	114.6400	05/28/2024	111.3800	Sale	1,112,715	1,112,715			B0311	1,000
UXYM4	100	10,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/03/2024	113.0300	05/28/2024	111.3800	Sale	278,179	278,179			B0311	1,000
UXYM4	250	25,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT ES7IP3U3RHIGC71XBU11	04/10/2024	111.4100	05/28/2024	111.3800	Sale	695,447	695,447			B0311	1,000
UXYM4	7,765	776,500,000	Sep-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	05/28/2024	111.8300	06/20/2024	114.1600	Sale	(18,075,522)	(18,075,522)			B0311	1,000
UXYM4	3	300,000	Sep-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	05/24/2024	112.4100	05/31/2024	112.0600	Sale	1,031	1,031			B0311	1,000
UXYM4	1	100,000	Sep-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	05/24/2024	112.4100	06/28/2024	113.5500	Sale	(1,141)	(1,141)			B0311	1,000
UXYM4	2	200,000	Sep-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	05/24/2024	112.4100	07/31/2024	115.6100	Sale	(6,406)	(6,406)			B0311	1,000
UXYM4	36	3,600,000	Sep-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	05/24/2024	112.4100	08/26/2024	118.0500	Sale	(151,287)	(151,287)			B0311	1,000
UXYM4	13	1,300,000	Sep-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/06/2024	117.5300	08/26/2024	118.0500	Sale	(54,631)	(54,631)			B0311	1,000
UXYM4	1	100,000	Sep-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/13/2024	117.8300	08/26/2024	118.0500	Sale	(4,202)	(4,202)			B0311	1,000
UXYM4	1	100,000	Dec-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	118.3600	08/30/2024	117.6700	Sale	691	691			B0311	1,000
UXYM4	5	500,000	Dec-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	118.3600	09/04/2024	118.8400	Sale	(2,403)	(2,403)			B0311	1,000
UXYM4	2	200,000	Dec-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	118.3600	09/30/2024	118.3300	Sale	70	70			B0311	1,000
UXYM4	1	100,000	Dec-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	118.3600	10/29/2024	114.0600	Sale	4,301	4,301			B0311	1,000
UXYM4	1	100,000	Dec-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	118.3600	10/30/2024	113.6300	Sale	4,738	4,738			B0311	1,000
UXYM4	1	100,000	Dec-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	118.3600	10/31/2024	113.7500	Sale	4,613	4,613			B0311	1,000
UXYM4	35	3,500,000	Dec-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	08/26/2024	118.3600	11/19/2024	112.8900	Sale	176,293	176,293			B0311	1,000
UXYM4	1	100,000	Dec-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	10/16/2024	116.2000	11/19/2024	112.8900	Sale	5,037	5,037			B0311	1,000
UXYM4	4	400,000	Dec-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2024	CBT ES7IP3U3RHIGC71XBU11	10/22/2024	114.5500	11/19/2024	112.8900	Sale	20,148	20,148			B0311	1,000
UXYM4	1	100,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/14/2023	133.2200	01/17/2024	126.8100	Sale	6,406	6,406			B0311	1,000
1609999999. Subtotal - Short Futures - Hedging Other														7,506,344	7,506,344			XXX	XXX
1649999999. Subtotal - Short Futures														7,506,344	7,506,344			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														(5,437,279)	(5,437,279)			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														(5,437,279)	(5,437,279)			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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			Credit	4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance 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	G5GSEF7VJP5I7OUK5573	Y	Y			33,287,538	(74,715,185)		40,373,503	(88,258,077)		18,720,400	
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	Y	Y	2,920,000		3,849,487		929,487	2,792,032			2,110,927	2,110,927
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	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	B4TYDEB6GKMZO031MB27	Y	Y			130,764,990	(244,684,869)		138,702,744	(179,252,217)		38,972,042	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	N				(474,968)			(474,968)		1,837,746	1,362,778
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Y	Y			15,313,328	(19,202,498)		10,122,423	(25,615,886)		13,758,522	9,869,351
CANADIAN IMPERIAL BANK OF COMMERCE	2IGI19DL77OX0HC3ZE78	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.	E57ODZWZ7FF32TWEFA76	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)		202,562	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y			8,024,289	(15,207,677)		7,447,837	(32,276,386)		6,208,472	
HSBC BANK USA, N.A.	1IE8VN30JCEQV1H4R804	Y	Y	1,010,000		1,581,887		571,887	1,581,887		571,887	868,774	868,774
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Y	Y			94,889,240	(193,172,270)		126,954,176	(230,416,393)		52,243,828	
MUFG SECURITIES EMEA PLC	353800V2V8PUY9TK3E06	Y	Y	28,133,843		21,391,030			27,524,803			2,428,014	
MORGAN STANLEY CAPITAL SERVICES, INC	I7331LVCZKQKX5T7XV54	Y	Y	9,960,000		6,576,699	(838,915)		10,512,494	(946,019)		3,490,027	
MIZUHO CAPITAL MARKETS LLC	RB0PEZSDGCO3JS6CEU02	Y	Y	14,110,000		12,696,310	(22,802)		13,601,444	(22,802)		1,822,238	385,745
NOMURA GLOBAL FINANCIAL PRODUCTS INC	OZVO5H2G7GRSO5BHJ91	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	ES7IP3U3RHIGC71XBU11	Y	Y	48,280,000		78,667,617	(29,984,505)	403,112	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	1,070,230
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	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	BFM8T61CT2L1QCEMIK50	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	Y	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 Traded)				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
0999999999 - 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 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Cash		Cash Collateral	47,940,000		47,940,000		V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Cash		Cash Collateral	10,830,000		10,830,000		V
Bank of America, NA	B4TYDEB6GKMZO031MB27	Cash		Cash Collateral	18,860,000		18,860,000		V
Credit Agricole CIB	1VUV7VQFKUOQSJ21A208	Cash		Cash Collateral	15,610,000		15,610,000		V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Cash		Cash Collateral	1,750,000		1,750,000		V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash		Cash Collateral	19,950,000		19,950,000		V
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	85,850,000		85,850,000		V
Toronto Dominion Bank	PT3QB789TSUIDF371261	Cash		Cash Collateral	46,550,000		46,550,000		V
CME	549300HN4UKV1E2R3U73	Cash		Cash Collateral	93,357,842		93,357,842		I
RBC Captial Markets	549300LC02FLSSVFFR64	Cash		Cash Collateral	5,238,029		5,238,029		I
CBT	549300EX04Q2QBFQTQ27	Cash		Cash Collateral	1,438,942		1,438,942		V
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	Treasury	912803-FV-0	TREASURY NOTE	125,176	457,200	243,292	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	280,961	1,026,200	546,075	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	350,503	1,280,200	681,237	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	720,061	2,630,000	1,399,509	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	233,650	853,400	454,122	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	263,384	962,000	511,913	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	228,749	835,500	444,596	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	469,546	1,715,000	912,609	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	456,239	1,666,400	886,745	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	3,915,517	14,301,300	7,610,190	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	382,591	1,397,400	743,603	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	662,785	2,420,800	1,288,187	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	339,058	1,238,400	658,992	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	513,844	1,876,800	998,706	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	422,180	1,542,000	820,548	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	394,309	1,440,200	766,378	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	417,608	1,525,300	811,662	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	237,784	868,500	462,156	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	345,520	1,262,000	671,552	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	433,707	1,584,100	842,952	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	461,715	1,686,400	897,388	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	485,863	1,774,600	944,322	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	269,927	985,900	524,630	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	434,227	1,586,000	843,963	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	372,789	1,361,600	724,552	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	536,049	1,957,900	1,041,864	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	418,594	1,528,900	813,578	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	473,762	1,730,400	920,803	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	245,149	895,400	476,471	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	354,226	1,293,800	688,473	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	705,797	2,577,900	1,371,785	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	391,626	1,430,400	761,163	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	273,705	999,700	531,972	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	457,937	1,672,600	890,045	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	248,572	907,900	483,124	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	327,286	1,195,400	636,112	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	393,378	1,436,800	764,569	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	270,256	987,100	525,269	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	327,067	1,194,600	635,687	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	491,038	1,793,500	954,380	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	239,153	873,500	464,817	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	422,235	1,542,200	820,655	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	350,338	1,279,600	680,916	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	327,641	1,196,700	636,802	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	270,639	988,500	526,013	12/15/2051	I
0199999999 - Total					368,116,954	75,760,000	387,689,190	XXX	XXX

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of Montreal NQQ6HPCNCCU6TUTQYE16	Cash		Cash Collateral	2,920,000		XXX		V
Canadian Imperial Bank of Commerce 2IGI19DL77OX0HC3ZE78	Cash		Cash Collateral	1,720,000		XXX		V
Citibank E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	129,475,341		XXX		V
HSBC Bank USA, N.A. 1IE8VN30JCEQV1H4R804	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. I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	9,960,000		XXX		V
MIZUHO CORPORATE BANK LTD RB0PEZSDGC03JS6CEU02	Cash		Cash Collateral	14,110,000		XXX		V
Nomura Bank OZVO5H2G7GRS05BHJ91	Cash		Cash Collateral	9,770,000		XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	48,280,000		XXX		V
Natwest Markets PLC RR3QWICWWIPCS8A4S074	Cash		Cash Collateral	9,915,000		XXX		V
Société Générale O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	176,910,000		XXX		V
UBS AG, London BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	42,440,000		XXX		V
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	68,510,000		XXX		V
CME 549300HN4UKV1E2R3U73	Cash		Cash Collateral	66,785,321		XXX		V
Royal Bank Of Canada WFC Branch 549300LCO2FLSSVFFR64	Cash		Cash Collateral	40,258,151		XXX		V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	US Treasury	912834-AD-0	USTR Note	5	5	XXX		I
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	US Treasury	912803-HD-8	USTR Note	5,052,080	4,849,997	XXX		I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Bond	B11204-W3-2	Foreign Bonds	3,275,940	2,992,500	XXX	04/22/1933	I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Bond	F43750-KE-1	Foreign Bonds	1,145,086	1,069,785	XXX	05/25/2029	I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Bond	F26348-BH-8	Foreign Bonds	2,104,829	1,922,715	XXX	05/25/1943	I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Bond	G4527H-ZB-0	Foreign Bonds	2,613,877	2,992,134	XXX	10/22/2025	I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Bond	A0654U-AF-8	Foreign Bonds	1,050,598	997,868	XXX	10/20/2025	I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Bond	T8578N-10-3	Foreign Bonds	4,302,726	2,992,499	XXX		I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Equity	T9471R-10-0	Foreign Equity	1,434,244	997,501	XXX		I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Equity	T3679P-11-5	Foreign Equity	4,302,724	2,992,498	XXX		I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Equity	T3643A-14-5	Foreign Equity	4,302,722	2,992,497	XXX		I
Société Générale O2RNE8IBXP4R0TD8PU41	Fx Equity	G12793-10-8	Foreign Equity	4	3	XXX		I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	US Treasury	91282C-JY-8	USTR Note	52,236	50,566	XXX	01/15/2034	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	US Treasury	912810-TX-6	USTR Note	92	90	XXX	11/15/2031	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	US Treasury	341081-FM-4	USTR Note	23,696	23,283	XXX	12/01/2025	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	US Equity	G7S00T-10-4	US Equity	9,034	7,679	XXX		I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	US Equity	842434-CQ-3	US Equity	972	915	XXX		I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	US Equity	806857-10-8	US Equity	25,333	21,533	XXX		I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	US Equity	79466L-30-2	US Equity	25,181	21,403	XXX		I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	US Equity	29364W-AM-0	US Equity	23,921	22,948	XXX		I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	US Equity	235851-10-2	US Equity	230	195	XXX		I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	US Equity	20825C-10-4	US Equity	97	83	XXX		I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	US Equity	097023-10-5	US Equity	25,070	21,310	XXX		I
0299999999 - 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		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE