

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

## QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

## **New York Life Insurance and Annuity Corporation**

Count. INCORPORATED/C Statutory Home Offic Main Administrative Mail Address	(Prior Period)  vs of Delaware, State of	f Domicile or Port of Entry	y
Statutory Statement C Statutory Statement C	Contact Person and Phone Number Contact E-Mail address Contact Fax Number	Robert Michael Gardner 201-942- statement_contact@newyorklife.com 201-942-2158	8333
	EXECUTIVE  CRAIG LAWRI  Chairman		
THEODORE ALEXANDER MATHAS  Chief Executive Officer	ERIC ANSI Executive	EL FELDSTEIN Vice President Financial Officer	ELIZABETH KATHERINE BRILL Senior Vice President and Chief Actuary
ROBERT MICHAEL GARDNER Senior Vice President and Controller	Senior V	XANDER HENDRY Vice President Treasurer	COLLEEN ANNE MEADE Associate General Counsel and Secretary
	DIRI	ECTORS	
ELIZABETH KATHERINE BRILL ALEXANDER IBBITSON MUNRO COOK CRAIG LAWRENCE DESANTO ERIC ANSEL FELDSTEIN	ROBERT MICHAEL GARDNER FRANK MICHAEL HARTE THOMAS ALEXANDER HENDI	MARK JEROME MADGETT	THEODORE ALEXANDER MATHA AMY MILLER  OY MATTHEW DAVID WION
State of New York County of New York S The officers of this reporting entity, being duly swo above, all of the herein described assets were the at that this statement, together with related exhibits, sliabilities and of the condition and affairs of the sa ended, and have been completed in accordance wit (1) state law may differ; or, (2) state rules or regul information, knowledge and belief, respectively. F with the NAIC, when required, that is an exact correquested by various regulators in lieu of or in additional contents.	as obsolute property of the said reporting to chedules and explanations therein of the reporting entity as of the reporting the NAIC Annual Statement Instructions require differences in reporting the reporting th	entity, free and clear from any liens or cleantained, annexed or referred to, is a fung period stated above, and of its income actions and Accounting Practices and Prong not related to accounting practices and on by the described officers also includes	laims thereon, except as herein stated, and ll and true statement of all the assets and and deductions there from for the period accedures Manual except to the extent that:  procedures, according to the best of their the related corresponding electronic filing

Enc Fulstun

B74211AF1570 ERIC ANSEL FELDSTEIN
Executive Vice President Robert Gardner Thomas A Hundry —569ABOSOS ALEXANDER HENDRY Senior Vice President ROBERT MICHAEL GARDNER Senior Vice President and Chief Financial Officer and Treasurer and Controller

Subscribed and swom to before me this

day of August 2021

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

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

## **ASSETS**

			Current Statement Date		4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	90,507,736,384		90,507,736,384	89,887,451,458
	Stocks:				
	2.1 Preferred stocks	25,010,326		25,010,326	7,415,712
	2.2 Common stocks	1,504,730,490		1,504,730,490	1,286,086,295
3.	Mortgage loans on real estate:				
	3.1 First liens	14, 104, 336, 656		14,104,336,656	14,265,116,841
	3.2 Other than first liens			687,637,655	690, 152,056
4.	Real estate:				
	4.1 Properties occupied by the company (less \$ encumbrances)				
	4.2 Properties held for the production of income (less				
	\$(68,365,000) encumbrances)	96,873,266		96,873,266	98,014,692
	4.3 Properties held for sale (less \$encumbrances)				
5	Cash (\$(202, 266, 624) ), cash equivalents				
Э.	(\$3,006,648,477 ) and short-term				
	investments (\$208,380,592 )	3 012 762 445		3,012,762,445	2 700 267 /15
6.	Contract loans (including \$1.023,575 premium notes)				
7.	Derivatives				515, 180, 694
7. 8.	Other invested assets	, ,			2,316,515,367
o. 9.	Receivables for securities		1,277,100		7,355,949
10.	Securities lending reinvested collateral assets				7,000,040
11.	Aggregate write-ins for invested assets			179,827,724	
12.	Subtotals, cash and invested assets (Lines 1 to 11)			114,081,340,304	
	Title plants less \$ charged off (for Title insurers				112,000,000,022
10.	only)				
14.	Investment income due and accrued			737,726,224	730 743 216
	Premiums and considerations:				
10.	15.1 Uncollected premiums and agents' balances in the course of collection	410 589 403	668	410,588,735	10 981
	15.2 Deferred premiums, agents' balances and installments booked but				,
	deferred and not yet due (including \$				
	earned but unbilled premiums)	198.214		198.214	198.214
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	37, 193, 242		37, 193, 242	54,376,815
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts			137,871	137,227
17.	Amounts receivable relating to uninsured plans				
	Current federal and foreign income tax recoverable and interest thereon			67,441,094	
18.2	Net deferred tax asset	783,441,154	397,345,998	386,095,156	390,960,062
19.	Guaranty funds receivable or on deposit	1,516,252		1,516,252	1,501,615
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets (\$				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates			31,724,695	24,975,372
24.	Health care (\$ ) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets			9,722,861,331	9,559,265,721
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)			125,476,823,118	123,563,132,745
27.	From Separate Accounts, Segregated Accounts and Protected Cell	EE 00E 0E0 001		EE 00E 0E0 004	FO OC4 404 700
00	Accounts			55,365,252,601	
28.	Total (Lines 26 and 27)	181,328,785,258	486,709,539	180,842,075,719	174,524,567,474
4404	DETAILS OF WRITE-INS	170 007 704		170 007 704	00 007 040
1101. 1102.	Derivatives-collateral assets			179,827,724	38,337,049
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	179,827,724		179,827,724	38,337,049
2501.	Interest in annuity contracts	9,699,230,214			9,536,579,772
2502.	Miscellaneous	, ,			21,679,855
2503.	Administrative and other fees due and unpaid			1,002,149	1,006,094
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,778,335,212	55,473,881	9,722,861,331	9,559,265,721

## LIABILITIES, SURPLUS AND OTHER FUNDS

Agriculture service in the company 6		LIABILITIES, SORT ESS AND STITER TO	1100	
Find college				
1.1011  for expending constrate (recutards) \$ 1.528.00, 907. 15.104, 902. 15.104,		(including \$51,985,124 Modco Reserve)	100,354,099,639	99,955,261,580
4 Life	3.	Liability for deposit-type contracts (including \$ Modco Reserve)	1,528,005,878	1,524,124,682
5 Prolity/protects disclarationalities on minimises 5 and corpores 5 due and corpores 5 and corpores 6 and corp	4.	4.1 Life		
6. Provision for policy/content dividends, rehans to members appointed for payment (including \$	5.	Policyholders' dividends/refunds to members \$ and coupons \$ due		
B. Placiprobler's dividender and relativide to members exponitioned for pagement (including \$   Modoto)  B. Placiprobler's dividender and relativide to receive and very exponitional (including \$   Modoto)  B. Place and a survey considerative for file and accident and health controls received in advance less.  P. Place and annually considerative for file and accident and health controls received in advance less.  B. Place and annually considerative for file and accident and health controls received in advance less.  B. Place and annually considerative for file and accident and health pretrums  S. S. Service and file annual (including \$   Sec. 1998).  B. Service annual for pagement entities, including the liability of \$   Sec. 1998.  B. Power and file annual for sec. 1998.  B. Power annual file annua	6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated		
6.2 Prolity/holdered dividends and returned to members not yet apportioned (including \$ 0.3 Congrams and similar beneficial (including) \$ 1.0 Congrams and similar beneficial (including) \$ 2.75		6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$		
6. Prenume and annuly considerations for life and accident and health contracts received in advance less.         3.375           0. Control liabilities not included stewhere.         3.775           9. Provisions for the product of the produc		6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
S discount including is accident and health premiums  9.15 Surmenter valuer on canceled centralization  1. Survey of the Public Relation  1. Sorvice Act.  1. Survey of the Public Relation  2. Sorvice Act.  2. On Chemical Survey (1. Survey)  2. Survey of the Public Relation  2. Survey of the Public Relation  2. Survey of the Public Relation  3. Survey of the Public Relation  4. Survey of the Public Relation  3. Survey of the Public Relation  4. Survey of the Public Relation  4. Survey of the Public Relation  5. Survey of the Relat		· · · · · · · · · · · · · · · · · · ·		
9.2 Provision for experience refing refunds, including the liability of \$ modical loss ratio released bors ratio released by the Public Health Services Act Servi		\$ accident and health premiums	375	375
Service Act				
9.3 Other amounts papable on reinsurance, including \$286, 409, 433 assumed and \$520, 301, 611 cord of corded of a linear blastietenine Reserve		experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
## A Interest Maintenance Reserve		9.3 Other amounts payable on reinsurance, including \$286,409,433 assumed and \$62,031,811		
\$ and deposit byte contract truds \$ 5, 775,080	10	9.4 Interest Maintenance Reserve	122,623,111	129,672,198
12   General expenses due or accrued (net) (including \$		\$s and deposit-type contract funds \$	5,275,928	
allowances recognized in reserves, net of reinsured allowances)				
14.   Taxes, licenses and fees due or accrued, excluding federal income taxes   0.0 on realized capital gains (losses)   5.80, 989   1.4, 886, 895     15.   Net deferred tax liability   5.90 on realized capital gains (losses)   5.804, 895   5.804, 895     15.   Net deferred tax liability   5.90 on realized capital gains (losses)   5.977, 871   3.450, 808     17.   Amounts withhald or relatined by reporting entity as agent or trustee   1.883, 677   1.100, 009     17.   Amounts withhald or relatined by reporting entity as agent or trustee   1.883, 677   1.100, 009     18.   Remittances and teems not allocated   229, 159, 687   178, 453, 885     18.   Remittances and teems not allocated   229, 159, 687   178, 453, 885     19.   Remittances and teems not allocated   229, 159, 687   177, 170     19.   Remittances and teems not included above   121, 723, 010   127, 771, 010     21.   Liability for benefits for employees and agents if not included above   121, 723, 010   127, 771, 010     22.   Borrowed money \$ 997, 580 and interest thereon \$ 997, 580   827, 733     23.   Dividends to stockholders octaved and unpaid   992, 000, 000     24.   Miscellaneous liabilities   1.000, 100, 100, 100, 100, 100, 100, 10	13.	Transfers to Separate Accounts due or accrued (net) (including \$(1,052,637,043) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,096,730,914)	(1,037,378,618)
15.2 Net deferred tax liability		Taxes, licenses and fees due or accrued, excluding federal income taxes	(5,362,939)	(4,866,606)
17. Amounts withheld or relatined by reporting entity as agent or trustee         1,388,671         1,106,089           18. Amounts held for agents's account, including \$\$	15.2	Net deferred tax liability		
	17.	Amounts withheld or retained by reporting entity as agent or trustee	1,383,671	1, 105, 039
121, 123, 1010   127, 171, 1010   127, 1010   127, 171, 1010   127, 1	19.	Remittances and items not allocated	229, 158, 087	178,453,085
23.   Dividends to stockholders declared and unpaid   942 (000, 000		Liability for benefits for employees and agents if not included above	121,723,010	127, 171,010
Miscellaneous liabilities:   24.01 Rasket valuation reserve   1,773, 044, 358   1,603, 435, 362   24.02 Reinsurance in unauthorized and certified (\$ ) companies   5,249, 845   6,465, 954   24.03 Perinsurance in unauthorized and certified (\$ ) reinsurers   24.04 Payable to parent, subsidiaries and affiliates   187, 361, 085   101, 385, 577   24.05 Drafts outstanding   24.06 Liability for amounts held under uninsured plans   24.07 Funds held under consurance   67, 910, 139   194, 376, 584   24.09 Derivatives   689, 356, 401   323, 308, 828   24.09 Payable for securities   689, 356, 401   323, 308, 828   24.09 Payable for securities   689, 356, 401   323, 308, 828   24.10 Payable for securities lending   675, 116, 882   675, 109, 701   24.11 Capital notes \$   9,985, 606, 149   9,883, 344, 225   24.10 Payable for securities lending   675, 116, 882   675, 109, 701   27. From Separate Accounts business (Lines 1 to 25)   115, 504, 496, 388   114, 117, 124, 941   27. From Separate Accounts Statement   55, 351, 464, 330   50, 959, 900, 931   27. From Separate Accounts Statement   55, 351, 464, 330   50, 959, 900, 931   27. From Separate Accounts Statement   55, 300, 000   27. From Separate Accounts Statement   55, 300, 000   27. From Separate Accounts Statement   55, 300, 000   27. From Separate Accounts Statement   57, 900, 000   27. From Separate Accounts Statement   44, 965, 318, 742   27. From Separate Accounts Statement   57, 900, 000   27. From Separate Accounts Statement   57, 900,	l l	Borrowed money \$	997,580 942,000,000	
24.02 Reinsurance in unauthorized and certified (\$ ) companies	24.	Miscellaneous liabilities:		
24.0 Payable to parent, subsidiaries and affiliates		24.02 Reinsurance in unauthorized and certified (\$	5,249,845	6,465,954
24.06 Liability for amounts held under uninsured plans 24.07 Frunds held under coinsurance 24.08 Derivatives 24.08 Derivatives 24.09 Payable for securities 24.10 Payable for securities lending 24.11 Capital notes \$ 24.11 Capital notes \$ 24.11 Capital notes \$ 25. Aggregate write-ins for liabilities 29.995, 606, 149 25. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 26. Total liabilities excluding Separate Accounts Statement 27. From Separate Accounts Statement 28. Signature of the Separate Accounts Statement 29. Signature of the Separate Accounts Statement 20. Signature of the Separate Accounts		24.04 Payable to parent, subsidiaries and affiliates	187,361,085	101,885,577
24.08 Derivatives		24.06 Liability for amounts held under uninsured plans		
24.10 Payable for securities lending. 24.11 Capital notes \$ and interest thereon \$ 25. Aggregate write-ins for liabilities \$ 9.995.606, 149 9.833, 344, 225 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 116, 504, 496, 368 114, 116, 712, 491 27. From Separate Accounts Statement 55, 351, 464, 330 50, 959, 960, 331 28. Total liabilities (Lines 26 and 27) 171, 855, 960, 969 165, 076, 673, 422 29. Common capital stock 225, 000, 000 20. Preferred capital stock 25, 000, 000 30. Preferred capital stock 25, 000, 000 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 4, 457, 575, 310 32. Surplus notes 4, 475, 575, 310 33. Gross paid in and contributed surplus 4. Aggregate write-ins for special surplus funds 4. Aggregate write-ins for special surplus funds 4. Aggregate write-ins for special surplus funds 5. Unassigned funds (surplus) 4. Aggregate write-ins for special surplus funds 5. Unassigned funds (surplus) 5. Aggregate write-ins for special surplus funds 5. Less treasury stock, at cost: 36.1 shares preferred (value included in Line 29 \$ )		24.08 Derivatives	67,910,139	194,876,584
24.11 Capital notes \$ and interest thereon \$ 25. Aggregate write-ins for liabilities 29.985.606, 149 9.838,344,225 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)				
Total liabilities excluding Separate Accounts business (Lines 1 to 25)   116,504,496,388   114,116,712,491   177,575,370   55,351,464,330   50,959,906,373,422   171,855,980,689   165,076,673,422   171,855,980,689   165,076,673,422   172,852,900,690   25,000,000	25	24.11 Capital notes \$ and interest thereon \$		
Total liabilities (Lines 26 and 27). (25,000,000 25,000	26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	116,504,496,368	114,116,712,491
30. Preferred capital stock 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus 34. Aggregate write-ins for special surplus funds 35. Unsasjgned funds (surplus) 36. Less treasury stock, at cost: 36.1 shares preferred (value included in Line 29 \$ 36.2 shares preferred (value included in Line 30 \$ 37. Surplus (Total Lines 31+32+33+34-35-36) (including \$ 38. Totals of Lines 29, 30 and 37 39. Totals of Lines 29, 30 and 37 30. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 31. Defralls OF WRITE-INS 32. Defired gains liability 32. Surplus (Total Lines 11+32+33+34+35-36) 33. Defired gains liability 34. Surplus (Total Lines 25) 34. Totals of Lines 25 (Sol. 3) 35. Surplus (Total Lines 31+32+33+34+35-36) 36. Lines 28 and 38 (Page 2, Line 28, Col. 3) 37. Totals of Lines 29, 30 and 37 38. Totals of Lines 29, 30 and 37 39. Totals of Lines 29, 30 and 37 30. Totals of Lines 29, 30 and 37 310. Surplus (Total Lines 31+32+33+34+35-36) 310. Surplus (Total Lines 31+31+31+31+31+31+31+31+31+31+31+31+31+3	28.	Total liabilities (Lines 26 and 27)	171,855,960,698	165,076,673,422
Surplus notes		·		
33. Gross paid in and contributed surplus  A Aggregate write-ins for special surplus funds  5. Unassigned funds (surplus)  1. 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 \$	l l	, ,		
35. Unassigned funds (surplus)	33.	Gross paid in and contributed surplus	4,457,575,310	
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 \$ 13,788,271 in Separate Accounts Statement) 8,961,115,021 9,422,894,052 38. Totals of Lines 29, 30 and 37 8,986,115,021 9,447,894,052 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 180,842,075,719 174,524,567,474 DETAILS OF WRITE-INS 2501. Obligat ions under structured sett lement agreements 9,699,230,214 9,536,579,772 2502. Derivatives-collateral liability 283,245,899 288,065,689 2503. Deferred gains liability 5,961,038 6, 101,563 2598. Summary of remaining write-ins for Line 25 from overflow page 7, 168,998 7,597,227 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 9,995,606,149 9,838,344,225 3101. 3102. 3103. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3401. 3402. 3403. Summary of remaining write-ins for Line 34 from overflow page 3403. Summary of remaining write-ins for Line 34 from overflow page 3403. Summary of remaining write-ins for Line 34 from overflow page 3403. Summary of remaining write-ins for Line 34 from overflow page 3403. Summary of remaining write-ins for Line 34 from overflow page 3403. Summary of remaining write-ins for Line 34 from overflow page 3403. Summary of remaining write-ins for Line 34 from overflow page 3403. Summary of remaining write-ins for Line 34 from overflow page 3403.	35.	Unassigned funds (surplus)		
37.       Surplus (Total Lines 31+32+33+34+35-36) (including \$	30.	36.1		
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)   180,842,075,719   174,524,567,474	37.		8,961,115,021	9,422,894,052
2501. Obligations under structured settlement agreements       9,699,230,214       9,536,579,772         2502. Derivatives-collateral liability       283,245,899       288,065,663         2503. Deferred gains liability       5,961,038       6,101,563         2598. Summary of remaining write-ins for Line 25 from overflow page       7,168,998       7,597,227         2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)       9,995,606,149       9,838,344,225         3101.       3102.       3103.       3103.       3103.       3103.       3103.       3103.       3103.       3103.       3103.       3103.       3104.       3109.       3109. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)       3401.       3401.       3402.       3403.       3403.       3403.       3403.       3403.       3403.       3404.       3405.       3406.       3406.       3407.       3407.       3408.       Summary of remaining write-ins for Line 34 from overflow page.       3408.       Summary of remaining write-ins for Line 34 from overflow page.       3408.       3409.				
2502.       Derivatives-collateral liability       283,245,899       288,065,663         2503.       Deferred gains liability       5,961,038       6,101,563         2598.       Summary of remaining write-ins for Line 25 from overflow page       7,168,998       7,597,227         2599.       Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)       9,995,606,149       9,838,344,225         3101.       3102.       3103.       3103.       3103.       3103.       3109. <t< td=""><td></td><td>DETAILS OF WRITE-INS</td><td></td><td></td></t<>		DETAILS OF WRITE-INS		
2598. Summary of remaining write-ins for Line 25 from overflow page       7, 168, 998       7,597,227         2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)       9,995,606, 149       9,838,344,225         3101.       3102.       3103.       3103.       3103.       3103.       3103.       3103.       3103.       3103.       3103.       3103.       3103.       3103.       3103.       3109.       310	2502.	Derivatives-collateral liability	283,245,899	288,065,663
3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page	2598.	Summary of remaining write-ins for Line 25 from overflow page	7, 168, 998	7,597,227
3103.       3198.       Summary of remaining write-ins for Line 31 from overflow page	3101.			, , ,
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)       3401.         3401. 3402. 3403. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page. 3409. 340				
3401		Summary of remaining write-ins for Line 31 from overflow page		
3403. 3498. Summary of remaining write-ins for Line 34 from overflow page	3401.			
, ,	3403.			
		, and the second		

## **SUMMARY OF OPERATIONS**

Preserve			1	2	3
1. Preferring and annuly considerators in life and accorded any invalid contents.			Current Year	Prior Year	Prior Year Ended
20   Controlled from the supplementary controls of with the contrigencies.   24, 25, 70, 70, 70, 70, 70, 70, 70, 70, 70, 70					
2.446.350.86   2.00.464   82   4.09.455.244   3.00.464   82   4.09.455.244   3.00.464   82   4.09.455.244   3.00.464	1.	Premiums and annuity considerations for life and accident and health contracts	7 ,779 ,079 ,339	6, 180, 908, 979	
A contraction of linears Manufertenance Secure (164)   13.02, 155   24.02, 20.05   25.04   25.02, 20.05   25.04   25.02, 20.05   25.04   25.02, 20.05   25.04   25.02, 20.05   25.04   25.02, 20.05   25.04   25.02, 20.05   25.02, 2	2.		26,251,731		
Separate Accounts not game in non-operations evoluting unwalized gains on tessees	3.			2,004,634,842	
6 Commissions and cognition and connection of control of the commission of the com	4.				31,847,230
1.   1.   1.   1.   1.   1.   1.   1.	5.	Separate Accounts net gain from operations excluding unrealized gains or losses	31,656,208		
8. Miscollancies in horse. 8. In human for these associated with investment management, administration and contract 8.1 Changes and feets of deposed type contracts. 8.2 Changes and feets of deposed type contracts. 8.3 Appropriate while for finiteatizeneous income. 8.1 10, 61, 61, 62, 63, 63, 77, 78, 78, 79, 79, 79, 79, 79, 79, 79, 79, 79, 79	6.	Commissions and expense allowances on reinsurance ceded	14,364		
## 1 Factors from Rose associated with investment management, administration and contract grammers from Septimal Accounts. 10:55  ## 118 81 k8 6 63 72.78  ## 128 81 81 81 81  ## 128 81 81 81 81  ## 128 81 81 81 81  ## 128 81 81 81	7.	Reserve adjustments on reinsurance ceded	(1,941,931)	(996,454)	(1,709,154)
guarantees from Sepansia Accounts.  3. Chargest an interes for temporary controls.  5. Total Survey 10.9.3.  6. Survey 10.	8.	Miscellaneous Income:			
8. 2 Charges and since for opposit-oppo contracts 8. 3 Aggregate white-ins for microcincum incrores 10. 621,462 10. Total (Lines 1 to 4.5) 10. Total (Lines 1 to 4.5) 11. Add (Line 1 to 4.5) 12. Among the since in the contract of the contr		8.1 Income from fees associated with investment management, administration and contract			
8 Aggregate vinit-ran for miscolinances income 1 16, 821 482 58, 207, 208 212 17, 77, 982, 160 1 Totals (Aueri, St. 10-8.) 1 Totals (Aueri, St				380,730,855	775,059,622
10   Totals (Lines 1 to 8.3)		8.2 Charges and fees for deposit-type contracts			
20		8.3 Aggregate write-ins for miscellaneous income	110,821,482	95,972,792	201,473,574
1.	9.	Totals (Lines 1 to 8.3)	10,521,217,448	8,733,095,241	17,772,962,160
1.	10.	Death benefits	1.104.416.413	449.385.780	926.364.387
12	-	Matured endowments (excluding quaranteed annual nure endowments)	1 071 502		
15. Disability benefits and benefits under accordent and health contracts		Annuity henefits	1 770 410 436		
14. Cuprons, guaranteed and withdrowns for the contracts   5, 15, 10, 147				, , ,	
15. Surreduct Perceits and withdrawas for the contracts		, and the second	·	,	,751
16.   Group conversions   12.5 also   12.1 467   22.4 4.20   12.1 467   22.4 4.20   12.1 467   22.4 4.20   12.1 467   12.2 4.20   12.1 467   12.2 4.20   12.1 467   12.2 4.20   12.1 467   12.2 4.20   12.1 467   12.2 4.20   12.1 467   12.2 4.20   12.1 467   12.2 4.20					0 105 507 071
17   reverse and adjustments on contract or depositype contract funds   12, 96, 382   22, 887, 888   73, 986, 22, 535   24, 306, 203   19   Increases in aggregative reserver for life and auctivated and health contracts   398, 883, 393   7, 308, 622, 557   2, 301, 627, 525   2, 301, 627, 527, 525   2, 301, 627, 527, 527, 527, 527, 527, 527, 527, 5				, , , , , , , , , , , , , , , , , , , ,	
18.   Payments on supplementary contracts with life confingences   22,788,87   20,865,524   43,062,902		Group conversions		, ,	,
19. Increase in aggregate reserves for tife and accident and health contracts   3,86,88,00 mm   3,748,682,551   2,810,101,105   1,241,853   2,810,101,105   1,241,853   2,810,101,105   1,241,853   2,810,101,105   1,241,853   2,810,101,105   1,241,853   2,810,101,105   1,241,853   2,810,101,105   1,241,853   2,810,101,105   1,241,853   2,810,101,105   1,241,853   2,810,101,105   1,241,853   2,810,101,105   1,241,853   2,810,101,105   1,241,853   1,241,105   1,241,853   1,241,105		Interest and adjustments on contract or deposit-type contract funds	12,920,392	, ,	, ,
20. Totals (Lines 10 to 19)	-	Payments on supplementary contracts with life contingencies		, ,	, ,
20	19.			, , ,	
Documents control)	20.		8,461,761,059	7,503,484,047	15,217,825,302
Commissions and exponse allowances on reinsurance assumed   413,130,164   427,042,895   588,955,178	21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct			
Commissions and exponse allowances on reinsurance assumed   413,130,164   427,042,895   588,955,178				207,075,404	406,615,961
24	22.	Commissions and expense allowances on reinsurance assumed			
24	23.				
1.   1.   1.   1.   1.   1.   1.   1.	24.				
28. Net transfers to or (from) Separate Accounts net of reinsurance   764, 286, 224   506, 624, 494   709, 881, 031, 272   Aggregate with-ins for deductions   55, 684   21, 809   53, 692   21, 809   53, 692   21, 809   35, 692   21, 809   35, 692   21, 809   30, 809, 309	25.	Increase in loading on deferred and uncollected premiums			(1,453)
27	l l			506.624.494	709.861.031
28. Totals (Lines 20 to 27)	-				
1. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)   584, 799, 934   42, 990, 277   462, 430, 780		99 9		,	,
Line 28) Dividends to policyholders and refunds to members  Net gain from operations after dividends to policyholders, refunds to members and before federal income texes (inc. 29 minus Line 30)  Pederal and foreign income texes incurred (excluding tax on capital gains)  Federal and foreign income texes incurred (excluding tax on capital gains)  Federal and foreign income texes incurred (excluding tax on capital gains)  Federal and foreign income texes incurred (excluding tax on capital gains)  Federal and foreign income texes incurred (excluding tax on capital gains)  Federal and foreign income texes incurred (excluding tax on capital gains)  Federal and foreign income texes incurred (excluding tax on capital gains)  Federal and foreign income texes incurred (excluding tax on capital gains)  Federal and before realized capital gains (closes) (excluding gains (closes) transferred to the MRI) less capital gains (tax of \$ 2,814,618  Federal and surplus. December 1, prior year 9,447,894,062  Federal and surplus. December 1, prior year 1, prior	l l		3,300,417,314	0,030,104,304	17,510,551,500
Dividends to policyholders and refunds to members   19.0	29.		584 700 034	12 060 277	462 430 780
131 Net gain from operations after dividends to policyholders, refunds to members and before federal income traves (Inc. 29 minus Line 30)   110, 404, 187 (1.20, 289)   101, 847, 925   110, 404, 187 (1.20, 289)   101, 847, 925   101, 847, 925   101, 847, 925   101, 847, 925   101, 847, 925   101, 847, 925   101, 847, 925   101, 847, 925   101, 847, 925   101, 847, 925   101, 847, 925   101, 847, 925   101, 847, 925   101, 847, 925   101, 847, 925   101, 847, 925   101, 847, 925   101, 847, 947, 944, 945, 935   101, 847, 947, 944, 945, 935   101, 847, 947, 944, 945, 945   101, 847, 947, 944, 945, 945   101, 847, 947, 944, 945, 945, 947, 947, 947, 947, 947, 947, 947, 947	20	,		42,300,211	402,430,760
income taxes (Line 29 minus Line 30)					
22   Federal and foreign income taxes incurred (excluding tax on capital gains)   10, 404, 187   1, 204, 288)   101, 847, 925   101, 847, 92	31.	Net gain from operations after dividends to policyholders, refunds to members and before federal	EQ4 700 024	42 060 277	460 400 700
Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains (tosses) (Line 3 finus Line 32)   17, 18, 18, 18, 18, 19, 19, 19, 19, 19, 19, 19, 19, 19, 19				, ,	, ,
taxes and before realized capital gains or (losses) (Line 31 minus Line 32).  474,395,747 44,194,565 390,582,855  48 Net recalled capital gains (losses) excluding gains (losses) transferred to the IMR) ess capital gains tax of \$ 2,191,411 (excluding taxes of \$ 2,814,618 transferred to the IMR).  58 Net income (Line 33 plus Line 34) 332,371,311 (58,462,756) 188,437,175  68 Capital and surplus, December 31, prior year.  69 447,894,652 9,354,607,307 9,354,607,307 9,354,607,307 9,354,607,307 9,447,894,652 9,354,607,307 9,354,607,307 180,4165 (102,627,521) 188,437,175  68 Capital and surplus, December 31, prior year.  69 447,894,652 9,354,607,307 9,354,607,307 9,354,607,307 180,4165 (102,627,521) 188,437,175  78 Net income (Line 35)  78 Change in net unrealized capital gains (loss) 2,575,114 273,999,226 273,804,165 (102,529,826) 188,447,175  78 Change in net unrealized capital gains (loss) 2,575,114 273,999,226 273,804,165 (102,529,826) 188,447,175  78 Change in net deferred income tax 110,937,977 140,977,277 151,740,257  78 Change in liability for reinsurance in unauthorized and certified companies 1,126,109 (1,546,686) (173,738,936) 1,594,285  78 Change in liability for reinsurance in unauthorized and certified companies 1,126,109 (1,546,686) (173,738,936) 1,594,285  78 Change in reserve on account of change in valuation basis, (increase) or decrease (199,608,996) 22,703,299 (42,375,683) 1,494,215,200 (42,375,683) 1,494,215,200 (42,375,683) 1,494,215,200 (42,376,683) 1,494,215,200 (42,376,683) 1,494,215,200 (42,376,683) 1,494,495,494,294,294,294,294,294,294,294,294,294			110,404,187	(1,204,288)	101,847,925
34 Not realized capital gains (sosses) (excluding gains (losses) frameferred to the IMR)   (142,024,436)   (102,627,321)	33.	Net gain from operations after dividends to policyholders, refunds to members and federal income	474 005 747	44 404 505	000 500 055
gains tax of \$ 2, 196, 141 (excluding taxes of \$ 2, 814, 618 (142, 024, 436) (102, 627, 321) (177, 145, 680) (33. Net income (Line 35) plus Line 34). (177, 145, 680) (352, 371, 311) (58, 462, 756) (183, 437, 715) (247, 718) (247, 7			4/4,395,747	44, 164, 565	360,582,855
Transferred to the MIR).  **Transferred to the MIR)**  **CAPITAL AND SURPLUS ACCOUNT**  **CAPITAL AND SURPLUS ACCOUNT**  **Accepted and surplus, December 31, prior year**  **Section of the 19 of t	34.				
Section Record (Line 33 plus Line 34)   332,371,311   (58,462,765)   183,437,175					
Capital and surplus December 31, prior year   9,447,894,052   9,34,607,307   9,384,607,307   37. Net income (Line 35)   332,371,311   (.58,462,766)   183,477,175   38. Change in net urmealized capital gains (losses) less capital gains tax of \$ .67,351,114   273,999,226   373,804,865   (.12,200,868)   37		transferred to the IMR)			. , , ,
36	35.	Net income (Line 33 plus Line 34)	332,371,311	(58,462,756)	183,437,175
36		CAPITAL AND SURPLUS ACCOUNT			
37. Net income (Line 35)	36		9 447 894 052	9 354 607 307	9 354 607 307
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 67,351,114 273,992,28 373,804,165 112,520,88,86) 30. Change in net unrealized foreign exchange capital gain (loss) (26,645,650) (139,550,084) 218,48,88) 40. Change in net deferred income tax 41. Change in net deferred income tax 42. Change in net deferred income tax 43. Change in incommitted assets (64,214,213) (4,883,599) 1,594,265 44. Change in lability for reinsurance in unauthorized and certified companies (1,216,109) (1,546,686) (173,703) (15,740,86	I				
33 Change in net unrealized foreign exchange capital gain (loss) (28,645,050) (139,550,084) 218, 448, 831 40 Change in net deferred income tax (140,977,277 161,140,257 41 Change in nondmitted assets (64,214,213) (4,883,599) 1,594,285 42 Change in liability for reinsurance in unauthorized and certified companies (1,546,888) (175,740,845) 43 Change in reserve on account of change in valuation basis, (increase) or decrease (169,608,996) 22,703,299 (42,375,683) 44 Change in reserve voice in treasury stock (157,408,451) 45 Change in reserve voice in treasury stock (169,608,996) 22,703,299 (42,375,683) 46 Surplus (contributed to) withdrawn from Separate Accounts during period 27,395,611 19,421,920 44,906,862 47 Other changes in surplus notes (179,341,735) (22,947,447) (43,734,671) 48 Change in surplus notes (179,341,735) (22,947,447) (43,734,671) 49 Cumulative effect of changes in accounting principles (19,341,735) (22,947,447) (43,734,671) 40 Cumulative effect of changes in surplus (Stock Dividend) (50,2 Transferred from surplus (Stock Dividend) (50,3 Transferred from surplus (Stock Dividend) (50,2 Transferred to capital (Stock Dividend) (51,2 Transferred to					
40. Change in net deferred income tax.  41 (10, 937, 977 140, 977, 277 161, 1740, 257 141 161, 1740, 257 141 161, 1740, 257 141 161, 1740, 257 141 161, 1740, 257 141 161, 1740, 257 141 161, 1740, 257 141 161, 1740, 257 141 161, 1740, 257 141 161, 1740, 245 141 161, 1740, 245 141 161, 1740, 245 141 161, 1740, 245 141 161, 1740, 245 141 161, 1740, 245 141 161, 1740, 245 141 161, 245 141, 2		Change in net unrealized capital gains (losses) less capital gains tax or \$			
41. Change in nonadmitted assets 42. Change in hability for reinsurance in unauthorized and certified companies 43. Change in reserve on account of change in valuation basis, (increase) or decrease 44. Change in reserve valuation reserve 45. Change in reserve valuation reserve 46. Surplus (contributed to) withdrawn from Separate Accounts during period 47. 395, 611 48. Surplus (contributed to) withdrawn from Separate Accounts during period 49. Surplus (contributed to) withdrawn from Separate Accounts Statement 49. (19, 341, 735) 40. Change in reserve yet accounts Statement 40. Change in surplus notes 40. Change in surplus accounting principles 40. Capital changes: 40. Surplus accounting principles 41. Surplus accounting principle	l l				
42 Change in liability for reinsurance in unauthorized and certified companies  1, 216, 109  (1, 546, 888)  (1, 57, 70, 83)  43 Change in reserve on account of change in valuation basis, (increase) or decrease  (1, 69, 608, 996)  22, 703, 239  (42, 375, 693)  45 Change in saset valuation reserve  (1, 69, 608, 996)  22, 703, 239  (42, 375, 693)  45 Change in verserve on account of change in valuation basis, (increase) or decrease  (1, 69, 608, 996)  22, 703, 239  (42, 375, 693)  45 Change in verserve on account of change in valuation basis, (increase) or decrease  (1, 69, 608, 996)  22, 703, 239  (42, 375, 693)  45 Change in verserve on account of changes in surplus in Separate Accounts during period  27, 395, 611  19, 421, 920  44, 906, 862  47 Other changes in surplus in Separate Accounts Statement  (1, 9, 41, 735)  (22, 947, 447)  (43, 734, 671)  48 Change in surplus notes  Capital changes:  50 Paid in  50 Transferred from surplus (Stock Dividend)  50 Transferred from surplus (Stock Dividend)  50 Transferred from surplus (Stock Dividend)  51 Surplus adjustment:  51.1 Paid in  51.2 Transferred to capital (Stock Dividend)  51.3 Transferred to capital (Stock Dividend)  51.3 Transferred to capital (Stock Dividend)  51.4 Change in surplus as a result of reinsurance  (942,000,000)  (932,000,000	l l				
43. Change in reserve on account of change in valuation basis, (increase) or decrease 4. Change in asset valuation reserve 4. Change in sast valuation reserve 4. Change in streasury stock 4. Surplus (contributed to) withdrawn from Separate Accounts during period 4. Change in surplus in Separate Accounts during period 4. Change in surplus in Separate Accounts Statement 4. Other changes in surplus in Separate Accounts Statement 4. Change in surplus notes 4. Change in surplus notes 4. Change in surplus accounting principles 5. Capital changes: 5. 1 Paid in 5. 2 Transferred from surplus (Stock Dividend) 5. 3 Transferred to surplus 5. Surplus adjustment 5. Dividends to stockholders 5. Dividends to stockholders 5. Dividends to stockholders 5. Dividends to stockholders 5. Aggregate writte-ins for gains and losses in surplus 5. Aggregate writte-ins for gains and losses in surplus 5. Capital and surplus, as of statement date (Lines 36 + 54) 5. DETAILS OF WRITE-INS 6. 3. 302 6. 3. 303 6. 3. 303 6. 3. 304 6. 3. 304 6. 3. 305 6. 3. 305 6. 307 6. 308 6. 308 6. 308 6. 309 6. 308 6. 309 6. 308 6. 309 6. 309 6. 308 6. 309 6					
44. Change in asset valuation reserve (159,608,996) 22,703,299 (42,375,693) 45. Change in treasury stock (27,395,611 19,421,920 44,906,862 47. Other changes in surplus in Separate Accounts Statement (19,341,735) (22,947,447) (43,734,671) 48. Change in surplus notes (49. Cumulative effect of changes in accounting principles (13,997,804) 49. Cumulative effect of changes in accounting principles (13,997,804) 50. Capital changes: (50,1 Paid in S0.2 Transferred from surplus (Stock Dividend) (50,2 Transferred to surplus (Stock Dividend) (50,2 Transferred to capital (Stock Dividend) (51,2 Transferred to capital (Stock Dividend) (51,2 Transferred to capital (Stock Dividend) (51,2 Transferred from capital (Stock Dividend) (51,2 Transferred from capital (Stock Dividend) (51,4 Change in surplus as a result of reinsurance (942,000,000) (932,0	42.				
46. Change in treasury stock 48. Surplus (contributed to hy withdrawn from Separate Accounts during period 49. Curplus (contributed to hy withdrawn from Separate Accounts Statement 49. Curplus surplus in Separate Accounts Statement 49. Curplus surplus in Separate Accounts Statement 49. Curplus surplus 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 50.3 Transferred to surplus 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, as of statement date (Lines 36 + 54) 56. Capital and surplus, as of statement date (Lines 36 + 54) 57. Surplus surplus 58. Surplus 59.	43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(15,740,845)
46. Change in treasury stock 48. Surplus (contributed to hy withdrawn from Separate Accounts during period 49. Curplus (contributed to hy withdrawn from Separate Accounts Statement 49. Curplus surplus in Separate Accounts Statement 49. Curplus surplus in Separate Accounts Statement 49. Curplus surplus 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 50.3 Transferred to surplus 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, as of statement date (Lines 36 + 54) 56. Capital and surplus, as of statement date (Lines 36 + 54) 57. Surplus surplus 58. Surplus 59.	44.	Change in asset valuation reserve	(169,608,996)	22,703,299	(42,375,693)
46. Surplus (contributed to) withdrawn from Separate Accounts during period	45.				
47. Other changes in surplus in Separate Accounts Statement (19, 341,735) (22, 947, 447) (43, 734, 671) 48. Change in surplus notes 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 51. Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, as of statement date (Lines 36 + 54) 56. Capital and surplus, as of statement date (Lines 36 + 54) 57. Capital in surplus as a result of reinsurance 58. Dividends to stockholders 59. Parallis Or WRITE-INS 59. 303. Summary of remaining write-ins for Line 8.3 from overflow page 59. 303. Summary of remaining write-ins for Line 8.3 from overflow page 59. 303. Summary of remaining write-ins for Line 8.3 from overflow page 59. 304. Summary of remaining write-ins for Line 27 from overflow page 59. 50. Summary of remaining write-ins for Line 27 from overflow page 59. 50. Summary of remaining write-ins for Line 27 from overflow page 59. 50. Summary of remaining write-ins for Line 27 from overflow page 59. 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 27 from overflow page 50. Summary of remaining write-ins for Line 53 from overflow page 50. Summary of remaining write-ins for Line 53 from overflow page 50. Summary of remaining write-ins for Line 53 from	l l				
48. Change in surplus notes 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend). 50.3 Transferred to surplus 51. Surplus adjustment: 51.1 Paid in 51.1 Paid in 51.2 Transferred from capital 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.5 Transferred from capital 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, as of statement date (Lines 36 + 54) 56. Capital and surplus, as of statement date (Lines 36 + 54) 57. DETAILS OF WRITE-INS 58. Summary of remaining write-ins for Line 8.3 from overflow page 59. 399. Totals (Lines 98.301 through 08.303 plus 08.398) (Line 8.3 above) 59. Summary of remaining write-ins for Line 2.7 from overflow page 59. Summary of remaining write-ins for Line 2.7 from overflow page 59. Summary of remaining write-ins for Line 2.7 from overflow page 59. Summary of remaining write-ins for Line 2.7 from overflow page 59. Summary of remaining write-ins for Line 2.7 from overflow page 59. Summary of remaining write-ins for Line 2.7 from overflow page 59. Summary of remaining write-ins for Line 2.7 from overflow page 50. Summary of remaining write-ins for Line 2.7 from overflow page 50. Summary of remaining write-ins for Line 2.7 from overflow page 50. Summary of remaining write-ins for Line 2.7 from overflow page 50. Summary of remaining write-ins for Line 2.7 from overflow page 50. Summary of remaining write-ins for Line 2.7 from overflow page 50. Summary of remaining write-ins for Line 2.7 from overflow page 50. Summary of remaining write-ins for Line 2.7 from overflow page 50. Summary of remaining write-ins for Line 2.7 from overflow page 50. Summary of remaining write-ins for Line 2.7 from overflow page 50. Summary of remaining write-ins for Line 2.7 from overflow page 50. Summary of remain	l l	Other changes in surplus in Separate Accounts Statement	(19, 341, 735)	(22 947 447)	(43, 734, 671)
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   50.3 Transferred to surplus   50.3 Transferred to surplus   50.3 Transferred to surplus   50.3 Transferred to capital (Stock Dividend)   51.2 Transferred to capital (Stock Dividend)   51.2 Transferred from capital   51.4 Change in surplus as a result of reinsurance   51.4 Change in surplus as a result of reinsurance   51.4 Change in surplus as a result of reinsurance   51.4 Change in capital and surplus for the year (Lines 37 through 53)   51.2 Transferred in capital and surplus for the year (Lines 37 through 53)   51.2 Transferred in capital and surplus for the year (Lines 37 through 53)   51.2 Transferred in capital and surplus for the year (Lines 36 + 54)   51.2 Transferred in capital and surplus for the year (Lines 36 + 54)   51.2 Transferred from capital and surplus for the year (Lines 36 + 54)   51.2 Transferred from capital and surplus for the year (Lines 36 + 54)   51.2 Transferred from surplus for the year (Lines 36 + 54)   51.2 Transferred from surplus for the year (Lines 36 + 54)   51.2 Transferred from surplus for the year (Lines 36 + 54)   51.2 Transferred from surplus for the year (Lines 36 + 54)   51.2 Transferred from surplus for the year (Lines 36 + 54)   51.2 Transferred from surplus for the year (Lines 36 + 54)   51.2 Transferred from surplus for the year (Lines 36 + 54)   51.2 Transferred to surplus for the year (Lines 36 + 54)   51.2 Transferred to surplus for the year (Lines 36 + 54)   51.2 Transferred to surplus for the year (Lines 36 + 54)   51.2 Transferred to surplus for the year (Lines 36 + 54)   51.2 Transferred to surplus for the year (Lines 36 + 54)   51.2 Transferred to surplus for the year (Lines 36 + 54)   51.2 Transferred to surplus for the year (Lines 36 + 54)   51.2 Transferred to surplus for the year (Lines 36 + 54)   51.2 Transferred to surplus for the year (Lines 36 + 54)   51.2 Transferred to surplus for the year (Lines 36 + 54)   51.2 Transferred to su	l l				
50.1 Paid in 50.2 Transferred from surplus (Stock Dividend)	l l				
50.2 Transferred from surplus (Stock Dividend)   50.3 Transferred to surplus   51.5   Surplus adjustment:   51.1 Paid in   5.29,817,997   51.2 Transferred to capital (Stock Dividend)   51.3 Transferred from capital   51.4 Change in surplus as a result of reinsurance   (942,000,000) (932,000,000) (932,000,000)   (93	50.	· •			
50.3 Transferred to surplus  51.1 Surplus adjustment: 51.1 Paid in					
51.       Surplus adjustment:       51.1 Paid in       529,817,997         51.2       Transferred to capital (Stock Dividend)       51.3 Transferred from capital       51.4 Change in surplus as a result of reinsurance         52.       Dividends to stockholders       (942,000,000)       (932,000,000)       (932,000,000)         53.       Aggregate write-Ins for gains and losses in surplus       112,925       (112,924)         54.       Net change in capital and surplus for the year (Lines 37 through 53)       (461,779,031)       (602,484,093)       93,286,745         55.       Capital and surplus, as of statement date (Lines 36 + 54)       8,986,115,021       8,752,123,214       9,447,894,052         DETAILS OF WRITE-INS         08.301.       Sundries       110,821,482       95,972,792       201,473,574         08.303.       308.308.       Summary of remaining write-ins for Line 8.3 from overflow page       110,821,482       95,972,792       201,473,574         2701.       Fines, penal ties and fees from regulatory authorities       55,684       21,809       35,042         2702.       2703.       2798.       Summary of remaining write-ins for Line 27 from overflow page       55,684       21,809       35,042         5301.       Change in special reserves on certain group annuity separate accounts       112,925		, ,			
51.1 Paid in		·			
51.2 Transferred to capital (Stock Dividend)       51.3 Transferred from capital         51.3 Transferred from capital       (942,000,000)       (932,000,000)         52. Dividends to stockholders       (942,000,000)       (932,000,000)         53. Aggregate write-ins for gains and losses in surplus       112,925       (112,924)         54. Net change in capital and surplus, as of statement date (Lines 36 + 54)       8,986,115,021       8,752,123,214       9,447,894,052         DETAILS OF WRITE-INS         08.301. Sundries       110,821,482       95,972,792       201,473,574         08.302.       110,821,482       95,972,792       201,473,574         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       110,821,482       95,972,792       201,473,574         2701. Fines, penalties and fees from regulatory authorities       .55,684       21,809       .35,042         2702. 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page	51.	• •			F00 6:= 00=
51.3 Transferred from capital       51.4 Change in surplus as a result of reinsurance       (942,000,000)       (932,000,000)         52. Dividends to stockholders       (942,000,000)       (932,000,000)         53. Aggregate write-ins for gains and losses in surplus       112,925       (112,924)         54. Net change in capital and surplus for the year (Lines 37 through 53)       (461,779,031)       (602,484,093)       93,286,745         55. Capital and surplus, as of statement date (Lines 36 + 54)       8,986,115,021       8,752,123,214       9,447,894,052         DETAILS OF WRITE-INS         08.301. Sundries       110,821,482       95,972,792       201,473,574         08.302.       08.303.       110,821,482       95,972,792       201,473,574         08.303. 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)       110,821,482       95,972,792       201,473,574         2701. Fines, penalties and fees from regulatory authorities       55,684       21,809       35,042         2702.       2703.       55,684       21,809       35,042         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       55,684       21,809       35,042         5302.       5303.       5303.       5303.       5303.       5303.					
51.4 Change in surplus as a result of reinsurance       (942,000,000)       (932,000,000)       (932,000,000)         52. Dividends to stockholders       (942,000,000)       (932,000,000)       (932,000,000)         53. Aggregate write-ins for gains and losses in surplus       112,925       (112,924)         54. Net change in capital and surplus for the year (Lines 37 through 53)       (461,779,031)       (602,484,093)       93,286,745         55. Capital and surplus, as of statement date (Lines 36 + 54)       8,986,115,021       8,752,123,214       9,447,894,052         DETAILS OF WRITE-INS         08.301. Sundries       110,821,482       95,972,792       201,473,574         08.302.       110,821,482       95,972,792       201,473,574         08.303.       30					
52. Dividends to stockholders       (942,000,000)       (932,000,000)       (932,000,000)         53. Aggregate write-ins for gains and losses in surplus       112,925       (112,924)         54. Net change in capital and surplus for the year (Lines 37 through 53)       (461,779,031)       (602,484,093)       93,286,745         55. Capital and surplus, as of statement date (Lines 36 + 54)       8,986,115,021       8,752,123,214       9,447,894,052         DETAILS OF WRITE-INS         08.301. Sundries       110,821,482       95,972,792       201,473,574         08.302.       38.398. Summary of remaining write-ins for Line 8.3 from overflow page       95,972,792       201,473,574         2701. Fines, penalties and fees from regulatory authorities       55,684       21,809       35,042         2702. 2703.       2709. Summary of remaining write-ins for Line 27 from overflow page       55,684       21,809       35,042         2501. Change in special reserves on certain group annuity separate accounts       55,684       21,809       35,042         5302. 5303.       5308. Summary of remaining write-ins for Line 53 from overflow page       112,925       (112,924)         5308. Summary of remaining write-ins for Line 53 from overflow page       112,925       (112,924)		·			
53.       Aggregate write-ins for gains and losses in surplus       112,925       (112,924)         54.       Net change in capital and surplus for the year (Lines 37 through 53)       (461,779,031)       (602,484,093)       93,286,745         55.       Capital and surplus, as of statement date (Lines 36 + 54)       8,986,115,021       8,752,123,214       9,447,894,052         DETAILS OF WRITE-INS         08.301.       Sundries       110,821,482       95,972,792       201,473,574         08.303.       Summary of remaining write-ins for Line 8.3 from overflow page       110,821,482       95,972,792       201,473,574         2701.       Fines, penalties and fees from regulatory authorities       .55,684       .21,809       .35,042         2703.					
53.       Aggregate write-ins for gains and losses in surplus       112,925       (112,924)         54.       Net change in capital and surplus for the year (Lines 37 through 53)       (461,779,031)       (602,484,093)       93,286,745         55.       Capital and surplus, as of statement date (Lines 36 + 54)       8,986,115,021       8,752,123,214       9,447,894,052         DETAILS OF WRITE-INS         08.301.       Sundries       110,821,482       95,972,792       201,473,574         08.303.       Summary of remaining write-ins for Line 8.3 from overflow page       110,821,482       95,972,792       201,473,574         2701.       Fines, penalties and fees from regulatory authorities       .55,684       .21,809       .35,042         2703.				(932,000,000)	(932,000,000)
54.       Net change in capital and surplus for the year (Lines 37 through 53)       (461,779,031)       (602,484,093)       93,286,745         55.       Capital and surplus, as of statement date (Lines 36 + 54)       8,986,115,021       8,752,123,214       9,447,894,052         DETAILS OF WRITE-INS         08.301.       Sundr ies	53.			<u> </u>	
55. Capital and surplus, as of statement date (Lines 36 + 54)       8,986,115,021       8,752,123,214       9,447,894,052         DETAILS OF WRITE-INS         08.301. Sundries       110,821,482       95,972,792       201,473,574         08.302. 08.303. 08.303. 08.309. Summary of remaining write-ins for Line 8.3 from overflow page       95,972,792       201,473,574         2701. Fines, penalties and fees from regulatory authorities       55,684       21,809       35,042         2702. 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page       55,684       21,809       35,042         5301. Change in special reserves on certain group annuity separate accounts       112,925       (112,924)         5303. 5308. Summary of remaining write-ins for Line 53 from overflow page       112,925       (112,924)         5308. Summary of remaining write-ins for Line 53 from overflow page       112,925       (112,924)				(602.484.093)	. , ,
DETAILS OF WRITE-INS         08.301. Sundries       110,821,482       95,972,792       201,473,574         08.302.       08.303.       08.308. Summary of remaining write-ins for Line 8.3 from overflow page       110,821,482       95,972,792       201,473,574         2701. Fines, penalties and fees from regulatory authorities       55,684       21,809       35,042         2702.       2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       55,684       21,809       35,042         5301. Change in special reserves on certain group annuity separate accounts       112,925       (112,924)         5302.       5303.       5398. Summary of remaining write-ins for Line 53 from overflow page       5301. Change in special reserves on certain group annuity separate accounts       112,925       (112,924)		the state of the s			
08.301. Sundries       110,821,482       95,972,792       201,473,574         08.302.       08.303.       08.398. Summary of remaining write-ins for Line 8.3 from overflow page       95,972,792       201,473,574         2701. Fines, penalties and fees from regulatory authorities       55,684       21,809       35,042         2702.       2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       55,684       21,809       35,042         5301. Change in special reserves on certain group annuity separate accounts       112,925       (112,924)         5302.       5303.       5398. Summary of remaining write-ins for Line 53 from overflow page       112,925       (112,924)	50.		5,000,110,021	J,. JL, 1LU, LIT	υ, , σοτ, σον
08.302.       08.303.         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       110,821,482       95,972,792       201,473,574         2701. Fines, penalties and fees from regulatory authorities       55,684       21,809       35,042         2702.       2703.       2798. Summary of remaining write-ins for Line 27 from overflow page.       2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       55,684       21,809       35,042         5301. Change in special reserves on certain group annuity separate accounts       112,925       (112,924)         5302.       5303.       5398. Summary of remaining write-ins for Line 53 from overflow page.	00 204		110 001 400	05 070 700	201 //72 574
08.303.       08.398. Summary of remaining write-ins for Line 8.3 from overflow page       110,821,482       95,972,792       201,473,574         2701. Fines, penalties and fees from regulatory authorities       55,684       21,809       35,042         2702       2703       2798. Summary of remaining write-ins for Line 27 from overflow page       2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       55,684       21,809       35,042         5301. Change in special reserves on certain group annuity separate accounts       112,925       (112,924)         5302       5303.       Summary of remaining write-ins for Line 53 from overflow page       20,000       112,925       112,924			· · ·		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.       110,821,482       95,972,792       201,473,574         2701. Fines, penalties and fees from regulatory authorities.       .55,684       .21,809       .35,042         2702.       .2703.       .2798. Summary of remaining write-ins for Line 27 from overflow page.       .2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       .55,684       .21,809       .35,042         5301. Change in special reserves on certain group annuity separate accounts       .112,925       .(112,924)         5303.	l l				
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)       110,821,482       95,972,792       201,473,574         2701. Fines, penalties and fees from regulatory authorities       .55,684       .21,809       .35,042         2702.             2703.              2798. Summary of remaining write-ins for Line 27 from overflow page					
2701. Fines, penalties and fees from regulatory authorities       .55,684       .21,809       .35,042         2702	08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
2702.       2703.         2798. Summary of remaining write-ins for Line 27 from overflow page.       2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       55,684       21,809       35,042         5301. Change in special reserves on certain group annuity separate accounts       112,925       (112,924)         5302.       5303.       5398. Summary of remaining write-ins for Line 53 from overflow page.					
2702.       2703.         2798. Summary of remaining write-ins for Line 27 from overflow page.       2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       55,684       21,809       35,042         5301. Change in special reserves on certain group annuity separate accounts       112,925       (112,924)         5302.       5303.       5398. Summary of remaining write-ins for Line 53 from overflow page.	2701.	Fines, penalties and fees from regulatory authorities	55,684	21,809	35,042
2703.       2798. Summary of remaining write-ins for Line 27 from overflow page.       2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       55,684       21,809       35,042         5301. Change in special reserves on certain group annuity separate accounts       112,925       (112,924)         5302.       5303.       5398. Summary of remaining write-ins for Line 53 from overflow page.					
2798. Summary of remaining write-ins for Line 27 from overflow page       2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       55,684       21,809       35,042         5301. Change in special reserves on certain group annuity separate accounts       112,925       (112,924)         5302.       5303.         5398. Summary of remaining write-ins for Line 53 from overflow page	I				
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       55,684       21,809       35,042         5301. Change in special reserves on certain group annuity separate accounts       112,925       (112,924)         5302.       5303.       5398. Summary of remaining write-ins for Line 53 from overflow page					
5301. Change in special reserves on certain group annuity separate accounts 112,925 (112,924) 5302					
5302. 5303. 5398. Summary of remaining write-ins for Line 53 from overflow page.	E204	Change in engoial receives on certain group annuity constrate accounts			
5303. 5398. Summary of remaining write-ins for Line 53 from overflow page					
5398. Summary of remaining write-ins for Line 53 from overflow page					
	l l				
5399. Lotals (Lines 5301 through 5303 plus 5398)(Line 53 above) 112,925 (112,924)	I	, ,			
	5399.	l otals (Lines 5301 through 5303 plus 5398)(Line 53 above)	112,925		(112,924)

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations	7 074 540 400	0 405 004 500	40,004,540,440
1.		7,374,519,103		12,664,540,449
2.	Net investment income			
3.	Miscellaneous income	521,547,277	475,769,551	973,876,933
4.	Total (Lines 1 to 3)	9,916,737,665	8,824,781,895	17,486,557,912
5.	Benefit and loss related payments  Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		6, 117, 453, 096	
6.	Commissions, expenses paid and aggregate write-ins for deductions	· · ·		, ,
7. 8.	Dividends paid to policyholders		007,029,244	1,291,920,100
9.	Federal and foreign income taxes paid (recovered) net of \$97,571,433 tax on capital			
Э.	gains (losses)	255,650,312	(73,615)	64,726,709
10.	Total (Lines 5 through 9)	9,313,495,745	7,446,563,784	14,407,113,310
11.	Net cash from operations (Line 4 minus Line 10)	603,241,920	1,378,218,111	3,079,444,602
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	7,620,930,271	5,933,576,418	12,195,658,298
	12.2 Stocks			
	12.3 Mortgage loans	679,252,846	417,794,473	1,417,713,995
	12.4 Real estate		•	
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	197, 197, 307	794,867,885	347,947,514
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,222,345,528	7,634,517,951	14,767,641,557
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds			
		88,102,681		
	13.3 Mortgage loans		/36,2/2,596	1,//2,6//,2//
			007 070 500	004 040 070
	13.5 Other invested assets	764,339,562	287,078,592	331,249,870
	13.6 Miscellaneous applications  13.7 Total investments acquired (Lines 13.1 to 13.6)	178,603,819 9,699,903,035	24,121,223	105,655,077
4.4	. ` ` `		6,152,664,546	15,552,700,629
14.	Net increase (or decrease) in contract loans and premium notes	(19,094,360)	5,028,883	(17,269,346
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(458, 463, 147)	1,476,824,522	(767,789,726
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	327 317	(27,988,793)	
			000 000 000	
	16.5 Dividends to stockholders			
47	16.5 Dividends to stockholders		932,000,000	
17.	16.5 Dividends to stockholders  16.6 Other cash provided (applied)			(948,872,939
17.	16.5 Dividends to stockholders	68,218,673	(14,884,506)	(17,747,346
17. 18.	16.5 Dividends to stockholders	68,218,673 68,716,257	(14,884,506)	(17,747,346 (948,872,936
	16.5 Dividends to stockholders	68,218,673 68,716,257	(14,884,506) (976,106,738)	(17,747,346 (948,872,939
18.	16.5 Dividends to stockholders	68,218,673 68,716,257 68,716,257 213,495,030 2,799,267,415	(14,884,506) (976,106,738) 1,878,935,895 1,436,485,478	(948,872,939 (948,872,939 1,362,781,937
18.	16.5 Dividends to stockholders	68,218,673 68,716,257 213,495,030	(14,884,506) (976,106,738) 1,878,935,895	(948,872,938 (948,872,938 1,362,781,93
18. 19. ote: S	16.5 Dividends to stockholders	68,218,673 68,716,257 213,495,030 2,799,267,415 3,012,762,445	(14,884,506) (976,106,738) 1,878,935,895 1,436,485,478 3,315,421,373	(17,747,344 (948,872,939 1,362,781,939 1,436,485,478 2,799,267,419
18. 19. ote: <u>S</u> 20.00	16.5 Dividends to stockholders	68,218,673 68,716,257 213,495,030 2,799,267,415 3,012,762,445 208,886,462 70,393,290	(14,884,506) (976,106,738) 1,878,935,895 1,436,485,478 3,315,421,373	(17,747,346 (948,872,936 1,362,781,93; 1,436,485,478 2,799,267,418 471,244,68 39,978,978
18. 19. wte: S 20.00 20.00	16.5 Dividends to stockholders	68,218,673 68,716,257 68,716,257 	(14,884,506) (976,106,738) 1,878,935,895 1,436,485,478 3,315,421,373 449,263,311	(17,747,344 (948,872,938 1,362,781,93 1,436,485,478 2,799,267,418 471,244,68 39,978,97 125,107,07
18. 19. 20.00 20.00 20.00 20.00 20.00 20.00	16.5 Dividends to stockholders	68,218,673 68,716,257 68,716,257 213,495,030 2,799,267,415 3,012,762,445 208,886,462 70,393,290 62,313,997 35,178,079 18,936,478	(14,884,506) (976,106,738) 1,878,935,895 1,436,485,478 3,315,421,373 449,263,311 63,993,318 37,096,251 6,765,059	(17,747,346 (948,872,936 1,362,781,937 1,436,485,478 2,799,267,415 2,799,267,415 471,244,68 39,978,97 125,107,07 76,896,65
18. 19. 19. 20.00 20.00 20.00 20.00 20.00 20.00 20.00	16.5 Dividends to stockholders  16.6 Other cash provided (applied)  Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)  RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS  Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)  Cash, cash equivalents and short-term investments:  19.1 Beginning of year  19.2 End of period (Line 18 plus Line 19.1)  upplemental disclosures of cash flow information for non-cash transactions:  01. Transfer/exchange of bond investment to bond investment  02. Transfer of mortgage loans to other invested assets  03. Capitalized interest on bonds/payment in kind  04. Depreciation on fixed assets  05. Bonds to be announced commitments- purchased/sold  06. Distribution of shares from other invested assets to equity	68,218,673 68,716,257 213,495,030 2,799,267,415 3,012,762,445 208,886,462 70,393,290 62,313,997 35,178,079 18,936,478 14,875,641	(14,884,506) (976,106,738) 1,878,935,895 1,436,485,478 3,315,421,373 449,263,311 63,993,318 37,096,251 6,765,059	(17,747,346 (948,872,936 1,362,781,937 1,436,485,476 2,799,267,416 2,799,267,416 471,244,68 39,978,976 125,107,076 76,896,656 9,605,946
18. 19. 20.00 20.00 20.00 20.00 20.00 20.00 20.00 20.00 20.00	16.5 Dividends to stockholders	68,218,673 68,716,257  213,495,030  2,799,267,415 3,012,762,445  208,886,462 70,393,290 62,313,997 35,178,079 18,936,478 14,875,641 2,128,648 2,043,856	(14,884,506) (976,106,738) 1,878,935,895 1,436,485,478 3,315,421,373 449,263,311 63,993,318 37,096,251 6,765,059	(17,747,346 (948,872,936 1,362,781,937 1,436,485,476 2,799,267,416 2,799,267,416 471,244,684 39,978,975 125,107,075 76,896,655 9,605,946

## **EXHIBIT 1**

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE	CONTRACTS	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Industrial life			
2.	Ordinary life insurance	1,352,011,093	933,405,589	1,978,043,952
3.	Ordinary individual annuities	6,090,117,921	5,472,566,323	11, 112, 153, 064
4.	Credit life (group and individual)			
5.	Group life insurance	46,830,329	33,902,533	51,862,973
6.	Group annuities	179,511	87,366	26,076
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	7,489,138,854	6,439,961,811	13,142,086,065
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	7,489,138,854	6,439,961,811	13,142,086,065
14.	Deposit-type contracts	124,646,777	97,793,659	225,906,956
15.	Total (Lines 13 and 14)	7,613,785,631	6,537,755,470	13,367,993,021
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

## NOTES TO FINANCIAL STATEMENTS

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

A. The accompanying financial statements of New York Life Insurance and Annuity Corporation ("the Company") have been prepared using accounting practices prescribed or permitted by the Delaware State Insurance Department ("DSID").

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

A reconciliation of the Company's net income and capital and surplus at June 30, 2021 and December 31, 2020 between practices prescribed or permitted by the State of Delaware and NAIC SAP is shown below:

	SSAP#	F/S Page	F/S Line #	2	021	2020
Net Income						
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 33	2,371,311	\$ 183,437,175
(2) State prescribed practices that increase/(decrease) NAIC SAP:					_	_
(3) State permitted practices that increase/(decrease) NAIC SAP:						<u> </u>
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 33	2,371,311	\$ 183,437,175
Capital and Surplus						
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 8,98	6,115,020	\$ 9,447,894,052
(6) State prescribed practices that increase/(decrease) NAIC SAP:					_	_
(7) State permitted practices that increase/(decrease) NAIC SAP:						 
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 8,98	6,115,020	\$ 9,447,894,052

#### B. No change.

- C. (1) No change.
  - (2) Bonds not backed by loans are stated at amortized cost using the interest method. Bonds in or near default (rated NAIC 6) are stated at the lower of amortized cost or fair value. The cost basis of bonds is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the bond's amortized cost and its fair value recognized as a realized loss reported in net income. The new cost basis of an impaired bond is not adjusted for subsequent increases in estimated fair value. In periods subsequent to the recognition of an other-than-temporary impairment ("OTTI"), the impaired bond is accounted for as if it had been purchased on the measurement date of the impairment. SVO-Identified bond Exchange Traded Funds ("ETFs") are stated at fair value and reported as bonds. Refer to Note 20 Fair Value Measurements, for discussion on the valuation approach and methods for bonds.
- (3) (5) No change.
  - (6) Loan-backed and structured securities, which are included in bonds, are valued at amortized cost using the interest method including current assumptions of projected cash flows. Loan-backed and structured securities in or near default (rated NAIC 6) are stated at the lower of amortized cost or fair value. Amortization of the 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 (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 loan-backed and structured securities that are not of high credit quality (those rated below AA at date of acquisition), certain 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. The entire difference between the loan-backed or structured security's amortized cost and its fair value is recognized in net income only when the Company (1) has the intent to sell the security or (2) 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 loss, the impaired loan-backed and structured 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 into net investment income in future periods based on prospective changes in cash flow estimates, to reflect adjustments to the effective yield.

(7) - (13) No change.

#### 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

The Company adopted revisions to SSAP 32 "Preferred Stock." The revisions include definitions, measurement and impairment guidance. The revisions require perpetual preferred stock and mandatory convertible preferred stock to be reported at fair value, not to exceed any current

## **NOTES TO FINANCIAL STATEMENTS**

effective call price, among other changes. The Company adopted this guidance on January 1, 2021, which increased statutory surplus by \$13,997,804

#### 3. Business Combinations and Goodwill

Not applicable.

#### 4. Discontinued Operations

Not applicable.

#### 5. Investments

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

No change.

#### B. Debt Restructuring

No change.

#### C. Reverse Mortgages

No change.

#### D. Loan-Backed Securities

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

## **NOTES TO FINANCIAL STATEMENTS**

(2) The Company does not have any loan-backed and structured securities, which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery, at June 30, 2021.

		OTTI Recognized in Loss		ognized in Loss		
		Amortized				
		Cost Basis Before OTT		2a	2b	Fair Value
				Interest	Non-interest	1-(2a+2b)
	General Account:					
0	ITI recognized 1st Quarter					
a.	Intent to sell	\$ -	_	\$ —	\$ _ \$	· —
	Inability or lack of intent to retain the investment in the security					
b.	for a period of time sufficient to recover the amortized cost basis	_	_	_	_	_
C.	Total 1st Quarter	_	_	_	_	
0	ITI recognized 2nd Quarter					
d.	Intent to sell	_	_	_	_	_
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	_	_	_	_	_
f.	Total 2nd Quarter	_	_	_	_	
0	FTI recognized 3rd Quarter					
g.	Intent to sell	_	_	_	_	_
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			_	_	_
i.	Total 3rd Quarter		_	_		
	TTI recognized 4th Quarter					
j.	Intent to sell	_	_	_	_	_
,.	Inability or lack of intent to retain the investment in the security					
k.	for a period of time sufficient to recover the amortized cost basis	_	_	_	_	_
l.	Total 4th Quarter	_	_	_	_	
m.	Annual Aggregate Total (General Account)			\$ <b>—</b>	\$ —	
			Ī			
	Separate Account:					
0	ITI recognized 1st Quarter					
a.	Intent to sell	\$ _	_	\$ —	\$ _ 3	<del>-</del>
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	_	_	_	_	_
C.	Total 1st Quarter	_	_	_	_	
0	ITI recognized 2nd Quarter					
d.	Intent to sell	_	_	_	_	_
0	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis					
e. f.	Total 2nd Quarter					<u></u>
	TTI recognized 3rd Quarter		_		_	<del>_</del>
g.	Intent to sell		_			_
9.	Inability or lack of intent to retain the investment in the security					
h.	for a period of time sufficient to recover the amortized cost basis		_		_	
i.	Total 3rd Quarter	_	-	_	_	_
0	ITI recognized 4th Quarter					
j.	Intent to sell	_	_	_	_	_
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	_	_	_	<u></u>	
l.	Total 4th Quarter		_			
m	Annual Aggregate Total (Guaranteed Separate Accounts)			<u>s – </u>	s —	
	Grand Total		=	•		
	Granu Total		_	<u> </u>	Ψ	

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

(1)		(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Ċ	Amortized ost Before rrent Period OTTI	Projected Cash Flows	urrent Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
General Account							
12628KAF9	\$	718,275	\$ 679,806	\$ 38,469	\$ 679,806	\$ 705,682	6/30/2021
12628LAJ9		149,419	143,007	6,412	143,007	148,457	6/30/2021
12638PAE9		1,000,800	909,547	91,253	909,547	937,294	6/30/2021
15132EFL7		291,882	163,798	128,084	163,798	213,226	6/30/2021
17029RAA9		77,894	30,696	47,198	30,696	23,172	6/30/2021
19237JAD5		71,112	55,900	15,212	55,900	68,975	6/30/2021
65537BAC4		1,955,024	1,819,465	135,559	1,819,465	1,927,701	6/30/2021

## **NOTES TO FINANCIAL STATEMENTS**

	IMPAIRMENTS T	AKEN ON CURI	RENT HOLDINGS	DURING THE CU	RRENT YEAR	
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statemer Reporting Period
69337AAM8	544,975	532,388	12,587	532,388	505,394	6/30/2021
69337VAE0	1,672,637	1,662,286	10,351	1,662,286	1,590,886	6/30/2021
93934FLW0	831,456	805,808	25,648	805,808	823,017	6/30/2021
94988PAC7	2,554,039	1,443,124	1,110,915	1,443,124	1,442,986	6/30/2021
94988PAD5	37,445,379	35,719,502	1,725,877	35,719,502	35,720,223	6/30/2021
94988YAB0	844,516	638,219	206,297	638,219	638,265	6/30/2021
94988YAD6	865,653	811,948	53,705	811,948	812,000	6/30/2021
94988YAF1	863,430	813,041	50,389	813,041	813,102	6/30/2021
94988YAH7	2,649,546	2,114,175	535,371	2,114,175	2,114,322	6/30/2021
94989FAB0	825,186	669,153	156,033	669,153	669,209	6/30/2021
94989FAF1	845,443	625,467	219,976	625,467	625,467	6/30/2021
94989FAH7	2,575,096	2,366,722	208,374	2,366,722	2,366,783	6/30/2021
12629EAD7	831,797	821,609	10,188	821,609	817,859	3/31/2021
17029RAA9	36,428	30,308	6,120	30,308	35,845	3/31/2021
32052MAA9	2,495	2,482	13	2,482	2,365	3/31/2021
3622E8AC9	2,366,177	2,216,165	150,012	2,216,165	2,333,270	3/31/2021
362334MD3	2,647	2,573	74	2,573	2,723	3/31/2021
36849XAA4	7,215,306	5,864,601	1,350,705	5,864,601	7,006,486	3/31/2021
36849XAB2	1,273,290	_	1,273,289		1,199,199	3/31/2021
61749EAE7	588,396	542,890	45,506	542,890	572,999	3/31/2021
61749EAH0	640,432	595,848	44,584	595,848	629,552	3/31/2021
69337AAM8	604,208	544,975	59,233	544,975	515,796	3/31/2021
69337VAE0	1,738,279	1,673,628	64,651	1,673,628	1,562,342	3/31/2021
76110VSU3	169,492	145,186	24,306	145,186	36,999	3/31/2021
78637VAB4	684,617	629,771	54,846	629,771	668,485	3/31/2021
78637VAD0	683,332	628,529	54,803	628,529	667,341	3/31/2021
78637VAF5	682,991	628,304	54,687	628,304	666,890	3/31/2021
78637VAH1	688,402	634,392	54,010	634,392	672,573	3/31/2021
78637VAK4	725,767	669,315	56,452	669,315	713,879	3/31/2021
78637VAM0	735,831	678,968	56,863	678,968	724,531	3/31/2021
78637VAP3	739,871	684,656	55,215	684,656	728,511	3/31/2021
78637VAR9	759,592	704,270	55,322	704,270	749,497	3/31/2021
78637VAT5	774,380	718,055	56,325	718,055	763,771	3/31/2021
78637VAV0	787,221	730,200	57,021	730,200	777,901	3/31/2021
78637VAX6	815,866	760,720	55,146	760,720	806,990	3/31/2021
Subtotal - General Account	_	xxx	8,417,081	xxx	xxx	
Guaranteed Separate A	Accounts					
001406AB3	68,038	45,615	22,423	45,615	48,012	6/30/2021
12628KAF9	93,689	88,670	5,019	88,670	92,046	6/30/2021
94988PAC7	348,278	196,790	151,488	196,790	196,771	6/30/2021
94988PAD5	5,106,192	4,870,842	235,350	4,870,842	4,870,940	6/30/2021
94988YAB0	115,161	87,030	28,131	87,030	87,036	6/30/2021
94988YAD6	118,043	110,720	7,323	110,720	110,727	6/30/2021
94988YAF1	117,739	110,868	6,871	110,868	110,877	6/30/2021
94988YAH7	361,302	288,297	73,005	288,297	288,317	6/30/2021
94989FAB0	112,525	91,248	21,277	91,248	91,256	6/30/2021
94989FAF1	115,288	85,291	29,997	85,291	85,291	6/30/2021
94989FAH7	351,150	322,735	28,415	322,735	322,743	6/30/2021
126673QR6	146,795	146,768	27	146,768	146,132	3/31/2021
3622E8AC9	50,344	47,152	3,192	47,152	49,644	3/31/2021
61749EAE7	45,261	41,761	3,500	41,761	44,077	3/31/2021
61749EAH0	137,236	127,682	9,554	127,682	134,904	3/31/2021
76110VSU3	1,487	1,274	213	1,274	325	3/31/2021
Subtotal - Guaranteed Separate Accounts	XXX	xxx		xxx	xxx	
Grand Total	XXX	XXX	\$ 9,042,866	XXX	XXX	

<sup>&</sup>lt;sup>1</sup> Only the impaired lots within each CUSIP are included within this table.

## **NOTES TO FINANCIAL STATEMENTS**

(4) The following table presents the Company's gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at June 30, 2021:

	Less than	12 N	lonths	12 Months	Greater	Total					
	Estimated Unrealized Fair Value Losses		Estimated Unrealized Fair Value Losses			Estimated Fair Value			Unrealized Losses		
General Account	\$ 2,339,034,648	\$	32,478,203	\$1,299,928,062	\$	36,184,059	\$	3,638,962,710	\$	68,662,262	
Guaranteed Separate Accounts	202,456,419		4,806,739	51,325,647		2,280,301		253,782,066		7,087,040	
Total	\$ 2,541,491,067	\$	37,284,942	\$1,351,253,709	\$	38,464,360	\$	3,892,744,776	\$	75,749,302	

(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) (2) No change.
- (3) Collateral Received
  - a. No change.
  - The Company has not sold or repledged collateral received from securities lending agreements. All collateral is received in cash.
  - c. No change.
- (4) (7) No change.

### 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 as a cash provider 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 June 30, 2021, the carrying value and fair value of securities held under agreements to purchase and resell was \$239,209,000, 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 one day and a weighted average yield of 0.05%

(2) Type of repo trades used

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

## **NOTES TO FINANCIAL STATEMENTS**

(3) Original (flow) & residual maturity

		First Quarter 2021	Second	Quarter 2021
a. Ma	ximum Amount			
1.	Open - no maturity	\$ _	\$	_
2.	Overnight	\$ 367,936,000	\$	240,162,000
3.	2 days to 1 week	\$ <del>-</del>	\$	_
4.	> 1 week to 1 month	\$ <del>-</del>	\$	_
5.	> 1 month to 3 months	\$ <del>-</del>	\$	_
6.	> 3 months to 1 year	\$ <del>-</del>	\$	_
7.	> 1 year	\$ _	\$	_
b. End	ding Balance			
1.	Open - no maturity	\$ _	\$	_
2.	Overnight	\$ 230,307,000	\$	239,209,000
3.	2 days to 1 week	\$ _	\$	_
4.	> 1 week to 1 month	\$ _	\$	_
5.	> 1 month to 3 months	\$ _	\$	_
6.	> 3 months to 1 year	\$ _	\$	_
7.	> 1 year	\$ _	\$	_

- (4) Not applicable.
- (5) Fair value of securities acquired under repo secured borrowing

	First C	Quarter 2021	Second	Quarter 2021
a. Maximum Amount	\$	367,936,000	\$	240,162,000
b. Ending Balance	\$	230,307,000	\$	239,209,000

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

		1	2	3		4	5	6	7	8
Ending Balance	No	one	NAIC 1	NAIC 2	N	AIC 3	NAIC 4	NAIC 5	NAIC 6	Does not qualify for admitted
a. Bonds - FV	\$		\$239,209,000	\$ —	\$	_	\$ —	\$ —	\$ —	\$ —
b. LB & SS - FV		_	_	_		_	_	_	_	_
c. Preferred stock - FV		_	_	_		_	_	_	_	_
d. Common stock		_	_	_		_	_	_	_	_
e. Mortgage loans - FV		_	_	_		_	_	_	_	_
f. Real estate - FV		_	_			_	_		_	_
g. Derivatives - FV		_	_			_	_		_	_
h. Other invested assets - FV			_			_	_		_	<u> </u>
i. Total assets - FV	\$	_	\$239,209,000	\$	\$	_	\$	\$ —	\$ —	\$

(7) Collateral pledged - secured borrowing

		First Quarter 2021	Second Quarter 2021
a. Ma	ximum Amount		
1.	Cash	\$ — \$	<del>-</del>
2.	Securities (FV)	\$ 375,294,720 \$	244,965,240
3.	Securities (BACV)	XXX	XXX
4.	Nonadmitted subset (BACV)	XXX	XXX
b. En	ding Balance		
1.	Cash	\$ — \$	<del>-</del>
2.	Securities (FV)	\$ 234,913,998 \$	243,994,783
3.	Securities (BACV)	XXX	XXX
4.	Nonadmitted subset (BACV)	XXX	XXX

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

		Amc	rtized Cost	Fa	ir Value
a.	Overnight and continuous	\$	<del>-</del>	\$	_
b.	30 days or less	\$	<del>_</del>	\$	_
c.	31 to 90 days	\$	<del>_</del>	\$	_
d.	> 90 days	\$	243 994 783	\$	243 994 783

## **NOTES TO FINANCIAL STATEMENTS**

- (9) At June 30, 2021, the Company did not have a recognized receivable for return of collateral.
- (10) At June 30, 2021, 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

No change.

K. Low-Income Housing Tax Credits

No change.

L. Restricted Assets

No change.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

No change.

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) and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee.

	General Account	Separate Account
Number of CUSIPs	144	84
Aggregate Amount of Investment Income	\$ 54,538,663	\$ 3,903,407

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

Not applicable.

- 6. Joint Ventures, Partnerships and Limited Liability Companies
  - A. No change.
  - B. No change.
- 7. Investment Income
  - A. No change.
  - **B.** No change.
- 8. Derivative Instruments
  - A. No change.
  - B. Not applicable.
- 9. Income Taxes
  - A I. No change.
- 10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
  - A D. During the 2nd quarter of 2021, the Company declared and recorded a \$942,000,000 dividend distribution payable to its parent company, New York Life Insurance Company ("New York Life"). The dividend distribution will be paid in the 3rd quarter of 2021.
  - **E O** No change.
- 11. Debt
  - A. No change.
  - B. Federal Home Loan Bank ("FHLB") Agreements

## **NOTES TO FINANCIAL STATEMENTS**

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

	Total	Ge	eneral Account	Separate Accounts
Membership stock - Class A	\$ _	\$	_	\$ _
Membership stock - Class B	28,788,100		28,788,100	_
Activity stock	_		_	_
Excess stock	<u> </u>		<u> </u>	
Aggregate Total	\$ 28,788,100	\$	28,788,100	\$ 
Actual or estimated borrowing capacity as determined by insurer	\$ 6,272,843,576	\$	6,272,843,576	\$ 

#### 2. Prior Year

	Total	G	eneral Account	Separate Accounts
Membership stock - Class A	\$ <del>-</del>	\$	_	\$ <del>_</del>
Membership stock - Class B	21,940,600		21,940,600	_
Activity stock	<del>_</del>		_	_
Excess stock	<u> </u>		<u> </u>	<u> </u>
Aggregate total	\$ 21,940,600	\$	21,940,600	\$ 
Actual or estimated borrowing capacity as determined by insurer	\$ 5,502,219,623	\$	5,502,219,623	\$ _

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

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

Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
Class A	\$ <u>—</u>	\$ <u> </u>	\$ <del>_</del>	\$ <del>_</del>	\$ <u>—</u>	\$
Class B	\$ 28,788,100	\$ 28,788,100	\$	\$ <u> </u>	\$	\$ <del>_</del>

- (3) Collateral pledged to FHLB of Pittsburgh
  - a. At June 30, 2021, the Company did not have a balance due to the FHLB of Pittsburgh.
  - b. Maximum amount of collateral pledged during reporting period is as follows:

	 Fair Value <sup>1</sup>	(	Carrying Value <sup>1</sup>	 nount Borrowed ime of Maximum Collateral
Current year total general and separate accounts	\$ 1,328,868,557	\$	1,328,868,557	\$ _
2. Current year general account	\$ 1,328,868,557	\$	1,328,868,557	\$ _
3. Current year separate accounts	\$ _	\$	_	\$ _
4. Prior year total general and separate accounts	\$ 1,511,536,676	\$	1,511,536,676	\$ _

<sup>&</sup>lt;sup>1</sup> Includes amounts in excess of minimum requirements.

- (4) Borrowing from FHLB of Pittsburgh
  - a. At June 30, 2021, the Company did not have a balance due to the FHLB of Pittsburgh.
  - b. Maximum amount borrowed during current reporting period is as follows:

	Total		General Account	Separate Accounts
Debt	\$		\$ <u> </u>	\$ <u>—</u>
Funding agreements		_	_	_
Other		_	_	_
Aggregate total	\$		\$ <u> </u>	\$

## **NOTES TO FINANCIAL STATEMENTS**

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

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

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

- A I. No change.
- 13. Capital and Surplus, Shareholders' Dividend Restrictions, and Quasi-Reorganizations
  - (1) (3) No change.
  - (4) Not applicable.
  - (5) (13) No change.
- 14. Liabilities, Contingencies and Assessments
  - A. Contingent Commitments

No change.

- B. Assessments
  - (1) No change.
  - (2) No change.
  - (3) Long-term care guarantee fund assessments

Not applicable.

C. Gain Contingencies

Not applicable.

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

No change.

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

No change.

- 15. Leases
  - A. Lessee Operating Lease

No change.

B. Lessor Leases

Not applicable.

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

No change.

- 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) No change.
  - (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.

## NOTES TO FINANCIAL STATEMENTS

(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 three months ended June 30, 2021 and reacquired within 30 days of the sale date.

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

Not applicable.

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

No change.

#### 20. Fair Value Measurements

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

Quoted Prices in

- 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.
- Instruments whose values are based on prices or valuation techniques that require inputs that are both unobservable Level 3 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 net asset value ("NAV") as of June 30, 2021:

		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									
	Perpetual preferred stocks	\$ <u> </u>	\$	4,264,366	\$	20,745,960	\$	_	\$	25,010,326
	Total preferred stocks			4,264,366		20,745,960				25,010,326
2.	Bonds									
	SVO identified bond ETF	217,495,696						_		217,495,696
	U.S. corporate	_		1,349,815		_				1,349,815
	Foreign Corporate	_		4,159,912		_				4,159,912
	Non-agency asset-backed securities			1,221,611		10,225,400		_		11,447,011
	Total bonds	217,495,696	_	6,731,338		10,225,400				234,452,434
3.	Common stocks	1,340,426,865		9,145,590		65,607,483	89	9,550,552		1,504,730,490
4.	Derivative assets									
	Foreign currency swaps	_		226,057,588		_		_		226,057,588
	Interest rate swaps	_		234,681,395		<del>_</del>		_	234,681,39	
	Equity options	_		3,479,107		_		_		3,479,107
	Interest rate options	_		22,823,691		588,560		_		23,412,251
	Foreign currency forwards	_		5,967,909		_		_		5,967,909
	Futures	104,096		_		_		_		104,096
	Total derivative assets	104,096		493,009,690		588,560				493,702,346
5.	Separate accounts assets	48,189,179,508	_	3,236,894		6,789,747	593	3,691,610	4	8,792,897,759
6	Other invested assets			<u> </u>		87,210,000				87,210,000
	Total assets at fair value	\$ 49,747,206,165	\$	516,387,878	\$	191,167,150	\$ 683	3,242,162	\$ 5	1,138,003,355
b.	Liabilities at fair value									
1.	Derivative liabilities									
	Interest rate swaps	\$ <del>_</del>	\$	809,077	\$	_	\$	_	\$	809,077
	Foreign currency swaps	_		44,382,480		_		_		44,382,480
	Futures	7,434,172		_		_		_		7,434,172
	Total derivative liabilities	7,434,172		45,191,557						52,625,729
2.	Separate accounts liabilities - derivatives <sup>1</sup>		_	6,176,941						6,176,941
	Total liabilities at fair value	\$ 7,434,172	\$	51,368,498	\$		\$		\$	58,802,670
(1)	Separate accounts contract holder liabil	lities are not included in the	tab	le as they are rep	orte	d at contract val	ue and	not fair value	e in th	ne Company's Ann

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) The table below presents a rollforward of Level 3 assets and liabilities for the three months ended June 30, 2021:

	Balance at 03/31/2021	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 06/30/2021
Bonds:										
Perpetual preferred stocks	\$ 21,057,538	<b>—</b>	\$ —	\$ 462,835	\$ 107,280	\$ —	\$ —	\$ (881,693)	\$ —	\$ 20,745,960
Non-agency asset-backed securities	_	7,051,677	_	(288,385)	_	3,485,000	_	_	(22,892)	10,225,400
Total bonds	_	7,051,677	_	(288,385)	_	3,485,000	_	_	(22,892)	10,225,400
Common stocks	44,294,463	278,772	_	(10,804)	14,001,894	7,043,158	_	_	_	65,607,483
Derivatives	1,247,551		_	(859,178)	200,187	_	_	_	_	588,560
Separate accounts assets	5,191,469	_	_	(438,653)	2,036,931	_	_	_	_	6,789,747
Other invested assets	87,210,000	_	_	_		_	_	_	_	87,210,000
Total	\$159,001,021	\$ 7,330,449	<u> </u>	\$ (1,134,185)	\$ 16,346,292	\$10,528,158	\$ <u> </u>	\$ (881,693)	\$ (22,892)	\$191,167,150

#### Transfers between levels

Transfers between levels may occur due to changes in valuation sources, 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 or a change in the security's measurement.

Transfers into Level 3 totaled \$7,330,449 for the three months ended June 30, 2021, which relates to \$5,864,602 of a non-agency asset-backed security that was transferred into Level 3 due to a corporate action; \$1,187,075 of a non-agency asset-backed security that was measured at amortized cost at the beginning of the period and measured at fair value at the end of the period; and \$278,772 of a common stock security due to a change in price source. The Company did not have any transfers out of Level 3 for the three months ended June 30, 2021.

#### (3) 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 June 30, 2021, the Company did not have any price challenges on general account and separate account securities from 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 is comprised of representatives from the Company's Investment Management group, Controller's, Compliance and Security Operations. 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 Exchange Traded Funds ("ETF") and mutual funds ("SVO-Identified Investments") are eligible for classification as bonds as identified in the NAIC's SVO Purposes and Procedure Manual. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available. All other ETFs and mutual funds are classified and accounted for as common stock.

#### Common stocks

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

### NOTES TO FINANCIAL STATEMENTS

#### Derivatives

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

#### Separate accounts assets

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

#### **Level 2 measurements**

#### Preferred stocks

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

#### Bonds

The fair value of bonds is obtained from third-party pricing services, matrix-based pricing, internal models or broker quotes. Third-party pricing services generally use an income-based 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 sources 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. Valuation of these securities is based on prices obtained from independent pricing vendors who use unadjusted quoted prices in active markets for similar securities that are readily and regularly available. These prices are validated for reasonableness against recently traded market prices.

### Derivatives (including separate accounts liabilities – derivatives)

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

#### Separate accounts assets

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

#### **Level 3 measurements**

#### Bonds

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

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

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

#### Common stocks

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

## NOTES TO FINANCIAL STATEMENTS

### Derivatives

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

#### B. Not applicable.

**C.** The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at June 30, 2021. 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.

											Net Asset		ot icable rying
	_	Fair Value	_	Carrying Amount		Level 1	_	Level 2	Level 3	value	e (NAV)	Value)	
Assets:	\$	98,039,263,515	\$	90,507,736,384	\$	217,495,696	•	94,584,776,250	\$ 3,236,991,569	\$		\$	
Bonds	Ψ	25,010,326	Ψ	25,010,326	Ψ	217,495,090	Ψ	4,264,366	20,745,960	Ψ		Ψ	
Preferred stocks		1,504,730,490		1,504,730,490		1,340,426,865		9,145,590	65,607,483	90.	550,552		
Common stocks						1,340,420,603		9,145,590	, ,	09,	330,332		_
Mortgage loans		15,576,030,438		14,791,974,311					15,576,030,438		_		_
Cash, cash equivalents and short-term investments		3,012,762,445		3,012,762,445		184,835,349		2,827,927,096	_				_
Derivatives		507,086,168		505,018,224		104,096		506,393,512	588,560		_		_
Derivatives - collateral		179,827,724		179,827,724				179,827,724	_		_		_
Other invested assets 1		329,161,938		283,739,659		_		127,808,487	201,353,451		_		_
Investment income due and accrued		737,726,224		737,726,224		_		737,726,224	_				_
Separate accounts assets		55,837,451,513		55,365,252,601	_48	8,215,488,871		5,869,242,893	1,159,028,139	593,0	591,610		
Total assets	\$	175,749,050,781	\$	166,913,778,388	\$4	9,958,350,877	\$	104,847,112,142	\$20,260,345,600	\$683,	242,162	\$	
Liabilities:													
Deposit fund contracts:									•			_	
Annuities certain	\$	1,107,203,045	\$	1,072,482,138	\$	_	\$	_	\$ 1,107,203,045	\$	_	\$	_
Derivatives		281,201,803		67,910,139		7,434,172		273,767,631	_		_		_
Derivatives - collateral		283,245,899		283,245,899				283,245,899	_		_		_
Borrowed money		997,580		997,580				997,580	_		_		_
Amounts payable for securities lending		675,116,882		675,116,882		_		675,116,882	_				_
Separate accounts liabilities - derivatives		30,214,235		29,803,617				29,803,617	410,618		_		
Total liabilities	\$	2,377,979,444	\$	2,129,556,255	\$	7,434,172	\$	1,262,931,609	\$ 1,107,613,663	\$		\$	

<sup>&</sup>lt;sup>1</sup> Excludes investments accounted for under the equity method.

#### Bonds

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

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

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

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

Included in bonds are affiliated bonds from MCF and NYL Investments. The affiliated bond from MCF had a carrying value of \$1,861,143,384 and a fair value of \$1,948,803,238 at June 30, 2021. The fair value of this security is calculated internally and may include inputs that may not be observable. Therefore, this security is classified as Level 3. The affiliated bond from NYL Investments had a carrying value of \$762,000,000 and a fair value of \$819,970,980 at June 30, 2021. The fair value of this security is calculated internally using observable inputs and is therefore classified at Level 2.

#### Preferred and common stocks

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

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

## NOTES TO FINANCIAL STATEMENTS

#### 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 and it takes into account property type, LTV and remaining term of each loan. The spread is a significant component of the pricing inputs. 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 are classified as Level 2.

#### Derivatives (including separate accounts liabilities)

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

#### Derivatives - collateral (including separate accounts liabilities - collateral)

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

#### Other invested assets

Other invested assets are principally comprised of LIHTC investments and other investments with characteristics of debt. The fair value of LIHTC investments is derived using an income valuation approach, which is based on a discounted cash flow calculation using a discount rate that is determined internally and therefore classified as Level 3 (refer to Note 5 - Investments, for details on LIHTC investments). The fair value of the investments with debt characteristics is derived using an income valuation approach, which is based on discounted cash flow calculations that may or may not use observable inputs.

#### Separate accounts assets (including separate accounts assets - collateral)

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

The separate accounts also invest in limited partnerships 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**

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

#### Amounts payable for securities lending

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

- **D.** If it is not practicable for an entity to estimate the fair value of that financial instrument or a class of financial instruments, the following shall be disclosed:
  - (1) (2) Not applicable.
- E. The following table provides additional information for investments that are measured at fair value using NAV as a practical expedient, as allowed under authoritative guidance, for investments that meet specified criteria:

#### 6/30/2021

Category of Investment	Investment Strategy	Fair '	Fair Value Determined using NAV		Unfunded Commitments	Redemption Frequency	Redemption Notice Period					
Hedge Fund	Multi-Strategy	\$	539,152,581	\$	_	Monthly, Quarterly, Semi-Annually, Annually	180 days or less					
Hedge Fund	Sector Investing	\$	26,152,562	\$	_	Monthly	30 days					
Hedge Fund	Fixed Income Arbitrage	\$	3,812,215	\$	_	Quarterly	100 days or less					
Hedge Fund	Long/Short Equity	\$	2,909,716	\$	_	Monthly	30 days					
Private Equity	Venture Capital	\$	21,664,536	\$	_	Quarterly	95 days					
Mutual Funds	Multi Strategy, Global Allocation	\$	89,550,552	\$	_	Monthly	45 days (Assets subject to lock up periods)					
		\$	683,242,162	\$								

#### 21. Other Items

#### A. Unusual or Infrequent Items

In March 2020, the World Health Organization declared the novel strain of coronavirus, COVID-19, a global pandemic. Management believes the Company has a strong balance sheet, ample liquidity, a robust capital position and is well positioned to continue to meet its policy owner commitments and regulatory, capital and financing requirements. The primary concern is protecting the Company's employees and being there for our policy owners. Nearly all employees and agents are working remotely, while still maintaining our operations and providing services to policy owners. The Company has taken swift product and underwriting actions to further manage our risk and offering payment flexibility and accommodations to our policy owners. While the impact of these actions and events is not

## **NOTES TO FINANCIAL STATEMENTS**

significant to the Company's financial results for the quarter ended June 30, 2021, we continue to monitor the economic environment and other potential impacts relating to this pandemic.

#### B Troubled Debt Restructuring: Debtors

Not applicable.

#### C. Other Disclosures

No change.

#### D. Business Interruption Insurance Recoveries

Not applicable.

#### E. State Transferable and Non-transferable Tax Credits

Not applicable.

#### F. Subprime and Midprime Mortgage Related Risk Exposure

No change.

#### G. Retained Assets

No change.

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

Not applicable.

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

Not applicable.

#### 22. Events Subsequent

At August 12, 2021, 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 which would have a material impact on the financial condition of the Company.

#### 23. Reinsurance

#### A. Ceded Reinsurance Report

Section 1 - General Interrogatories

No change.

Section 2 – Ceded Reinsurance Report – Part A

No change.

Section 3 – Ceded Reinsurance Report – Part B

No change.

#### **B - G.** Not applicable.

H. No change.

#### 24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

### 25. Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

### 26. Intercompany Pooling Arrangements

Not applicable.

## 27. Structured Settlements

No change.

#### 28. Health Care Receivables

Not applicable.

### 29. Participating Policies

Not applicable.

### 30. Premium Deficiency Reserves

Not applicable.

### 31. Reserves for Life Contracts and Annuity Contracts

No change.

## **NOTES TO FINANCIAL STATEMENTS**

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

No change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

34. Premium and Annuity Considerations Deferred and Uncollected

No change.

- 35. Separate Accounts
  - A. Separate Accounts Activity

No change.

B. General Nature and Characteristics of Separate Accounts Business

No change.

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

No change.

36. Loss/Claim Adjustment Expenses

Not applicable.

## **GENERAL INTERROGATORIES**

## **PART 1 - COMMON INTERROGATORIES**

### **GENERAL**

1.1	Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?	Yes [	]	No [	Х ]					
1.2	If yes, has the report been filed with the domiciliary state?	Yes [	]	No [	]					
2.1	Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?	Yes [	]	No [	Х ]					
2.2	If yes, date of change:									
3.1	Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  If yes, complete Schedule Y, Parts 1 and 1A.	Yes [ ]	Х ]	No [	]					
3.2	Have there been any substantial changes in the organizational chart since the prior quarter end?	Yes [	1	No [	V 1					
3.3	If the response to 3.2 is yes, provide a brief description of those changes.	163 [	1	NO [	Λ ]					
3.4	Is the reporting entity publicly traded or a member of a publicly traded group?	Yes [	]	No [	Χ]					
3.5										
4.1	Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?	Yes [	]	No [	Х]					
4.2	4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.									
	1 2 3 Name of Entity NAIC Company Code State of Domicile									
5.	If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ If yes, attach an explanation.	] No	[	] N/	'A [ X ]					
6.1	State as of what date the latest financial examination of the reporting entity was made or is being made.	12/31/2019								
6.2	State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.	12/31/2019								
6.3	State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).	06/09/2021								
6.4	By what department or departments?									
6.5	Delaware Department of Insurance  Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?  Yes [	] No	[	] N/	'A [ X ]					
6.6	Have all of the recommendations within the latest financial examination report been complied with?Yes [	] No	[	] N/	'A [ X ]					
7.1	Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?	Yes [	]	No [	Х]					
7.2	If yes, give full information:									
8.1	Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?	Yes [	]	No [	Х]					
8.2	If response to 8.1 is yes, please identify the name of the bank holding company.									
8.3	Is the company affiliated with one or more banks, thrifts or securities firms?	Yes [ ]	Х ]	No [	]					
8.4	If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit									

Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
	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
GoldPoint Partners LLC	New York, NY				YES
NYLIM Service Company LLC					YES
PA Capital LLC	Richmond, VA				YES
NYL Investors LLC	New York, NY				YES
IndexIQ Advisors LLC	New York, NY				YES
Madison Capital Funding LLC	Chicago, IL				YES
MKS CLO Advisors, LLC	New York, NY				YES
Cascade CLO Manager, LLC	New York, NY				YES
New York Life Investments Alternatives LLC					YES
Candriam Luxembourg S.C.A.	Strassen, LUX				YES
Candriam France S.A.S.					YES
Candriam Belgium S.A.	Brussels, BEL				YES
Ausbil Investment Management Limited	Sydney, AUS				YES

## GENERAL INTERROGATORIES

9.1	s.1 Are the senior officers (principal executive officer, principal inflancial 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?								
	(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting	g entity;							
	(c) Compliance with applicable governmental laws, rules and regulations;	· ,							
	(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and								
	(e) Accountability for adherence to the code.								
9.11	If the response to 9.1 is No, please explain:								
9.2	Has the code of ethics for senior managers been amended?		Yes [ ] No [ X ]						
9.21	If the response to 9.2 is Yes, provide information related to amendment(s).								
9.3	Have any provisions of the code of ethics been waived for any of the specified officers?		Yes [ ] No [ X ]						
9.31	If the response to 9.3 is Yes, provide the nature of any waiver(s).								
	FINANCIAL								
10.1	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?		Yes [ X ] No [ ]						
10.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:								
	INVESTMENT								
	INVESTMENT								
11.1	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or other use by another person? (Exclude securities under securities lending agreements.)		Yes [ X ] No [ ]						
11.2	If yes, give full and complete information relating thereto:  Dollar Rol Repurchase Agreements - 997,579		100 [ X ] 110 [ ]						
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$	322,906,401						
13.	Amount of real estate and mortgages held in short-term investments:	\$							
14.1	Does the reporting entity have any investments in parent, subsidiaries and affiliates?		Yes [ X ] No [ ]						
14.2	If yes, please complete the following:								
		1 Prior Year-End	2 Current Quarter						
		Book/Adjusted	Book/Adjusted						
		Carrying Value	Carrying Value						
14.21	Bonds \$	2,830,896,565	\$2,623,143,384						
14.22	Preferred Stock \$		\$						
	Common Stock\$		\$						
14.24	Short-Term Investments\$		\$						
	Mortgage Loans on Real Estate		\$						
	All Other\$		\$1,760,498,085						
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)\$	4 512 843 957	\$4,383,641,469						
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above\$		\$						
15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?		Yes [ X ] No [ ]						
15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?	Yes	[ X ] No [ ] N/A [ ]						
16.	For the reporting entity's security lending program, state the amount of the following as of the current statement date:								
	16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2		\$693,280,462						
	16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Pa	rts 1 and 2	.\$692,982,522						
	16.3 Total payable for securities lending reported on the liability page.								

### GENERAL INTERROGATORIES

17. 17.1	offices, vaults or safety custodial agreement w Outsourcing of Critical	y deposit boxes, vith a qualified ba Functions, Custo	- Special Deposits, real estate, mo were all stocks, bonds and other sends or trust company in accordance odial or Safekeeping Agreements or requirements of the NAIC Financia	ecurities, owner with Section of the NAIC Fi	and investments ed throughout the 1, III - General E nancial Condition	e current year Examination C n Examiners F	held pursuant to a considerations, F. Handbook?		[ X ]	No [	]
	JPMorgan Chase The Bank of New York	Name of Cus	'	270 Park Ave	C enue, New York, ch Street, New Y	2 ustodian Addr NY 10017 ork, NY 10286	ress				
17 2			with the requirements of the NAIC I								
		ocation and a complete explanation:									
		s)	Location(s)		Co	-	nation(s)				
	Have there been any of lf yes, give full informa						er?4	Yes	[ ]	No [	X ]
	1	odian	New Custodian	Date	of Change		Reason				
17.5	make investment decis	sions on behalf o	nvestment advisors, investment ma f the reporting entity. For assets that stment accounts"; "handle securi	at are manage							
	NYL Investors LLC Madison Capital Fund MacKay Shields LLC Goldpoint Partners L Ausbil Investment Ma New York Life Invest Credit Value Partner Wellington Managemen Goldman Sachs Asset	Name of Firm  ing LLC	1 n or Individual	AAAAA	ation						
	17.5097 For those firm designated wi	ns/individuals liste ith a "U") manage	ed in the table for Question 17.5, do e more than 10% of the reporting end d with the reporting entity (i.e. desi	o any firms/ind ntity's investe	dividuals unaffilia d assets?			. Yes	[ ]	No [	Х ]
17.6	total assets u	nder managemer	nt aggregate to more than 50% of the table for 17.5 with an affiliation of	he reporting e	entity's invested a	assets?			[ ]	No [	Х ]
	·		2		3		4		Inves Mana	5 stment gemen	ıt
	Central Registration Depository Number	NVI Investors II	Name of Firm or Individual		Legal Entity Id		Registered With			ement ) Filed	
	284091 107717	Madison Capital New York Life In MacKay Shields I Goldpoint Partn	Funding LLC (relying on SEC reg evestments Alternatives LLC) LLCers LLC (relying on SEC registra	istration of  tion of New	N/A549300Y7LLC0FU	7R8H16	N/A		NO DS		
	289468	Ausbil Investmen	ments Alternatives LLC)nt Management Limited		213800CAHL6BV6	6NEZ11	N/ASEC		DS		
	154625	Credit Value Pa	nvestment Management LLCrtners, LLC		IGJ1X7QLRC5K7C PH9L08JDKW4453	VQ1706	SEC		NO		.
	107738	Goldman Sachs A	gement Company LLPsset Management LP		CF5M58QA35CFPU	X70H17	SEC		NO		
	Have all the filing requ If no, list exceptions: Initial filings that were	irements of the P	Purposes and Procedures Manual of 120 days of purchase including: not yet rated by the SVO: 4								
19.	a. Documentation security is not a b. Issuer or obligo c. The insurer has	necessary to per available. r is current on all an actual expect	eporting entity is certifying the follormit a full credit analysis of the secucontracted interest and principal ptation of ultimate payment of all corfol securities?	urity does not ayments. ntracted intere	exist or an NAIC est and principal.	CRP credit ra	ating for an FE or PL	Yes	[ X ]	No [	1
20.	a. The security was     b. The reporting er     c. The NAIC Desig     on a current priv     d. The reporting er	s purchased prior ntity is holding cap nation was derive rate letter rating h ntity is not permitt	e reporting entity is certifying the fol- to January 1, 2018. oital commensurate with the NAIC ed from the credit rating assigned to leld by the insurer and available for ed to share this credit rating of the PLGI securities?	Designation roy an NAIC Clean examination PL security w	eported for the some some some some set the set of the	ecurity. pacity as a NF ce regulators.	RSRO which is shown			No [	
21.	By assigning FE to a SFE fund:  a. The shares were b. The reporting or c. The security had January 1, 2019 d. The fund only or e. The current reporting in its legal capace f. The public credit	Schedule BA non- e purchased prior ntity is holding cap I a public credit ra  redominantly horted NAIC Desig city as an NRSRC rating(s) with ani	registered private fund, the reportion to January 1, 2019. Dital commensurate with the NAIC ating(s) with annual surveillance as colds bonds in its portfolio. Description was derived from the public	ng entity is ce Designation r signed by an credit rating(s	ertifying the follow eported for the son NAIC CRP in its son with annual su	ving elements ecurity. legal capacity rveillance ass	of each self-designated  vas an NRSRO prior to  igned by an NAIC CRP		[ ]		

## **GENERAL INTERROGATORIES**

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

Life an	d Accident Health Companies/Fraternal Benefit Societies:  Report the statement value of mortgage loans at the end of this reporting period for the following categories:		1
	1.1 Long-Term Mortgages In Good Standing		Amount
	1.11 Farm Mortgages	\$	
	1.12 Residential Mortgages	.\$	6,047,092
	1.13 Commercial Mortgages	\$	14,782,921,886
	1.14 Total Mortgages in Good Standing	\$	14,788,968,978
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	· ·	
	1.21 Total Mortgages in Good Standing with Restructured Terms	\$	
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	\$	
	1.32 Residential Mortgages	\$	2,350,334
	1.33 Commercial Mortgages		
	1.34 Total Mortgages with Interest Overdue more than Three Months		
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		, ,
	1.41 Farm Mortgages	\$	
	1.42 Residential Mortgages		
	1.43 Commercial Mortgages		
	1.44 Total Mortgages in Process of Foreclosure		
4.5			
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$	14,791,974,311
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages		
	1.62 Residential Mortgages		
	1.63 Commercial Mortgages		
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$	70,393,290
2.	Operating Percentages:		
	2.1 A&H loss percent		%
	2.2 A&H cost containment percent		%
	2.3 A&H expense percent excluding cost containment expenses		%
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [ X ]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$	
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [ X ]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?		Yes [ X ] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?		Yes [ ] No [ ]
Fratern 5.1	al Benefit Societies Only:  In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes	[ ] No [ ] N/A [ ]
5.2	If no, explain:		
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?		Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?		
	Date Outstanding Lien Amount		

Showing All New Reinsurar	nce Treaties ·	<ul> <li>Current Ye</li> </ul>	ar to Date	

	Showing All New Reinsurance Treaties - Current Year to Date											
1	2	3 4	5	6	7	8	9	10 Effective				
NAIC Company	ID	Effective	Domiciliary	Type of Reinsurance	Type of Business	T (D)	Certified Reinsurer Rating	Date of Certified Reinsurer				
Code	Number	Date Name of Reinsurer	Jurisdiction	Ceded	Ceded	Type of Reinsurer	(1 through 6)	Rating				
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#### **SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

		С	urrent Year	To Date - Alloca	ated by States a		inana O-l		
			1	Life Co	ontracts	Direct Bus	iness Only 5	6	7
			'	2	3	Accident and			<b>'</b>
						Health Insurance			
			Active			Premiums, Including Policy,		Total	
			Status	Life Insurance	Annuity	Membership	Other	Columns	Deposit-Type
1.	States, Etc. Alabama		(a)	Premiums 14 con 400	Considerations	and Other Fees	Considerations	2 Through 5	Contracts 1,557,852
2.	Alaska	,	L	14,628,429 2,442,550	55, 191, 289 27, 983, 079			69,819,718 30,425,629	1,007,802
3.	Arizona		L	18,272,162	128,997,946			147,270,108	2,070,120
4.	Arkansas		Ĺ	5,262,427	29,507,244			34,769,671	721,570
5.	California			145,342,524	761,585,413			906,927,937	3,875,669
6.	Colorado		L	18,479,167	123 , 166 , 285			141,645,452	1,505,577
7.	Connecticut		L		83,498,757				2,910,783
8.	Delaware		L	5,436,977	14, 115, 349			19,552,326	373,665
9.	District of Columbia		L	2,825,886	9,896,478			12,722,364	601,758
10.	Florida		<u>-</u>	57,615,698	455,890,640			513,506,338	11,590,343
11.	Georgia		<u>-</u>	20, 193, 533	103,606,007			123,799,540	1,357,237
12.	Hawaii		<u>-</u>	2,846,537	42,837,412			45,683,949	871,884
13. 14.	Illinois			1,693,190 78,657,945	26,987,709 177,683,085			28,680,899 256,341,030	926,543 6,280,176
15.	Indiana		L	9,723,683	64,747,006			74,470,689	5,271,956
16.	lowa			26,883,812	53, 190, 625				1,058,796
17.	Kansas			24,200,544	40,938,868			65, 139, 412	3,207,615
18.	Kentucky		L	6,832,953	37,577,203			44,410,156	343,641
19.	Louisiana		Ĺ		111,007,626			146,723,377	2,719,016
20.	Maine			1,733,492	14,338,884			16,072,376	
21.	Maryland	MD	Ĺ	18,768,616	94,429,218			113, 197,834	1,389,725
22.	Massachusetts		L	107,460,773	255,495,753			362,956,526	11,343,508
23.	Michigan			17,243,383	134,220,868				944,897
24.	Minnesota			24,017,464	77,768,054			101,785,518	338,202
25.	Mississippi	1410		7,800,326	31,412,713			39,213,039	699,872
26.	Missouri		L	33,575,025	252,974,533			286,549,558	2,966,500
27.	Montana		L	, ,	29,732,565			32,048,435	385,644
28. 29.	Nebraska Nevada		L	6,763,454	19,913,161			26,676,615	59,750
29. 30.	New Hampshire		L L	5,823,687 7,804,229	42,811,225 31,237,897			48,634,912 39,042,126	115,501 497,456
31.	New Jersey			E0 000 000	253,997,098			310,936,378	2,652,469
32.	New Mexico		L	, ,	33,512,841			07 044 040	896,430
33.	New York		 	133,755,592	654, 122, 592			787,878,184	13,235,879
34.	North Carolina			26,849,773	149,421,608			176,271,381	2,939,209
35.	North Dakota		Ĺ	3,836,412	14,303,987			18,140,399	99,750
36.	Ohio		L	21,388,175	187,913,784			209,301,959	2,816,470
37.	Oklahoma	OK	L	5,889,133	57,028,339			62,917,472	1, 183, 183
38.	Oregon		L	6,958,496	59,993,225			66,951,721	1,340,862
39.	Pennsylvania		L	51, 129, 835	189,326,904			240,456,739	3,324,891
40.	Rhode Island		L	28,032,979	22,217,265			50,250,244	1,333,750
41.	South Carolina		L	10,078,821	78,667,907				1,648,895
42.	South Dakota		L	8,595,566	28,576,630			37 , 172 , 196	3,933,745
43.	Tennessee			25,562,559	75,870,014				2,082,192
44.	Texas		<u>-</u>		477, 121, 318				, ,
45. 46.	Utah			8, 186, 235	54,688,906			62,875,141	5,656,087
46. 47.	Vermont Virginia		L	2,039,383	14, 139, 436			16, 178, 819	1.804.011
48.	Washington		L L	33,698,258 24,857,932	145,411,252 151.677.887			179, 109, 510 176, 535, 819	2,717,312
49.	West Virginia			1,957,470	22,025,685			23,983,155	2,717,312
50.	Wisconsin		<u>-</u>	112,005,020	58,839,915			170,844,935	1.670.171
51.	Wyoming		I	1,339,646	25,735,221			27,074,867	1,567,215
52.	American Samoa		N	1,000,010	20,700,221			27,071,007	1,007,210
53.	Guam		L	1,420				1,420	199,750
54.	Puerto Rico	PR	NN	54,429	500			54,929	
55.	U.S. Virgin Islands		L	13,871				13,871	
56.	Northern Mariana Islands		N						
57.	Canada		N	534,301	4,562			538,863	
58.	Aggregate Other Aliens		XXX	9,942,515	2,956,939			12,899,454	
59.	Subtotal		XXX	1,398,243,606	6,090,296,707			7,488,540,313	124,646,777
90.	Reporting entity contributions for employee	penefits	XXX						
91.	plans Dividends or refunds applied to purchase pa	aid-un							
	additions and annuities		XXX		<b> </b>				<b> </b>
92.	Dividends or refunds applied to shorten end								
93.	or premium paying period Premium or annuity considerations waived u		XXX						
93.	disability or other contract provisions		XXX	(1,825)	725			(1,100)	L
94.	Aggregate or other amounts not allocable by			599,641				599,641	
95.	Totals (Direct Business)	-	XXX	1,398,841,422	6,090,297,432			7,489,138,854	124,646,777
96.	Plus Reinsurance Assumed			141,844,778				141,844,778	
97	Totals (All Business)		XXX	1,540,686,200	6,090,297,432			7,630,983,632	124,646,777
98.	Less Reinsurance Ceded.		XXX	282,716,261				282,716,261	
99.	Totals (All Business) less Reinsurance Ced	ed	XXX	1,257,969,939	6,090,297,432			7,348,267,371	124,646,777
F0-11	DETAILS OF WRITE-INS								
58001.			XXX	9,942,515	2,956,939			12,899,454	<del> </del>
58002.			XXX		<del> </del>			<del> </del>	<u> </u>
58003.	Summary of remaining write ine for Line 58		XXX		<del> </del>			<del> </del>	<u> </u>
o8998.	Summary of remaining write-ins for Line 58 overflow page	110111	XXX						
58999.									
	58998)(Line 58 above)		XXX	9,942,515	2,956,939			12,899,454	
9401.	Parent Company Contribution for Employee								
1.	Benefit Plans		XXX	599,641				599,641	<b> </b>
9402.			XXX				 		
9403.			XXX	<b> </b>	<b>}</b>	<b>}</b>		<b>}</b>	<del> </del>
9498.	, ,		XXX						
0.400	overflow page								
9499.	Totals (Lines 9401 through 9403 plus 9498)								
	Totals (Lines 9401 through 9403 plus 9498) 94 above) e Status Counts:	(LIIIC	XXX	599,641				599,641	

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG... R - Registered - Non-domiciled RRGs... ...53 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... Q - Qualified - Qualified or accredited reinsurer.

 $<sup>\</sup>ensuremath{\text{N}}$  - None of the above - Not allowed to write business in the state....

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)
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)
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 18 Funding Ltd. (CYM)
Flatiron CLO 20 Funding Ltd. (CYM)
Flatiron CLO 21 Ltd. (CYM)
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)
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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)
2015 DIL PORTFOLIO HOLDINGS LLC (DE)
      PA 180 KOST RD LLC (DE)
2017 CT REO HOLDINGS LLC (DE)
Cortlandt Town Center LLC (DE)
REEP-HZ SPENCER LLC (DE)
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 FREEDOM MA LLC (DE)
REEP-IND Fridley MN LLC (MN)
REEP-IND Green Oaks IL LLC (DE)
REEP-IND Kent LLC (DE)
REEP-IND LYMAN MA LLC (DE)
REEP-IND MCP II NC LLC (DE)
REEP-IND MCP III NC LLC (DÉ)
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 RTG NC LLC (DE)
REEP-IND Simonton TX 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 Issaguah WA LLC (DE)
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#### New York Life Insurance Company (Parent) (continued)

```
REEP-MF Mount Vernon GA LLC (DE)
REEP-MF Mount Laurel NJ LLC (DE)
REEP-MF NORTH PARK CA LLC (DE)
REEP-MF AVERY TX LLC (DE)
     REEP-AVERY OWNER LLC (DE)
REEP-MF Verde NC LLC (DE)
REEP-MF Wallingford WA 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 TAB ONE LLC (DE)
REEP-RTL DTC VA 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)
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)
Jaquar Real Estate Partners L.P. (CYM)
NYLIFE Office Holdings Member LLC (DE)
     NYLIFE Office Holdings LLC (DE)
           NYLIFE Office Holdings REIT LLC (DE)
                REEP-OFC DRAKES LANDING CALLC (DE)
                REEP-OFC CORPORATE POINTE CA LLC (DE)
                REEP-OFC VON KARMAN CA LLC (DE)
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REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE) REEP-OFC 525 N Tryon NC LLC (DE) 525 Charlotte Office 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) 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-MF HUNTINGTON PARK GP LLC (DE) MSVEF-MF HUNTINGTON PARK WA LP (DE) MSVEF-OFC Tampa GP LLC (DE) MSVEF-OFC WFC Tampa FL LP (DE) MSVEF-FG WFC Tampa JV LP (DE) MSVEF-OFC WFC Tampa PO GP LLC (DE) MSVEF-FG WFC Property Owner LP (DE) MSVEF-IND Commerce 303 GP LLC (DE) MSVEF-IND Commerce 303 AZ LP (DE) MSVEF-SW Commerce 303 JV LP (DE)

#### **New York Life Enterprises LLC**

SEAF Sichuan SME Investment Fund LLC (DE) New York Life International Holdings Limited (MUS) MAX Ventures and Industries Limited (IND) Max I Ltd. (IND) Max Assets Services Ltd. (IND) Max Specialty Films Ltd. (IND) Max Estates Ltd. (IND) Max Square Limited (IND) Pharmax Corporation Ltd. (IND) Wise Zone Builders Pvt. Ltd. (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)
Fabric of Family LLC (DE)
New York Life Capital Corporation (DE)
New York Life Trust Company (NY)
NYLIFE Securities LLC (DE)
NYLINK Insurance Agency Incorporated (DE)
NYLUK I Company (GBR)
NYLUK II Company (GBR)
Gresham Mortgage (GBR)
W Construction Company (GBR)
WUT (GBR)
WIM (AIM) (GBR)

#### **NYL Investors LLC**

NYL Investors (U.K.) Limited (GBR) NYL Investors REIT Manager LLC (DE) NYLIM Holdings NCVAD, GP, LLC (DE) McMorgan Northern California Value Add/Development Fund I, LP (DE) MNCVAD-OFC RIDDER PARK CA LLC (DE) MNCVAD-GRAYMARK RIDDER PARK LLC (DE) NYL Investors NCVAD II GP. LLC (DE) McMorgan Northern California Value Add/Development Fund II, LP (DE) MNCVAD II-MF HENLEY CA LLC (DE) MNCVAD II-SP HENLEY JV LLC (DE) MNCVAD II-SP HENLEY OWNER LLC (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) MSSDF GP LLC (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) 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) MIREF 1500 Quail, 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 Saddle River LLC (DE) MIREF Newpoint Commons, LLC (DE) MIREF Northsight, LLC (DE) MIREF Riverside, LLC (DE) MIREF Corporate Woods, 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 (DÉ) MADISON-MOB Centerstone IV CA LLC (DE) MADISON-OFC Centerpoint Plaza CA LLC (DE) MADISON-IND Logistics NC LLC(DE) MCPF-LRC Logistics LLC (DE) MADISON-MF Desert Mirage AZ LLC (DE) MADISON-OFC One Main Place OR LLC (DE) MADISON-IND Fenton MO LLC (DE) MADISON-IND Hitzert Roadway MO LLC (DE) MADISON-MF Hoyt OR LLC (DE) MADISON-RTL Clifton Heights PA LLC (DE) MADISON-IND Locust CA LLC (DE) MADISON-OFC Weston Pointe FL LLC (DE) MADISON-SP Henderson LLC (DE) MADISON-MF MCCADDEN CA LLC (DE) MADISON-OFC 1201 WEST IL LLC (DE) MADISON-MCCAFFERY 1201 WEST IL LLC (DE)

MADISON-MF CRESTONE AZ LLC (DE)

MADISON-MF TECH RIDGE TX LLC (DE)

MADISON-RTL SARASOTA FL, LLC (DE)

#### **New York Life Investment Management Holdings LLC**

```
New York Life Investment Management Asia Limited (CYM)
MacKay Shields LLC (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)
      MacKay Shields High Yield Active Core Fund GP LLC (DE)
            MacKay Shields High Yield Active Core Fund LP (DE)
      MacKay Shields Credit Strategy Fund Ltd (CYM)
      MacKay Shields Credit Strategy Partners 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 Shields (International) Ltd. (GBR)
      MacKay Shields (Services) Ltd. (GBR)
            MacKay Shields UK LLP (GBR)
      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 Managers Strategic Opportunities Fund, L.P. (DE)
      MacKay Shields US Equity Market Neutral Fund GP LLC (DE)
            MacKay Cornerstone US Equity Market Neutral Fund LP (DE)
      MacKay Shields Intermediate Bond Fund GP LLC (DE)
            MacKay Shields Intermediate Bond Fund LP (DE)
      MacKay Shields General Partner (L/S) LLC (DE)
            MacKay Shields Long/Short Fund (Master) (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)
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MacKay Municipal Opportunities Allocation Fund B LP (DE)

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Mackay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE)
           MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)
      MacKay Municipal Managers High Yield Select GP LLC (DE)
            MacKay Municipal High Yield Select Fund LP (DE)
      MacKay Flexible Income Fund GP LLC (DE)
           MacKay Flexible Income Fund LP (DE)
      MacKay Municipal Managers High Income Opportunities GP LLC (DE)
           MacKay Municipal High Income Opportunities Fund LP (DE)
      Cascade CLO Manager LLC (DE)
           MKS CLO Holdings GP LLC (DE)
                  MKS CLO Holdings, LP (CYM)
      MKS CLO Advisors, LLC (DE)
      MacKay Shields Europe Investment Management Limited (IRL)
      MacKay Shields European Credit Opportunity Fund Limited (NJ)
      MKS TALF Opportunities Fund GP, LLC (DE)
            MacKay Shields TALF 2.0 Opportunities Feeder Fund (Cayman) LP (CYM)
           MacKay Shields TALF 2.0 Opportunities Feeder Fund (Cayman GBP-Hedged) LP (CYM)
           MacKay Shields TALF 2.0 Opportunities Feeder Fund (US) LP (DE)
           MacKay Shields TALF 2.0 Opportunities Master Fund LP (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)
Cornerstone Capital Management Holdings LLC (DE)
      Madison Square Investors Asian Equity Market Neutral Fund GP, LLC (DE)
      Cornerstone US Equity Market Neutral Fund, LLC (DE)
      Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC (DE)
            Cornerstone Capital Management Large-Cap Enhanced Index Fund, L.P. (DE)
New York Life Investments Alternatives 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)
           MCF CLO VIII Ltd. (DE)
                  MCF CLO VIII LLC (DE)
            MCF CLO IX Ltd. (CYM)
                  MCF CLO IX LLC (DE)
           MCF KB Fund LLC (DE)
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#### New York Life Investment Management Holdings LLC (continued)

```
MCF KB Fund II LLC (DE)
     MCF Hyundai Fund LLC (DE)
     MCF Senior Debt Fund - 2020 LP
     Montpelier Carry Parent, LLC (DE)
            Montpelier Carry, LLC (DE)
     Montpelier GP. LLC (DE)
            Montpelier Fund, L.P. (DE)
     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)
     Warwick Seller Representative, LLC (DE)
     Young America Holdings, LLC (DE)
            YAC.ECOM Incorporated (MN)
            Young America, LLC (MN)
                  Global Fulfillment Services, Inc. (AZ)
                  SourceOne Worldwide, Inc. (MN)
                  YA Canada Corporation (CAN)
GoldPoint Partners LLC (DE)
     New York Life Capital Partners, L.L.C. (DE)
     New York Life Capital Partners II, L.L.C. (DE)
     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)
                  New York Life Capital Partners IV-A, 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 E Blocker LPP (DE)
                              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)
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GoldPoint Partners Co-Investment Fund A. LP (DE)
            GoldPoint Partners Co-Investment V, LP (DE)
                  GPP V B Blocker Holdco LP (DE)
                  GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP (DE)
                         GPP V - ECI Aggregator LP (DE)
                  GPP V E Blocker Holdco LP (DE)
                  GPP V F Blocker Holdco 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 GP. 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 C Blocker LLC (DE)
      GPP LuxCo V GP Sarl (LUX)
      GPP Private Debt LuxCo V SCSp (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 Co-Invest VII GenPar. GP LLC (DE)
      GPP Co-Invest VII GenPar. LP (DE)
            GoldPoint Partners Co-Investment VII. LP (DE)
GoldPoint Private Credit GenPar GP, LLC (DE)
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PACIF GP, LLC (DE)

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

#### New York Life Investment Management Holdings LLC (continued)

```
GoldPoint Private Credit Fund, LP (DE)
     NYLCAP 2010 Co-Invest GenPar GP, LLC (DE)
            NYLCAP 2010 Co-Invest GenPar L.P. (DE)
                  NYLCAP 2010 Co-Invest L.P. (DE)
                        NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P. (DE)
                              NYLCAP 2010 Co-Invest ECI Blocker B L.P. (DE)
      GoldPoint Partners Canada GenPar. Inc. (CAN)
            NYLCAP Select Manager Canada Fund, LP (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 Partners III 2012 Co-Invest ECI Blocker Holdco B. LP (DE)
                        NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker B. LP (DE)
            NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)
     NYLCAP Select Manager GenPar GP, LLC (DE)
            NYLCAP Select Manager GenPar, LP (DE)
                  NYLCAP Select Manager Fund, LP (DE)
            NYLCAP Select Manager Cayman Fund, LP (CYM)
     NYLCAP Select Manager II GenPar GP, LLC (DE)
            NYLCAP Select Manager II GenPar GP, L.P. (CYM)
                 NYLCAP Select Manager Fund II, L.P. (CYM)
     NYLCAP India Funding LLC (DE)
            NYLIM-JB Asset Management Co., 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 Capital 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)
PA Capital LLC (DE)
      BMG PAPM GP, LLC (DE)
            BMG PA Private Markets (Delaware) LP (DE)
            BMG Private Markets (Cayman) LP (CYM)
     PACD MM. LLC (DE)
            PA Capital Direct, LLC (DE)
     PA Credit Program Carry Parent, LLC (DE)
            PA Credit Program Carry, LLC (DE)
     PACIF Carry Parent, LLC (DE)
            PACIF Carry, LLC (DE)
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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)
PA Hedged Equity Fund, L.P. (DE)
Private Advisors Hedged Equity Fund (QP), L.P. (DE)
      Private Advisors Hedged Equity Master Fund (DE)
PASOF GP, LLC (DE)
      PA Strategic Opportunities Fund, LP (DE)
PASCBF III GP, LLC (DE)
      Private Advisors Small Company Buyout Fund III, 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 (DE)
PASCPEF IX GP. LLC (DE)
      PA Small Company Private Equity Fund IX, LP (DE)
      PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
Cuyahoga Capital Partners IV Management Group LLC (DE)
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#### New York Life Investment Management Holdings LLC (continued)

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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)
      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)
PASF V Carry Parent, LLC (DE)
      PASF V Carry, 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)
PASCCIF Carry Parent, LLC (DE)
      PASCCIF Carry, LLC (DE)
PARAF II GP LLC (DE)
      Private Advisors Real Assets Fund II. LP (DE)
PARAF III GP. LLC (DE)
      PA Real Assets Fund III. LP (DE)
Private Advisors Hedged Equity Fund, Ltd. (CYM)
Private Advisors Hedged Equity Fund (QP), Ltd. (CYM)
      Private Advisors Hedged Equity Master Fund, Ltd. (CYM)
WTP GP. LLC (DE)
West Tower Partners, LP (DE)
West Tower Partners, Ltd. (CYM)
      West Tower Partners SPC (CYM)
Washington Pike GP. LLC (DE)
      Washington Pike LP (DE)
RidgeLake Partners GP, LLC (DE)
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RidgeLake Partners, LP (DE)
NYLCAP Holdings (Mauritius) (MUS)
      Jacob Ballas Capital India PVT, Ltd. (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)
      New York Life Investment Management Hong Kong Limited (CHN)
      WFHG. GP LLC (DE)
            Workforce Housing Fund I-2007, LP (DE)
Index IQ Holdings Inc. (DE)
IndexIQ LLC (DE)
      IndexIQ Advisors LLC (DE)
      IndexIQ Active ETF Trust (DE)
      IndexIQ ETF Trust (DE)
            IQ 50 Percent Hedged FTSE International ETF (DE)
            IQ 500 International ETF (DE)
            IQ Chaikin US Large Cap ETF (DE)
            IQ Chaikin US Small Cap ETF (DE)
            IQ Healthy Hearts ETF (DE)
            IQ S&P High Yield Low Volatility Bd ETF (DE)
            IQ Candriam ESG International Equity ETF (DE)
            IQ Candriam ESG US Equity ETF (DE)
New York Life Investment Management Holdings International (LUX)
      New York Life Investment Management Holdings II International (LUX)
            Candriam Group (LUX)
                  CGH UK Acquisition Company Limited (GBR)
                        Tristan Capital Partners Holdings Limited (GBR)
                              Tristan Capital Holdings Limited (GBR)
                               Tristan Capital Partners LLP (GBR)
                               EPISO 4 Co-Investment LLP (GBR)
                                     EPISO 4 (GP) LLP (GBR)
                               EPISO 4 Incentive Partners LLP (GBR)
                               CCP 5 Co-Investment LLP (GBR)
                               Tristan Capital Limited (GBR)
                                     Tristan Capital Partners LLP (GBR)
                                           CCP III Co-Investment (GP) Limited (GBR)
                                                 CCP III Co-Investment LP (GBR)
                                                 CCP IV Co-Investment LP (GBR)
                                           CCP III (GP) LLP (GBR)
                                           CCP III Incentive Partners (GP) Limited (GBR)
                                                 CCP III Incentive Partners LP (GBR)
                                                 CCP IV Incentive Partners LP (GBR)
                                           Curzon Capital Partners III (GP) Limited (GBR)
                                                 CCP III (GP) LLP (GBR)
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#### New York Life Investment Management Holdings LLC (continued)

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EPISO 3 Co-Investment (GP) Limited (GBR)
                               EPISO 3 Co-Investment LP (GBR)
                         EPISO 3 Incentive Partners (GP) Limited (GBR)
                               EPISO 3 Incentive Partners LP (GBR)
                         EPISO 3 IOM Limited (IMN)
                         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 Poland Spolka z ograniczona odpowiedzialnościa
                               (POL)
                         TCP Co-Investment (GP) S.à.r.I. (LUX)
                               TCP Co-Investment SCSP (LUX)
                               TCP Incentive Partners SCSP (LUX)
                         TCP Incentive Partners (GP) S.à.r.I. (LUX)
                               German Property Performance Partners Investors Feeder
                               Verwaltungs GmbH (DEU)
                         EPISO 4 (GP) S.à.r.l. (LUX)
                         EPISO 4 (GP) II S.à.r.l. (LUX)
      Tristan (Holdings) Limited (GBR)
            EPISO 3 Feeder (GP) Limited (GBR)
            CCP V Feeder (GP) LLP (GBR)
            EPISO 4 Feeder (GP) LLP (GBR)
            CCP 5 Feeder LLP (GBR)
            Tristan Global Securities GP Limited (CYM)
                   Tristan Global Securities LP (CYM)
KTA Holdco (LUX)
      Kartesia Management SA (LUX)
            Kartesia UK Ltd. (GBR)
            Kartesia Belgium (BEL)
            Kartesia Credit FFS (FRA)
            Kartesia GP III (LUX)
                   Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX)
                         Kartesia Securities (LUX)
                         Kartesia III Topco S.a.r.I. (LUX)
            Kartesia GP IV (LUX)
                   Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX)
                         Kartesia Securities IV (LUX)
                         Kartesia Securities IV Topco S.a.r.l. (LUX)
            Kartesia Master GP (LUX)
                   Kartesia Credit Opportunities V Feeder SCS (LUX)
                   Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX)
                         KASS Unleveled S.a.r.l. (LUX)
                               KSO I Topco S.a.r.I. (LUX)
                         Kartesia Credit Opportunities V SCS (LUX)
                               Kartesia Securities V S.a.r.I. (LUX)
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Candriam Luxco S.á.r.l. (LUX)
Candriam Luxembourg (LUX)
      Candriam Belgium (BEL)
      Candriam France (FRA)
            Candriam Monétaire SICAV (FRA)
      Candriam Switzerland LLC (CHE)
     Candriam GP (LUX)
     Cordius (LUX)
            Cordius CIG (LUX)
     IndexIQ (LUX)
            IndexIQ Factors Sustainable Corporate Euro Bond (LUX)
            IndexIQ Factors Sustainable EMU Equity (LUX)
            IndexIQ Factors Sustainable Europe Equity (LUX)
            IndexIQ Factors Sustainable Japan Equity (LUX)
            IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)
      Candriam Absolute Return (LUX)
            Candriam Absolute Return Equity Market Neutral (LUX)
            Candriam Absolute Return Long Short Digital Equity (LUX)
     Candriam Alternative (LUX)
            Candriam Alternative Systemat (LUX)
      Candriam Bonds (LUX)
            Candriam Bonds Capital Securities (LUX)
            Candriam Bonds Credit Alpha (LUX)
            Candriam Bonds Emerging Debt Local Currencies (LUX)
            Candriam Bonds Euro Long Term (LUX)
            Candriam Bonds Global Sovereign Quality (LUX)
            Candriam Bonds International (LUX)
     Candriam Diversified Futures (BEL)
      Candriam Equities L (LUX)
           Candriam Equities L EMU Innovation (LUX)
            Candriam Equities L Europe Conviction (LUX)
            Candriam Equities L Life Care (LUX)
            Candriam Equities L Risk Arbitrage Opportunities (LUX)
      Candriam GF (LUX)
            Candriam GF AUSBIL Global Essential Infrastructure (LUX)
            Candriam GF Short Duration US High Yield Bonds (LUX)
            Candriam GF US Corporate Bonds (LUX)
            Candriam GF US High Yield Corporate Bonds (LUX)
     Candriam Global Alpha (LUX)
     Candriam Impact One (LUX)
      Candriam L (LUX)
            Candriam L Balanced Asset Allocation (LUX)
            Candriam L Defensive Asset Allocation (LUX)
            Candriam L Dynamic Asset Allocation (LUX)
            Candriam L Multi-Asset Income & Growth (LUX)
            Candriam L Multi-Asset Premia (LUX)
      Candriam MM Multi Strategies (FRA)
      Candriam Multi-Strategies (LUX)
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#### New York Life Investment Management Holdings LLC (continued)

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Candriam SRI (LUX)
                               Candriam SRI Bond Emerging Markets (LUX)
                               Candriam SRI Bond Euro (LUX)
                               Candriam SRI Bond Euro Aggregate Index (LUX)
                               Candriam SRI Bond Euro Corporate (LUX)
                               Candriam SRI Bond Global High Yield (LÚX)
                               Candriam SRI Equity Circular Economy (LUX)
                               Candriam SRI Equity Emerging Markets (LUX)
                               Candriam SRI Equity EMU (LUX)
                               Candriam SRI Equity Europe (LUX)
                               Candriam SRI Equity North America (LUX)
                               Candriam SRI Equity Pacific (LUX)
                               Candriam SRI Equity World (LUX)
                         Candriam Sustainable (B) (LUX)
                               Candriam Sustainable Euro Short Term Bonds (LUX)
                               Candriam Sustainable North America (LUX)
                               Candriam Sustainable World Bonds (LUX)
                         Candriam World Alternative (LUX)
                               Candriam World Alternative Alphamax (LUX)
                         Paricor (LUX)
                               Paricor Patrimonium (LUX)
            Ausbil Investment Management Limited (AUS)
                  Ausbil Australia Pty. Ltd. (AUS)
                  Ausbil Asset Management Pty. Ltd. (AUS)
                  Ausbil Global Infrastructure Pty. Limited (AUS)
                  ISPT Holding (AUS)
                  Ausbil Investment Management Limited Employee Share Trust (AUS)
                  Ausbil 130/30 Focus Fund (AUS)
                  Ausbil IT - Ausbil Dividend Income Fund (AUS)
                  Ausbil IT - Ausbil Active Sustainable Equity Fund (AUS)
                  Ausbil Australian Active Equity Fund (AUS)
                  Ausbil Australian Concentrated Equity Fund (AUS)
                  Ausbil Australian Emerging Leaders Fund (AUS)
                  Ausbil Australian Geared Equity Fund (AUS)
                  Ausbil Australian Smallcap Fund (AUS)
                  Ausbil Balanced Fund (AUS)
                  Ausbil EGS Focus Fund (AUS)
                  Ausbil IT – Ausbil Global Essential Infrastructure Fund (AUS)
                  Ausbil IT - Ausbil Global Resources Fund (AUS)
                  Ausbil IT - Ausbil Global SmallCap Fund (AUS)
                  Ausbil IT - Ausbil Microcap Fund (AUS)
                  Ausbil IT - MacKay Shields Multi-Sector Bond Fund (AUS)
                  Ausbil IT – Ausbil Long Short Focus Fund (AUS)
NYLIFE Distributors LLC (DE)
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#### **NYLife Real Estate Holdings LLC**

Huntsville NYL LLC (DE) CC Acquisitions, LP (DE) REEP-IND Cedar Farms TN LLC (DE) REEP-IND Continental NC LLC (DE) LRC-Patriot, LLC (DE) REEP-LRC Industrial 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 Enclave TX LLC (DE) Enclave CAF LLC (DE) REEP-MF Marina Landing WA LLC (DE) REEP-SP Marina Landing LLC (DE) REEP-MF Mira Loma II TX LLC (DE) Mira Loma II, LLC (DE) REEP-MF Summitt Ridge CO LLC (DE) Summitt Ridge Apartments, LLC (DE) REEP-MF Woodridge IL LLC (DE) REEP-OF Centerpointe VA LLC (DE) Centerpointe (Fairfax) Holdings LLC (DE) REEP-OFC 575 Lex NY LLC (DE) REEP-OFC 575 Lex NY GP LLC (DE) Maple REEP-OFC 575 Lex Holdings LP (DE) Maple REEP-OFC 575 Lex Owner LLC (DE) REEP-RTL SASI GA LLC (DE) REEP-RTL Bradford PA LLC (DE) REEP-OFC Royal Centre GA LLC (DE) Royal Centre, LLC (DE) REEP-RTL CTC NY LLC (DE) REEP-OFC 5005 LBJ Freeway TX 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 VIRIDIAN AZ LLC (DE) REEP-HINES VIRIDIAN JV LLC (DE) REEP-MF H16 LLC (DE) REEP-MF H16 CA 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 Favetteville JV LLC (DE) 501 Favetteville 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-MF ART TOWER OR LLC (DE) REEP-WP ART TOWER 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)

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											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
0			ID	F11			Parent, Subsidiaries			Discostly, Construction of his			Lillian ata Cambaallin a		
Group		Company		Federal	0114	(U.S. or		Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0826 New Y	/ork Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	UDP			<del>-</del>			
							New York Life Insurance and Annuity								
	/ork Life Group	91596	13-3044743	3683691	0000727136		Corporation	DE	RE	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
	/ork Life Group	81353	52-1530175				NYLIFE Insurance Company of Arizona	AZ	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			13-4199614				New York Life Enterprises LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			13-4081725	2928649			NYLIFE LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			46-4293486		0001606720		NYL Investors LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investment Management Holdings								
			52-2206682	.	0001513831		LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	<u> </u>
			27-0166422			***************************************	NYLife Real Estate Holdings, LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	J
0826 New Y	/ork Life Group	64548	13-2556568				New York Life Group Insurance Company of NY	NY	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
	/ork Life Group	65498	23-1503749				Life Insurance Company of North America	PA	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			06-1252418				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Benefit Payments LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			47-2379075				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			47-2530753				NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	N	1
			11 2000100				NYL Wind Investments LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYLIC HKP Member LLC	DE	NI A	New York Life Insurance Company	Ownership.	67.974	New York Life Insurance Company	N	1
							WIETO THE WIGHDET EEO			New York Life Insurance and Annuity	Owner Sirrp.		Their fork Effe modifice company		
							NYLIC HKP Member LLC	DE	NIA	Corporation	Ownership	32.026	New York Life Insurance Company	N	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence.	0.000	New York Life Insurance Company	.  N	5
			98-1075997				Flatiron CLO 2015-1 Ltd.	CYM			Influence		New York Life Insurance Company	.  NN	
									DTH	New York Life Insurance Company		0.000			s
			98-1330289				Flatiron CLO 17 Ltd.	CYM	DTH	New York Life Insurance Company	Influence	0.000		N N	5
							Flatiron CLO 18 Ltd.		OTH	New York Life Insurance Company		0.000	New York Life Insurance Company		5
							Flatiron CLO 18 Funding Ltd.	CYM	DTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
							Flatiron CLO 19 Funding Ltd.	CYM	DTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
							Flatiron CLO 20 Funding Ltd.	CYM	DTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
							Flatiron CLO 21 Ltd.	CYM	DTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
							Stratford CDO 2001-1 Ltd.	CYM	DTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	9
							Silver Spring, LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							Silver Spring Associates, L.P.	PA	NI A	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-002 LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-003 LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-006 LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-007-LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-008 LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	ļ
							SCP 2005-C21-009 LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-017 LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	<u> </u>
							SCP 2005-C21-018 LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-021 LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-025 LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-031 LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
		1					SCP 2005-C21-036 LLC	DE	NI A	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-043 LLC	DE	NI A	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	1
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.  NN	1
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.  NN	1
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	-  INL	1
														.  N N	
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	-  N	
							SCP 2005-C21-069 LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	-  N	
		1		1	1		SCP 2005-C21-070 LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N N	1

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											Type	If			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
Code	Group Name	Code	Nullibel	KOOD	CIK	international)	NYMH-Ennis GP, LLC		NIA	New York Life Insurance Company	/	100.000	New York Life Insurance Company	(1/14)	<b>_</b>
							NYMH-Ennis GP, LLC	DE	NIA	NYMH-Ennis GP. LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Freeport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N N	
							NYMH-Freeport, L.P.	TX	NIA	NYMH-Freeport GP, LLC	Ownership.	100.000	New York Life Insurance Company	NN	
							NYMH-Houston GP. LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP. LLC	Ownership.	100.000	New York Life Insurance Company	N N	
							NYMH-Plano GP. LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N N	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP. LLC	Ownership.	100.000	New York Life Insurance Company	N N	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-San Antonio, L.P.	TX	NI A	NYMH-San Antonio GP. LLC	Ownership.	100.000	New York Life Insurance Company	N	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			]				NYMH-Stephenville, L.P.	TX	NI A	NYMH-Stephenville GP, LLC	Ownership.	100.000	New York Life Insurance Company	N	
							NYMH-Taylor GP. LLC	DE	NIA	New York Life Insurance Company	Ownership	_100.000	New York Life Insurance Company	N	
							NYMH-Taylor, L.P.	ТХ	NI A	NYMH-Taylor GP. LLC	Ownership.	100.000	New York Life Insurance Company	N	
							NYMH Attleboro MA, LLC	DE	NI A	New York Life Insurance Company	Ownership	_100.000	New York Life Insurance Company	N	
							NYMH-Farmingdale, NY, LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYLMDC-King of Prussia GP, LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYLMDC-King of Prussia Realty, LP	DE	NI A	NYLMDC King of Prussia GP, LLC	Ownership.	100.000	New York Life Insurance Company	N	
			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			47-3444658				PA 180 KOST RD LLC	DE	NI A	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NI A	New York Life Insurance Company	Ownership	62.308	New York Life Insurance Company	N	
										New York Life Insurance and Annuity					
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NI A	Corporation	Ownership	37.692	New York Life Insurance Company	N	
							Cortlandt Town Center LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-HZ SPENCER LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND 10 WEST AZ LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND 4700 NaII TX LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			37-1768259				REEP-IND Aegean MA LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Alpha TX LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-2598877				REEP-IND MCP VIII NC LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND CHINO CA LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			61-1738919				REEP-IND FREEDOM MA LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Fridley MN LLC	MN	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
		-					REEP-IND Green Oaks IL LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			00 0440400				REEP-IND Kent LLC	DE DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N N	
		-	32-0442193				REEP-IND LYMAN MA LLC		NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
		-	83-4626597				REEP-IND MCP III NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4646530 83-4685915				REEP-IND MCP IV NC LLC	DE	NIA NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
		-	83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company New York Life Insurance Company	N N	
			03-4392121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company New York Life Insurance Company		
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.  IVL	1
							REEP-IND RIG NO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.  NN	
		-					REEP-IND SIMONTON IX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N N	1
							REEP-IND Valvood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND VAIWOOD IX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N N	1
			82-1945938				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N N	
		-	84-4102691				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	N N	
			04-4000230				I dateray in Oi LLO	UL		New York Life Insurance and Annuity	omici siti p	33.000	Their Tork Life Hisurance company		1
			84-4056296		1		REEP-MF Gateway TAF UT LLC	DE	NIA	Corporation	Ownership	1.000	New York Life Insurance Company	N	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	N N	1
			OT TULULUU				THE IN CATORAY THE OF LECT.	UL		I I LLO	viiiloi oiii p		The fork Elle insulative company		4

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											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NIAIO					Name of								
_		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
										New York Life Insurance and Annuity					,
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NI A	Corporation	Ownership	1.000	New York Life Insurance Company	N	'
							REEP-MF Issaguah WA LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Mount Vernon GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	1
		-					REEP-MF Mount Laurel NJ LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF NORTH PARK CA LLC	DE	NI A	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	N N	
		-					REEP-MF AVERY TX LLC	DE	NIA	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	N	
							REEP-AVERY OWNER LLC	DE	NIA	REEP-MF AVERY TX LLC		100.000	New York Life Insurance Company	IV	
											Ownership			N	
							REEP-MF Verde NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
		-	-				REEP-MF Wallingford WA LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Bellevue WA LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			-				REEP-OFC Financial Center FL LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	-  <sup>'</sup>
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NI A	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	N	
							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	1
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	]
		-					REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	1
		-					REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NI A	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	N	1
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	N	
								DE	NIA			100.000	New York Life Insurance Company	N	
			04 0054445				REEP-OFC ELEVEN WATER RIDGE NC LLC			New York Life Insurance Company	Ownership			N	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NI A	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	N	
			85-3514927				REEP-MF Park-Line FL LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND 10 WEST II AZ LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-RTL Flemington NJ LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-RTL Mill Creek NJ LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			85-3592979				REEP-RTL NPM GA LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
						l	REEP TAB ONE LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	]'
							REEP-RTL DTC VA	DE	NIA	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	N	1
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
		1	1				NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	N	1
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	N N	1
		-					FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership.	100.000	New York Life Insurance Company	N N	1
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company		100.000	New York Life Insurance Company	NN	1
		-						DE			Ownership			N N	1
		-					PTC Acquisitions, LLC		NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							Martingale Road LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
		-					New York Life Funding	CYM	DTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	N	6
							New York Life Global Funding	DE	HTQ	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	N	6
							Government Energy Savings Trust 2003-A	NY	HTQ	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	7
							UFI-NOR Federal Receivables Trust, Series								1
							2009B	NY	DTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	7
							JREP Fund Holdings I, L.P.	CYM	NI A	New York Life Insurance Company	Ownership	12.500	New York Life Insurance Company	N	
							Jaguar Real Estate Partners L.P.	CYM	NI A	New York Life Insurance Company	Ownership	30.300	New York Life Insurance Company	N	
			J	l			NYLIFE Office Holdings Member LLC	DE	NI A	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	N	
					0001711406		NYLIFE Office Holdings LLC	DE	NI A	NYLIFE Office Holdings Member LLC	Ownership.	51.000	New York Life Insurance Company	N	1
					0001711400		NYLIFE Office Holdings REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	1
		-			0001120020		REEP-OFC DRAKES LANDING LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership.	100.000	New York Life Insurance Company	NI	
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	IV	1
		-						DE	NIA					N N	4
							REEP-OFC VON KARMAN CA LLC			NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NI A	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	

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												is			
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Craun			ID	Fodoral						Directly Controlled by			Liltimata Controlling	-	1
Group		Company		Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
							REEP-OFC 525 N Tryon NC LLC	DE	NI A	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-2591038				525 Charlotte Office LLC	DE	NI A	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company	N	1
			200.000		0001728621		NYLIFE Office Holdings Acquisition REIT LLC	DE	NI A	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	1
					0001720021		WELLE OTTICE HOTAINGS ACQUISITION HELT LEO			NYLIFE Office Holdings Acquisition REIT LLC	owner sirrp		Their fork Effe modifiance company		
							DEED OFO Wardamin DO LLO	DE	NIA	NILIFE OTTICE HOTATINGS ACQUISITION HETT LLC	(	100.000	New Years Life January Comment	NI.	1
							REEP OFC Westory DC LLC				Ownership		New York Life Insurance Company	.  IN	
							Skyhigh SPV Note Issuer 2020 Parent Trust	DE	NI A	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	7
							Skyhigh SPV Note Issuer 2020 LLC	DE	NI A	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	7
							MSVEF Investor LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
		.			0001742549		MSVEF Feeder LP	DE	NI A	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	N	.1 '
		1		1		1	MSVEF REIT LLC	DE	NI A	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	N	1
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	N	]
		1	1		1	1	MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Owner ship.	51.000	New York Life Insurance Company	N	1
															1
		-					MSVEF-MF Evanston II LP	DE	NI A	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company	N	'
							MSVEF-MF HUNTINGTON PARK GP LLC	DE	NI A	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-MF HUNTINGTON PARK WA LP	DE	NI A	MSVEF-MF HUNTINGTON PARK GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-OFC Tampa GP LLC	DE	NI A	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-OFC WFC Tampa FL LP	DE	NI A	MSVEF-OFC Tampa GP LLC	Ownership	100.000	New York Life Insurance Company	N	1
							MSVEF-FG WFC Tampa JV LP	DE	NIA	MSVEF-OFC WFC Tampa FL LP	Ownership.	100.000	New York Life Insurance Company	N	]
							MSVEF-OFC WFC Tampa PO GP LLC	DE	NIA	MSVEF-FG WFC Tampa JV LP	Ownership	100.000	New York Life Insurance Company	N	
								DE	NIA	MSVEF-OFC WFC Tampa 3V LF	Ownership.	100.000		N	
							MSVEF-FG WFC Property Owner LP						New York Life Insurance Company		'
							MSVEF-IND Commerce 303 GP LLC	DE	NI A	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	N	'
							MSVEF-IND Commerce 303 AZ LP	DE	NI A	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-SW Commerce 303 JV LP	DE	NI A	MSVEF-IND Commerce 303 AZ LP	Ownership	100.000	New York Life Insurance Company	N	
							SEAF Sichuan SME Investment Fund LLC	DE	NI A	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	N	l'
							New York Life International Holdings Limited			·	·				1
			98-0412951				Total Total Erro International Horaringo Ermitoa	MUS	NI A	New York Life Enterprises LLC	Ownership	84.380	New York Life Insurance Company	N	1
			30 0412301				New York Life International Holdings Limited	WOO		New York Erre Enterprises EEG	Owner Sirrp.	04.000	Their fork Effe modifiance company		
			98-0412951				New fork Life international norunings Limited	MUS	NIA	NML Occurry Heldings LAd	Ownership	15.620	New York Life Insurance Company	N	1
			98-0412951					IMUS	NI A	NYL Cayman Holdings Ltd.	Ownersnip	15.620		N	'
										New York Life International Holdings					1
							Max Ventures and Industries Limited	IND	NI A	Limited	Ownership	21.300	New York Life Insurance Company	.  N	
							Max Ventures and Industries Limited	IND	NI A	New York Life Insurance Company	Ownership	1.400	New York Life Insurance Company	N	
						l	Max I Ltd.	IND	NI A	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	N	.]'
							Max Assets Services Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	N	1
							Max Specialty Films Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	51.000	New York Life Insurance Company	N	1
		1				1	Max Estates Ltd.	IND	NIA	Max Ventures and Industries Limited	Owner ship.	100.000	New York Life Insurance Company	N	1
							Max Square Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000		N N	
		-											New York Life Insurance Company		'
							Max Square Limited	IND	NI A	New York Life Insurance Company	Ownership	49.000	. New York Life Insurance Company	N	
		-					Pharmax Corporation Ltd.	IND	NI A	Max Estates Ltd.	Ownership		. New York Life Insurance Company	N	4'
							Wise Zone Builders Pvt. Ltd	IND	NI A	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	N	
		.					NYL Cayman Holdings Ltd.	CYM	NI A	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	N	.1
							NYL Worldwide Capital Investments, LLC	DE	NI A	NYL Cayman Holdings Ltd.	Ownership.	100.000	New York Life Insurance Company	N.	
		1					Seguros Monterrey New York Life, S.A. de C.V.			,					]
						1	oogaroo montorroy non rork Erro, O.A. ue O.V.	MEX	IA	New York Life Enterprises LLC	Ownership	99.998	New York Life Insurance Company	N	1 '
							Common Montannou Now York Life C A 4-0 V	JVILL /	·	INCH TOTA LITE LITTETPH 1363 LLO	οιπιοι σπι μ		Their fork Life Hisurance company		
		1				ĺ	Seguros Monterrey New York Life, S.A. de C.V.	NEV.		No. 11 . 1 . 2 . 2 . 1 . 1 . 1		0.000	N V I I'' I	١.,	1
		-						MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	N	
						1	Administradora de Conductos SMNYL, S.A. de			Seguros Monterrey New York Life, S.A. de					1 '
							C.V	MEX	NI A	C.V	Ownership	99.000	. New York Life Insurance Company	N	
						1	Agencias de Distribucion SMNYL, S.A. de C.V.			Seguros Monterrey New York Life, S.A. de	1				1 '
		1	1			1		MEX	NI A	lc.v.	Ownership	99.000	New York Life Insurance Company	N	1 '
										Seguros Monterrey New York Life, S.A. de					1
		1				ĺ	Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	O V	Ownership	99.000	New York Life Insurance Company	N	1
							ITHHODITIATIA SMINTL, S.A. UE U.V.	]VIEA	NI A	U.V	Owner 2011 b	39.000		-  INL	
		1				ĺ				Agencias de Distribucion SMNYL, S.A. de	l			l	1
		-					Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	C.V	Ownership	1.000	New York Life Insurance Company	.  N	4
1		1	26-1483563	i .	ı	I	Eagle Strategies LLC	DF	NI A	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	i '

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											Type	If			
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											(Ownership,			ls an	
												is			
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Craun		_	ID	Fodoral						Directly Controlled by			Liltimata Controllina	-	
Group		Company		Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
			84-5183198				Fabric of Family LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-3853547				New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-3808042		0001033244		New York Life Trust Company	NY.	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N.	
			27-0145686		0000071637		NYLIFE Securities LLC		NIA	NYLIFE LLC	Ownership.	100.000	New York Life Insurance Company	N N	
					0000071037			DE							
			13-3929029				NYLINK Insurance Agency Incorporated	DE	NI A	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLUK I Company	GBR	NI A	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLUK II Company	GBR	NI A	NYLUK I Company	Ownership	100.000	New York Life Insurance Company	N	
							Gresham Mortgage	GBR	NI A	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	N	
							W Construction Company	GBR	NIA	NYLUK II Company	Ownership	100,000	New York Life Insurance Company	N	
		-	1				WUT	GBR	NIA	NYLUK II Company	Ownership.	100.000	New York Life Insurance Company	N	
							WIM (AIM)	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	N N	1
															1
							NYL Investors (U.K.) Limited	GBR	NI A	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
			-				NYL Investors REIT Manager LLC	DE	NI A	NYL Investors LLC	Ownership		New York Life Insurance Company	N	{
							NYLIM Holdings NCVAD GP LLC	DE	NI A	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							McMorgan Northern California Value								
					0001570433		Add/Development Fund I. LP	DE	NIA	NYLIM Holdings NCVAD GP LLC	Ownership	50.000	New York Life Insurance Company	N	
					0001010100		Trade Development Fund 1, El			McMorgan Northern California Value	Cinici di i p.		Their fork Erre moditance company		
							MNCVAD-OFC RIDDER PARK CA LLC	DE	NIA	Add/Development Fund I, L.P.	Ownership	100.000	New Years Life Learning Occurren	NI NI	
													New York Life Insurance Company	.  IN	
							MNCVAD-GRAYMARK RIDDER PARK LLC	DE	NI A	MNCVAD-OFC RIDDER PARK CA LLC	Ownership	97.500	New York Life Insurance Company	N	
							NYL Investors NCVAD II GP, LLC	DE	NI A	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							McMorgan Northern California Value								
					0001705770		Add/Development Fund II, LP	DE	NIA	NYL Investors NCVAD II GP, LLC	Ownership	50.000	New York Life Insurance Company	N	
										McMorgan Northern California Value			1		
							MNCVAD II-MF HENLEY CA LLC	DE	NI A	Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-SP HENLEY JV LLC	DE		MNCVAD II-MF HENLEY CA LLC	Ownership			N N	
									NI A				New York Life Insurance Company		
							MNCVAD II-SP HENLEY OWNER LLC	DE	NI A	MNCVAD II-SP HENLEY JV LLC	Ownership	100.000	New York Life Insurance Company	N	
										McMorgan Northern California Value					
							MNCVAD II-OFC 770 L Street CA LLC	DE	NI A	Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
										McMorgan Northern California Value					
							MNCVAD II-MF UNION CA LLC	DE	NIA	Add/Development Fund II, L.P.	Ownership	100,000	New York Life Insurance Company	N	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NI A	MNCVAD II-MF UNION CA LLC	Ownership.	90.000	New York Life Insurance Company	N	
							ININGVAD II- HOLLIDAY UNION 3V LLC	JUE	NIA		Owner Strip	90.000	. New fork Life Hisurance company	.  IV	
							INIONE II OFO INDRODO OL II O			McMorgan Northern California Value		400 000			
							MNCVAD II-OFC HARBORS CA LLC	DE	NI A	Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-SEAGATE HARBORS LLC	DE	NI A	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	N	
		1		1	1				1	McMorgan Northern California Value					
							MNCVAD II-OFC 630 K Street CA LLC	DE	NI A	Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	J
, "]			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
ı			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership		New York Life Insurance Company	N N	
·			61 41 011				WOODI WEINET LLC	JVE	NI //	New York Life Insurance and Appril	owner all b		Tivew fork Life Hisurance company	- IV	1
							HOODE H. J. LLO			New York Life Insurance and Annuity	la	05.000		l	
			84-1781419				MSSDF Member LLC	DE	NI A	Corporation	Ownership	65.000	New York Life Insurance Company	N	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NI A	New York Life Insurance Company	Ownership	14 . 100	New York Life Insurance Company	N	
		1		1	1				1	New York Life Insurance and Annuity					
			84-1797003				Madison Square Structured Debt Fund LP	DE	NI A	Corporation	Ownership	26.300	New York Life Insurance Company	N	]
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	_100.000	New York Life Insurance Company	N	1
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	N	1
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	N N	
										MSSDF REIT LLC					
			. 85-4120070				MSSDF REIT Funding Sub III LLC	DE	NI A		Ownership	100.000	New York Life Insurance Company	N	
							MSSDF REIT Funding Sub IV LLC	DE	NI A	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	N	·
							MSVEF GP LLC	DE	NI A	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
J					l		MCPF GP LLC	DE	NI A	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
			94-3390961				Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	N.	11
			83-4025228				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership.		New York Life Insurance Company	N	1
									NIA						1
			83-4049223				MCPF MA Holdings LLC	DE		Madison Core Property Fund LP	Ownership		New York Life Insurance Company	N	·
							MCPF Holdings LLC	DE	NI A	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	1

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1	2	3	4	5	ь	/	8	9	10	11	_12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		Is an	·
						Name of Securities			Relation-		Board.	Owner-		SCA	·
						Exchange		Domi-	ship		Management,	ship		Filing	·
								-	- 1						·
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	·
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	·
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
	•					,	MADISON-IND TAMARAC FL	DE	NI A	MCPF Holdings LLC	Ownership	100,000	New York Life Insurance Company	N	1
							MIREF 1500 Quail, LLC	DE	NI A	Madison Core Property Fund LP	Ownership.	100.000	New York Life Insurance Company	N	
							MIREF Mill Creek. LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N.	
							MIREF Gateway, LLC	DE	NIA		Ownership	100.000	New York Life Insurance Company	N N	
								DE		Madison Core Property Fund LP				IV	,
							MIREF Gateway Phases II and III, LLC		NI A	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	'
							MIREF Delta Court, LLC	DE	NI A	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	'
							MIREF Fremont Distribution Center, LLC	DE	NI A	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	.  N	'
							MIREF Century, LLC	DE	NI A	Madison Core Property Fund LP	Ownership		New York Life Insurance Company	N	
							MIREF Saddle River LLC	DE	NI A	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Newpoint Commons, LLC	DE	NI A	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	'
							MIREF Northsight, LLC	DE	NI A	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N.	<u>                                     </u>
							MIREF Riverside, LLC	DE	NI A	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	]
							MIREF Corporate Woods, LLC	DE	NI A	Madison Core Property Fund LP	Ownership		New York Life Insurance Company	N	
							Bartons Lodge Apartments, LLC	DE	NI A	Madison Core Property Fund LP	Ownership.	90.000	New York Life Insurance Company	N	1
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	N N	
							101 East Crossroads, LLC	DE	NIA		Ownership	100.000		N N	
										MIREF 101 East Crossroads, LLC			New York Life Insurance Company		'
							MIREF Hawthorne, LLC	DE	NI A	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	'
							MIREF Auburn 277, LLC	DE	NI A	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Sumner North, LLC	DE	NI A	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Wellington, LLC	DE	NI A	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Warner Center, LLC	DE	NI A	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MF Duluth GA LLC	DE	NI A	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC Centerstone   CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	_100.000	New York Life Insurance Company	N	
							MADISON-OFC Centerstone III CA LLC	DE	NI A	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N.	
							MADISON-MOB Centerstone IV CA LLC	DE	NI A	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership.	100.000	New York Life Insurance Company	NI	
			47 0070000					DE						N N	
			47-2279230				MADISON-IND Logistics NC LLC		NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company		'
			47-2283899				MCPF-LRC Logistics LLC	DE	NI A	MADISON-IND Logistics NC LLC	Ownership	90.000	New York Life Insurance Company	N	
							MADISON-MF Desert Mirage AZ LLC	DE	NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	N	
							MADISON-OFC One Main Place OR LLC	DE	NI A	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND Fenton MO LLC	DE	NI A	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND Hitzert Roadway MO LLC	DE	NI A	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MF Hoyt OR LLC	DE	NI A	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5172577				MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100,000	New York Life Insurance Company	N	'
							MADISON-IND Locust CA LLC	DE	NI A	Madison Core Property Fund LLC	Ownership.	_100.000	New York Life Insurance Company	N	
			47-5640009				MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	N	
							MADISON-SP Henderson LLC	DE	NIA	Madison Core Property Fund LLC	Ownership.	90.000	New York Life Insurance Company	N N	1
												100.000		N	
							MADISON-MF MCCADDEN CA LLC	DE	NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company		
							MADISON-OFC 1201 WEST IL LLC	DE	NI A	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NI A	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	N	'
							MADISON-MF CRESTONE AZ LLC	DE	NI A	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-4019048				MADISON-MF TECH RIDGE TX LLC	DE	NI A	Madison Core Property Fund LLC	Ownership		New York Life Insurance Company	N	4'
							MADISON-RTL SARASOTA FL, LLC	DE	NI A	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			1	1			New York Life Investment Management Asia	1		New York Life Investment Management			1		1
							Limited	CYM	NI A	Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	1 '
										New York Life Investment Management	1				
			13-4080466		0000061227		MacKay Shields LLC	DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	1
			1000700				MacKay Shields Core Plus Opportunities Fund								1
			27-2850988				GP LLC	DE	NIA	MacKay Shields LLC	Ownership.	100.000	New York Life Insurance Company	N	1
			21-2000988					VE	NI A		ownership	100.000	New TOTK LITE TRISUTANCE COMPANY	١\	
			07.005.005				MacKay Shields Core Plus / Opportunities			MacKay Shields Core Plus Opportunities	l	400.000	l.,	1 1	1
			27-2851036		0001502131		Fund LP	DE	NI A	Fund GP LLC	Ownership	100.000	New York Life Insurance Company	.  N	<sup>'</sup>
1			1				MacKay Municipal Managers Opportunities GP	1							1
			27-0676586		l		LLC	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	. IN	1 '

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											of Control	Control			1
														1	1
											(Ownership,	is		Is an	ı
						Name of Securities			Relation-		Board,	Owner-		SCA	ı
						Exchange		Domi-	ship		Management,	ship		Filing	1
		NIAIO					Name of								ı
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	ı
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	ı
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
							MacKay Municipal Opportunities Master Fund,			MacKay Municipal Managers Opportunities GP		10.30	=::::j(::::)::::::(:)	( /	$\overline{}$
			26-2332835		0001432467		I P	DE	NIA	, , , , , , , , , , , , , , , , , , , ,	Ownership	100.000	New York Life Insurance Company	NI.	ı
			. 20-2332830		0001432467		L.P	UE	NI A	LLC	Uwnersnip	100.000	New York Life Insurance Company	N	
										MacKay Municipal Managers Opportunities GP					ı
			22-2267512		0001432468		MacKay Municipal Opportunities Fund, L.P	DE	NI A	LLC	Ownership	100.000	New York Life Insurance Company	N	
							MacKay Municipal Managers Credit								ı
			27-0676650				Opportunities GP. LLC	DE	NIA	MacKav Shields LLC	Ownership	100.000	New York Life Insurance Company	N	ı
							MacKay Municipal Credit Opportunities Master			MacKay Municipal Managers Credit			Ton Ton Erro modiano company		
			30-0523736		0001460030		Fund, L.P.	DE	NI A	Opportunities GP LLC	0h:	100 000	No. Vania Life Incomes Comment	NI.	ı
			. 30-0523736		0001460030			UE	NI A		Ownership	100.000	New York Life Insurance Company	N	
							MacKay Municipal Credit Opportunities Fund,			MacKay Municipal Managers Credit					.
			. 30-0523739		0001460023		L.P	DE	NI A	Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	,l
		1					MacKay Municipal Credit Opportunities HL			MacKay Municipal Managers Credit					, l
			38-4019880		0001700102		Fund. L.P.	DE	NIA	Opportunities GP LLC	Ownership.	100.000	New York Life Insurance Company	N	, 1
			. 30 .010000				MacKay Municipal Managers Credit						21.0 mod unoo company		
		1	98-1374021					CVM	NIA	MacKav Shields LLC	Ownership	100.000	New York Life Incurence Comme	N.	, l
			. 98-13/4021				Opportunities HL (Cayman) GP LLC	CYM	NI A		Uwnersnip	100.000	New York Life Insurance Company	N	
							MacKay Municipal Credit Opportunities HL			MacKay Municipal Managers Credit					.
			98-1370729		0001710885		(Cayman) Fund, LP	CYM	NI A	Opportunities HL (Cayman) GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MacKay Municipal Short Term Opportunities								1
			45-3040968				Fund GP LLC	DE	NIA	MacKav Shields LLC	Ownership.	100.000	New York Life Insurance Company	N	1
			. 10 0010000				MacKay Municipal Short Term Opportunities			MacKay Municipal Short Term Opportunities	omioi om p		Non Tork Erre mourance company		
			45 0044044		0004500000			DE	ALL A	Fund GP LLC	0h:	100 000	No. Vania Life Incomes Comment	NI.	1
			45-3041041		0001532022		Fund LP	DE	NI A		Ownership	100.000	New York Life Insurance Company	N	
							Plainview Funds plc	IRL	NI A	MacKay Shields LLC	Ownership	50.000	New York Life Insurance Company	N	
							Plainview Funds plc	IRL	NI A	MacKay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	N	
							MacKay Shields High Yield Active Core Fund GP	)							
			27-3064248				LLC	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	1
							MacKay Shields High Yield Active Core Fund LP			MacKay Shields High Yield Active Core Fund	omior on p		Non Tork Erre mourance company		
			26-4248749		0004500400		mackay Sillerus High Field Active core Fund LF	DE	NΙΔ	GP LLC	0h:	100 000	No. Vania Life Incomes Comment	NI.	.
					0001502130						Ownership	100.000	New York Life Insurance Company	N	
			. 98-0540507				MacKay Shields Credit Strategy Fund Ltd	CYM	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-4357172	3859263			MacKay Shields Credit Strategy Partners LP	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MacKay Shields Defensive Bond Arbitrage Fund								.
					0001502133		Ltd.	BMU	NIA	MacKay Shields LLC	Ownership	0.170	New York Life Insurance Company	N	.
							MacKay Shields Defensive Bond Arbitrage Fund			maskay sirroras 225			Tron Tork 2110 Modranos company		
					0001502133		Ltd.	BMU	NIA	New York Life Insurance Company	Ownership	15.280	New York Life Insurance Company	N	
					000 1502 155			DIVIU	NIA	New fork Life insurance company	Owner Strip		New fork Life insurance company		
							MacKay Shields Core Fixed Income Fund GP LLC								1
			45-2732939					DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
		1								MacKay Shields Core Fixed Income Fund GP					, !
			45-2733007		0001529525		MacKay Shields Core Fixed Income Fund LP	DE	NI A	LLC	Ownership	100.000	New York Life Insurance Company	N	,l
		1					MacKay Shields Select Credit Opportunities				. ,				,
		1	82-1760156				Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	,
			02-1/00/100					VE	NI A		Owner Strip		INEW TOLK LITE INSULANCE COMPANY	IVL	,
		1			1		MacKay Shields Select Credit Opportunities	1		MacKay Shields Select Credit Opportunities			L	1	, 1
			. 81-4553436	.	0001703194		Fund LP	DE	NI A	Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	<sub>1</sub>
			98-1108933				MacKay Shields (International) Ltd	GBR	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	,
			98-1108959	.	l	l	MacKay Shields (Services) Ltd.	GBR	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	i
			98-1108940				MacKay Shields UK LLP	GBR	NI A	MacKay Shields (International) Ltd.	Ownership	99.000	New York Life Insurance Company	N	,
			98-1108940				MacKay Shields UK LLP	GBR	NI A	MacKay Shields (Services) Ltd	Ownership	1.000	New York Life Insurance Company	N	
			30-1100340					nux	NI A	maunay officius (octivices) Ltd	Omitet 2111h		Tivew TOTK LITE THEM AND COMPANY	IV	,
		1					MacKay Municipal Managers California			L				1	, !
			47-3358622	.			Opportunities GP LLC	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
		1	1				MacKay Municipal California Opportunities	1		MacKay Municipal Managers California					, 1
			.]	1	l		Fund, L.P	DE	NI A	Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	ı l
							MacKay Municipal New York Opportunities GP								
		1	81-2401724				LLC	DE	NIA	MacKay Shields LLC	Ownership	100,000	Now York Life Incurence Compens	N	, 1
			. 01-2401/24					VE	NI A		Owner Strip	100.000	New York Life Insurance Company	IV	,
		1					MacKay Municipal New York Opportunities			MacKay Municipal New York Opportunities GP					, I
			. 38-4002797		0001685030		Fund, L.P	DE	NI A	LLC	Ownership	100.000	New York Life Insurance Company	N	
		1	1					1		MacKay Municipal New York Opportunities GP					, 1
		1	1		0001700100		MacKay Municipal Opportunity HL Fund LP	DE	NI A	шс	Ownership	100.000	New York Life Insurance Company	N	, !
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						Name of Securities			Relation-		Board,	Owner-		SCA	i
						Exchange		Domi-	ship		Management,	ship		Filing	i
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	i
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code		RSSD	CIK	International)	Or Affiliates	tion	Entity		Other)				*
Code	Group Name	Code	Number	RSSD	CIK	international)				(Name of Entity/Person)		tage	Entity(ies)/Person(s)	(Y/N)	
			81-2575585				MacKay Municipal Capital Trading GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	.  N	
							MacKay Municipal Capital Trading Master								i
			36-4846547				Fund, L.P	DE	NI A	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MacKay Municipal Capital Trading Fund, L.P.								i
			37-1836504					DE	NI A	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	N	i
							MacKay Municipal Managers Strategic			, . ,					1
			81-4932734				Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	1
			01-4302704				MacKay Municipal Strategic Opportunities	UL	INI //	MacKay Municipal Managers Strategic	Owner Sirrp	100.000	. New Tork Life Hisurance company		
			37-1846456		0001701742		Fund LP	DE		Opportunities GP LLC		400 000	N V 1 1 1 C 1		1
			37-1846456		0001/01/42			UE	NI A	opportunities of LLC	Ownership	100.000	New York Life Insurance Company	N	
						1	MacKay Shields US Equity Market Neutral Fund			l., .,	l		L	1 1	( l
			82-1728099				GP LLC	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	ļ
						1	MacKay Cornerstone US Equity Market Neutral			MacKay Shields US Equity Market Neutral					į l
			27-4320205		0001510983		Fund LP	DE	NI A	Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	1
							MacKay Shields Intermediate Bond Fund GP LLC								
			82-1715543					DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	1
			02 17 100 10							MacKay Shields Intermediate Bond Fund GP	owner our p		Their Territ Erric Triodi arioe company		1
			00 1710000		0001715261		Markey Ohiolds Intermediate David Found ID	DE	ALL A	LLC	0h:	100.000	No. Vania Life Income Occurre	N.	1
			82-1716026 13-4080466		0001/15261		MacKay Shields Intermediate Bond Fund LP		NIA	MacKav Shields LLC	Ownership		New York Life Insurance Company	N N	
							MacKay Shields General Partner (L/S) LLC	DE			Ownership	100.000	New York Life Insurance Company		
			02-0633343				MacKay Shields Long/Short Fund (Master)	DE	NI A	MacKay Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company	N	
							MacKay Municipal Managers Opportunities								1
							Allocation GP LLC	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MacKay Municipal Managers Opportunities			MacKay Municipal Managers Opportunities					i
			83-3051488				Allocation Master Fund LP	DE	NIA	Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	N	1
							MacKay Municipal Managers Opportunities			MacKay Municipal Managers Opportunities					
			83-3085547				Allocation Fund A LP	DE	NI A	Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	N	1
			00 0000041				MacKay Municipal Managers Opportunities			MacKay Municipal Managers Opportunities	Owner Sirrp.		New York Erre mourance company		
			83-3088001				Allocation Fund B LP	DE	NIA	Allocation GP LLC	O-marahi-	100 000	New York Life Insurance Company	M	i
			03-3000001						NI A	ATTOCATION OF LLC	Ownership	100.000	. New fork Life insurance company	N	
							MacKay Municipal Managers U.S.								i
							Infrastructure - Opportunities GP LLC	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	.  N	
							MacKay Municipal U.S. Infrastructure			MacKay Municipal Managers U.S.					1
			83-3010096				Opportunities Fund LP	DE	NI A	Infrastructure - Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MacKay Municipal Managers High Yield Select								i
			84-2017635				GP LLC	DE	NIA	MacKav Shields LLC	Ownership	100.000	New York Life Insurance Company	N	i
										MacKay Municipal Managers High Yield					
			84-2046842		0001783642		MacKay Municipal High Yield Select Fund LP	DE	NIA	Select GP LLC	Ownership	100.000	New York Life Insurance Company	N	i
			85-0605318		0001700042		MacKay Flexible Income Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N.	
			01 00000 10		0001811009				NIA	MacKay Flexible Income Fund GP LLC					
					000 10 1 1009		MacKay Flexible Income Fund LP	DE	NI A	wachay Flexible income Fund of LLC	Ownership	100.000	New York Life Insurance Company	N	
			1		1	1	MacKay Municipal Managers High Income	l		l., .,	L		I., .,	1	( l
							Opportunities GP LLC	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	.  N	
			1	1	1		MacKay Municipal High Income Opportunities	1		MacKay Municipal Managers High Income					1 1
							Fund LP	DE	NI A	Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			l	l	l	l	Cascade CLO Manager LLC	DE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	1
							MKS CLO Holdings GP LLC	DE	NI A	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	N	
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership		New York Life Insurance Company	N	
							MKS CLO Advisors, LLC	DE	NIA	MacKav Shields LLC	Ownership.	100.000	New York Life Insurance Company	N	
						***************************************			NI A	mauray officius LLC	OMITE! 9111h	100.000	INCH TOLK LITE HISULANCE COMPANY	١٧	
							MacKay Shields Europe Investment Management	101		W 1/ 01: 1 1 1 1 0		400 000	N V I I ' C I		i
							Limited	IRL	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			1	1	1		MacKay Shields European Credit Opportunity			New York Life Insurance and Annuity			L		
							Fund Limited	NJ	NI A	Corporation	Ownership	33.000	New York Life Insurance Company	N	ļ
			1		1	1	MacKay Shields European Credit Opportunity	1							1
							Fund Limited	NJ	NI A	MacKay Shields LLC	Ownership	67.000	New York Life Insurance Company	N	1
							MKS TALF Opportunities Fund GP, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MacKay Shields TALF 2.0 Opportunities Feeder			masia, silvido LEO	0p.		The rest Erro modification company		
						1	Fund (Cayman) LP	CYM	NIA	MKS TALF Opportunities Fund GP. LLC	Ownership	100 000	New York Life Insurance Company	M.	į I
		•	1	I	I	l	I FUND (VAVIIIAN) LY	1 V Y IVL	1 N I A	INNO TALE Upportunities rung up, LLC	Uwrier Strip		INEW TOLK LITE INSULANCE COMPANY	I N	

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						Name of Securities			Relation-		Board,	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filing	Ĭ
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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
Code	Group Name	Code	Number	KOOD	CIN	international)		lion	⊏⊓uty	(Name of Entity/Person)	Other)	lage	Entity(les)/Person(s)	(1/14)	<b></b> '
							MacKay Shields TALF 2.0 Opportunities Feeder								1 '
							Fund (Cayman GBP-Hedged) LP	CYM	NI A	MKS TALF Opportunities Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	N	{'
							MacKay Shields TALF 2.0 Opportunities Feeder								Ĭ
			85-0866088				Fund (US) LP	DE	NI A	MKS TALF Opportunities Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	N	'
							MacKay Shields TALF 2.0 Opportunities Master								1 '
			85-0860318				Fund LP	DE	NI A	MKS TALF Opportunities Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	N	J'
							MKS Global Sustainable Emerging Markets								1
			87-1580419				Equities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	1 '
							Candriam Global Sustainanble Emerging Markets			MKS Global Sustainable Emerging Markets			Sin Erro modification company		
		İ	87-1621347		1		Equities Fund LP	DE	NI A	Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	M	1
			01-1021041				MKS Global Emerging Markets Equities Fund GP	UĽ		Lquities i unu vi LLV	omilior allip		. Incir fork Life insurance company		[
		İ	87-1598388		1			DE	NI A	MasKay Chialda II C	O-manah i	100 000	New York Life Incurred Commen	A.I	1
			. 87-1598388				LLC	UE	NI A	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	<b>∤</b> '
							Candriam Global Emerging Markets Equities			MKS Global Emerging Markets Equities Fund	1		L		1 '
			87-1645818				Fund LP	DE	NI A	GP LLC	Ownership	100.000	New York Life Insurance Company	N	
										New York Life Investment Management					1 '
					0001453415		Cornerstone Capital Management Holdings LLC _	DE	NI A	Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							Madison Square Investors Asian Equity Market			Cornerstone Capital Management Holdings LLC	,				1 '
							Neutral Fund GP, LLC	DE	NIA		Ownership	100.000	New York Life Insurance Company	N	1 '
							Cornerstone US Equity Market Neutral Fund,			Cornerstone Capital Management Holdings LLC					
							IIC	DE	NIA	ourner otone oup rear management hereinge EEC	Ownership	100.000	New York Life Insurance Company	N	1 '
							Cornerstone Capital Management Large-Cap			Cornerstone Capital Management Holdings LLC	owner strip		New York Erre mourance company		
							Enhanced Index Fund GP, LLC	DE	NIA	Cornerstone Capital Management Horurngs LLC	O-marahi-	100.000	New York Life Insurance Company	N	1 '
								UE	NIA		Ownership	100.000	New fork Life insurance company	N	
							Cornerstone Capital Management Large-Cap			Cornerstone Capital Management Large-Cap			I		1 '
					0001329043		Enhanced Index Fund, LP	DE	NI A	Enhanced Index Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	N	·
										New York Life Investment Management					1 '
			85-1664787				New York Life Investments Alternatives LLC	DE	NI A	Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	<sup>'</sup>
			36-4715120				Madison Capital Funding LLC	DE	NI A	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	N	1'
										New York Life Insurance and Annuity					1 '
			36-4715120				Madison Capital Funding LLC	DE	NI A	Corporation	Ownership	78.100	New York Life Insurance Company	N	1 '
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	N	1
			20 2000001		0001000000		Madison Capital Funding Co-Investment Fund LP			mor do mivodimont di LEO	omici di i p	100.000	Their fork Erro mourance company		
			26-2806918		0001538584		madison capital runding co-investment rund Li	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	M	1 '
					000 1030004		Madiana Annon Lan Fond OD II O	UE						N N	
			80-0920962		0004577007		Madison Avenue Loan Fund GP LLC	DE	NI A	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company		{ <i>'</i>
			. 61–1711540		0001577927		Madison Avenue Loan Fund LP	DE	NI A	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	<b>∤</b> '
							MCF Fund I LLC	DE	NI A	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	{ <i>-</i>
			. 30-1143853				MCF Hanwha Fund LLC	DE	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							Ironshore Investment BL   Ltd	BMU	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			46-2213974				MCF CLO IV LLC	DE	NI A	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	N	!
			46-2213974	l	l		MCF CLO IV LLC	DE	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			81-4067250				MCF CLO V LLC	DE	NI A	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	N.	1
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			82-2734635				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N N	11
			02-2134033				MCF CLO VIII Ltd	DE	NI A		Other			N N	
										Madison Capital Funding LLC		0.000	New York Life Insurance Company		1
							MCF CLO VIII LLC	DE	NI A	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	N	{'
							MCF CLO IX Ltd	CYM	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF CLO IX LLC	DE	NI A	MCF CLO IX Ltd	Ownership	100.000	New York Life Insurance Company	N	<b> </b> '
			36-4883128				MCF KB Fund LLC	DE	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			61-1907486		l		MCF KB Fund II LLC	DE	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			84-3329380				MCF Hyundai Fund LLC	DE	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	11
			37-1749427				Montpelier Carry Parent, LLC	DE	NIA	Madison Capital Funding LLC	Ownership		New York Life Insurance Company	N	
			01-1148421					DE		Montpelier Carry Parent, LLC	Ownership			N N	1
		1	.1	I	I	l	Montpelier Carry, LLC	UE	NI A	Montpetter Carry Marent, LLC	Uwrier Sn   p	100.000	New York Life Insurance Company	. IN	1'

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											Type	lf			1
											of Control	Control			1
											(Ownership,	is		ls an	1
						Name of Constition			Deletion					SCA	1
						Name of Securities			Relation-		Board,	Owner-			1
						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
Code	Group Name	Code		หออบ	CIN	international)								( Y/IN)	<u> </u>
			46-2042988				Montpelier GP, LLC	DE	NI A	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	.  N	
			46-2042988		0001570694		Montpelier Fund, L.P.	DE	NI A	Montpelier GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			35-2537165				MCF Mezzanine Carry I LLC	DE	NI A	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership		New York Life Insurance Company	N	1
										New York Life Insurance and Annuity					
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	Corporation	Ownership		New York Life Insurance Company	N	1
			. 32-0403043				MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other			N N	4
												0.000	New York Life Insurance Company	N	1
			98-1450997				MCF PD Fund LP	DE	NI A	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NI A	Madison Capital Funding LLC	0ther	0.000	New York Life Insurance Company	N	1
			83-4242231				MCF Senior Debt Fund 2019-I LP	DE	NI A	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	N	1
			l	1	1	l	Warwick Seller Representative, LLC	DE	NI A	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	J
		1				1	Young America Holdings, LLC	DE	NIA	Madison Capital Funding LLC	Ownership.	36.350	New York Life Insurance Company	N	
							YAC.ECOM Incorporated	MN	NIA	Young America Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N N	1
				2644154			Young America, LLC	MN	NIA			100.000		N N	1
				2044 154						Young America Holdings, LLC	Ownership		New York Life Insurance Company		
							Global Fulfillment Services, Inc.	AZ	NI A	Young America, LLC	Ownership	100.000	New York Life Insurance Company	N	
							SourceOne Worldwide, Inc.	MN	NI A	Young America, LLC	Ownership	100.000	New York Life Insurance Company	N	
							YA Canada Corporation	CAN	NI A	Young America, LLC	Ownership	100.000	New York Life Insurance Company	N	
							·			New York Life Investments Alternatives LLC					1
							GoldPoint Partners LLC	DE	NIA		Ownership	100.000	New York Life Insurance Company	N	1
					0001513540		New York Life Capital Partners, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
														N N	
					0001293285		New York Life Capital Partners II, LLC	DE	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners III GenPar GP,								1
							LLC	DE	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners IV GenPar GP,								1
						l	LLC	DE	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	.]
							New York Life Capital Partners IV GenPar, LP			New York Life Capital Partners IV GenPar					1
							non fork Erro oupritur furthere iv deman, Er	DE	NIA	GP. LLC	Ownership	100.000	New York Life Insurance Company	N	1
								UL		New York Life Capital Partners IV GenPar,	Owner Sirry	100.000	New Tork Life Hisurance company		
							N V 1 1 1 C O 11 1 D 1 1 1 V 1 D	DE	ALL A	new fork life capital farthers in denfar,		400.000	N V 1 1 1 C 1		1
							New York Life Capital Partners IV, LP	DE	NI A	LP	Ownership	100.000	New York Life Insurance Company	N	
										New York Life Capital Partners IV GenPar,					1
							New York Life Capital Partners IV-A, LP	DE	NI A	LP	Ownership	100.000	New York Life Insurance Company	.  N	
							GoldPoint Core Opportunities Fund, L.P.	DE	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Core Opportunities Fund II L.P	DE	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	1
							GoldPoint Mezzanine Partners IV GenPar GP,				1				
					1	1	LLC	DE	NI A	GoldPoint Partners LLC	Ownership.	100.000	New York Life Insurance Company	N	1 '
							LLV			GoldPoint Mezzanine Partners IV GenPar GP.	omior on p		. How Tork Erro mourance company		1
					1	1	Out-Puint Manager Puntages IV O. D. 15	DE.	ALL A	uoruronni mezzannie ratineis iv denrat dr.	0	100,000	New Years Life Learning Comme	N.	1 '
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NI A	ш	Ownership	100.000	New York Life Insurance Company	N	
.					1	1	GoldPoint Mezzanine Partners Co-Investment						1		1 '
					0001670568		Fund A, LP	DE	NI A	GoldPoint Mezzanine Partners IV GenPar LP .	Ownership	100.000	New York Life Insurance Company	N	
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NI A	GoldPoint Mezzanine Partners IV GenPar LP .	Ownership	100.000	New York Life Insurance Company	N	.1 '
							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership.	100.000	New York Life Insurance Company	N	1
							GPP Mezz IV B Blocker LP (GPPMBB)	DE		GoldPoint Mezzanine Partners IV, LP			New York Life Insurance Company	N	1
									NIA		Ownership	100.000			'
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	·
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV E Blocker LPP	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GPP Mezz IV E Blocker LPP	Ownership	100.000	New York Life Insurance Company	N	
			l	1	.1	l	GPP Mezz IV F Blocker LP	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	J
							GPP Mezz IV G Blocker LP	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership.	100.000	New York Life Insurance Company	N N	1
													New York Life Insurance Company		1
							GPP Mezz IV I Blocker LP	DE	NI A	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	'
						ĺ	GoldPoint Mezzanine Partners Offshore IV,	CYM		GoldPoint Mezzanine Partners IV GenPar GP,					1
						1			NI A		Ownership.	100.000	New York Life Insurance Company		

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1	2	3	4	5	6	7	8	9	10	11	12 Type of Control	13 If Control	14	15	16
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
Oodc	Croup reame	Oodc	IVallibei	TOOD	Oiix	internationary	GoldPoint Partners Co-Investment V GenPar GP	tion	Littly	(Name of Entry/1 croom)	Guici)	tage	Littly(lC3)/1 Cl3OH(3)	(1/14)	+
							LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment V GenPar,			GoldPoint Partners Co-Investment V GenPar					
							L.P.	DE	NI A	GP LLC	Ownership	100.000	New York Life Insurance Company	N	
										GoldPoint Partners Co-Investment V GenPar,					
					0001670563		GoldPoint Partners Co-Investment Fund-A, LP .	DE	NI A	L.P	Ownership	100.000	New York Life Insurance Company	N	
										GoldPoint Partners Co-Investment V GenPar,					
					0001562188		GoldPoint Partners Co-Investment V, L.P	DE	NI A	L.P	Ownership	100.000	New York Life Insurance Company	N	
		-					GPP V B Blocker Holdco LP	DE	NI A	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	N	
		1			1		GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	_100.000	New York Life Insurance Company	N	
							Blocker Holdco D, LP	UE	NIA	GoldPoint Partners Co-Investment V, LP	Ownersnip	100.000	New fork Life insurance Company	N.	
							GPP V ECI Aggregator LP	DE	NIA	Blocker Holdco D. LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP V E Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP V F Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership		New York Life Insurance Company	N	
							GPP V G Blocker Holdco LP	DE	NI A	GoldPoint Partners Co-Investment V. LP	Ownership.	100.000	New York Life Insurance Company	N	1
		-					GoldPoint Partners Private Debt V GenPar GP,			dorar one rai thoro or invocation v, El			Total Control Moderation Company		
							LLC	DE	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Private Debt Offshore V.			GoldPoint Partners Private Debt V GenPar			. ,		
							LP	CYM	NI A	GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
										GoldPoint Partners Private Debt V GenPar					
							GPP Private Debt V RS LP	DE	NI A	GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Private Debt V GenPar GP,			GoldPoint Partners Private Debt V GenPar					
							LP	DE	NI A	GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							0.110.110.1	DE		GoldPoint Partners Private Debt V GenPar	0 1:	400.000	N V I I C I		
							GOIdPoint Partners Private Debt V, LP GPP PD V A Blocker. LLC	DE	NI A NI A	GP, LP	Ownership	100.000	New York Life Insurance Company New York Life Insurance Company	N N	
							GPP Private Debt V-ECI Aggregator LP	DE	NI A	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	N N	
							GPP PD V B Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	N	
		-					GPP PD V C Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	N	
							dir ib v o broker, EEO			GoldPoint Partners Private Debt V GenPar	owner strip		Tork Erro modranos company		
							GPP LuxCo V GP Sarl	LUX	NIA	GP. LLC	Ownership	100.000	New York Life Insurance Company	N	
										GoldPoint Partners Private Debt V GenPar			1		
							GPP Private Debt LuxCo V SCSp	LUX	NI A	GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
1		1			1		GoldPoint Partners Select Manager III GenPar				1				
		-					GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
		1			1		GoldPoint Partners Select Manager III GenPar,			GoldPoint Partners Select Manager III	L		L	1	
		-					L.P	CYM	NI A	GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
		1			0001044701		GoldPoint Partners Select Manager Fund III,	OVAL	NII A	GoldPoint Partners Select Manager III	0	100.000	New Years Life Lawrence Com-	M	
		-			0001644721		GoldPoint Partners Select Manager Fund III	CYM	NI A	GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	·····
		1			1		AIV. L.P	DE	NIA	GoldPoint Partners Select Manager III GenPar. LP	Ownership	100.000	New York Life Insurance Company	M	
							GoldPoint Partners Select Manager IV GenPar	UE		Worll αι , Ll	owner strip		THE TOTA LITE HISUITATIVE COMPANY	IVL	1
1		I		1	I		GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager IV GenPar,			GoldPoint Partners Select Manager IV GenPar	5		The roll Live modification company		
		.					L.P	DE	NI A	GP, LLC	Ownership	100.000	New York Life Insurance Company	N	<u> </u>
							GoldPoint Partners Select Manager Fund IV,			GoldPoint Partners Select Manager IV			,		
		.			0001725867		L.P	DE	NI A	GenPar, L.P	Ownership	100.000	New York Life Insurance Company	N	
		1			1		GoldPoint Partners Select Manager V GenPar								
		-					GP, LLC	DE	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
		1			1		GoldPoint Partners Select Manager V GenPar,			GoldPoint Partners Select Manager V GenPar	L		L		
							L.P.	DE	NI A	GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
		1			1		GoldPoint Partners Select Manager Fund V,	DE	NII A	GoldPoint Partners Select Manager V GenPar,	0	100.000	New Years Life Lawrence Com-	M	
							L.r	UE	NI A	[L.r	Ownership	100.000	New York Life Insurance Company	N	

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						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
							GoldPoint Partners Canada V GenPar Inc.	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N N	
							GoldPoint Partners Select Manager Canada Fund			dorar office rail thoro EEO	omior dirip		Tork Erro modranos company		
							V I P	CAN	NI A	GoldPoint Partners Canada V GenPar Inc	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Canada III GenPar, Inc	CAN	NIA	GoldPoint Partners LLC	Ownership.	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager Canada Fund			dorui offic i al thers LLC	Owner Sirip		INEW TORK LITE HISURANCE COMPANY		
							III. L.P.	CAN	NI A	GoldPoint Parners Canada III GenPar, Inc	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Parners Canada IV GenPar Inc	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager Canada Fund			dorui offic i al thers LLC	Owner Sirry		INEW TORK LITE HISURANCE COMPANY		
							IV. L.P.	CAN	NIA	GoldPoint Parners Canada IV GenPar Inc	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment VI GenPar GP		NI A	GOTUFOTHE FAITHERS CAHAGA IV GENFAL THE	owner strip				
							LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	M	
							GoldPoint Partners Co-Investment VI GenPar,	UE	NIA	GoldPoint Partners Co-Investment VI GenPar	Owner Sirrp				
							GOTOFOTHE FAITHERS CO-THYESTMENT VI GENFAI,	DE	ALL A		0hi	100 000	No. Vanis Life Income Occurre	NI NI	
							LP	UE	NI A	GP LLC	Ownership	100.000	New York Life Insurance Company	N	
					0004740700		0.110.110.1	DE		GoldPoint Partners Co-Investment VI GenPar		400.000	N V 1 1 1 1 2	.,	
					0001712763		GoldPoint Partners Co-Investment VI LP	DE	NI A	LP	Ownership	100.000	New York Life Insurance Company	N	
							ann w	DE		GoldPoint Partners Co-Investment VI GenPar	١	400.000			
							GPP VI - ECI Aggregator LP	DE	NI A	LP	Ownership	100.000	New York Life Insurance Company	N	
										GoldPoint Partners Co-Investment VI GenPar	·				
							GPP VI Blocker A LLC	DE	NI A	LP	Ownership	100.000	New York Life Insurance Company	N	
										GoldPoint Partners Co-Investment VI GenPar					
							GPP VI Blocker B LLC	DE	NI A	LP	Ownership	100.000	New York Life Insurance Company	N	
										GoldPoint Partners Co-Investment VI GenPar,					
							GPP VI Blocker C LLC	DE	NI A	LP	Ownership	100.000	New York Life Insurance Company	N	
										GoldPoint Partners Co-Investment VI GenPar,	,				
							GPP VI Blocker D LLC	DE	NI A	LP	Ownership	100.000	New York Life Insurance Company	N	
										GoldPoint Partners Co-Investment VI GenPar,	,				
							GPP VI Blocker E LLC	DE	NI A	LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Co-Invest VII GenPar, GP LLC	DE	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GPP Co-Invest VII, GenPar LP	DE	NI A	GPP Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment VII, LP	DE	NI A	GPP Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Private Credit GenPar GP, LLC	DE	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001718352		GoldPoint Private Credit Fund, LP	DE	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP 2010 Co-Invest GenPar GP, LLC	DE	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
		.					NYLCAP 2010 Co-Invest GenPar L.P.	DE	NI A	NYLCAP 2010 Co-Invest GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP 2010 Co-Invest L.P.	DE	NI A	NYLCAP 2010 Co-Invest GenPar L.P	Ownership	100.000	New York Life Insurance Company	N	
		1					NYLCAP 2010 Co-Invest ECI Blocker Holdco B								
							L.P	DE	NI A	NYLCAP 2010 Co-Invest L.P.	Ownership	100.000	New York Life Insurance Company	N	
		1								NYLCAP 2010 Co-Invest ECI Blocker Holdco B					
							NYLCAP 2010 Co-Invest ECI Blocker B L.P	DE	NI A	L.P	Ownership	100.000	New York Life Insurance Company	N	
[		.					Goldpoint Partners Canada GenPar, Inc	CAN	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager Canada Fund, LP	CAN	NI A	NYLCAP Canada GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	N	
		.					NYLCAP Canada II GenPar, Inc.	CAN	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager Canada Fund II, L.P	CAN	NI A	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
		1								NYLIM Mezzanine Partners II GenPar GP. LLC					
		1					NYLIM Mezzanine Partners II GenPar, LP	DE	NI A		Ownership	100.000	New York Life Insurance Company	N	
		1					NYLCAP Mezzanine Partners III GenPar GP, LLC					70.000			
		1						DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
										NYLCAP Mezzanine Partners III GenPar GP,					
		1					NYLCAP Mezzanine Partners III GenPar, LP	DE	NI A	LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Mezzanine Partners III, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Mezzanine Partners III 2012 Co-Invest	UL	NI 7	INILONI MOZZANINE LALUNEIS III UENFAL, LF	οπιοι σιτιρ				
		1					ECI Blocker Holdco B, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							ביי ווייייייייייייייייייייייייייייייייי	UĒ		INILONI WEZZAITTIE FALTHETS ITT GENEAF, LP	Omingt 2111h	100.000		IV	

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						Name of Constition			Deletion					SCA	
						Name of Securities			Relation-		Board,	Owner-			
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
Oouc	Gloup Haine	Oouc	IVallibei	TOOD	Oiix	international)	NYLCAP Mezzanine Partners III 2012 Co-Invest	tion	Littly	NYLCAP Mezzanine Partners III 2012 Co-	Other)	tage	Entity(les)/r erson(s)	(1/14)	+
							ECI Blocker B. LP	DE	NIA	Invest ECI Blocker Holdco B. LP	0	100.000	New York Life Insurance Company	N	
							EUI BIOCKER B, LP	UE	NI A		Ownership		New York Life Insurance Company	N	
										NYLCAP Mezzanine Partners III GenPar GP,					
					0001483925		NYLCAP Mezzanine Offshore Partners III, LP	CYM	NI A	LLC	Ownership		New York Life Insurance Company	.  N	
							NYLCAP Select Manager GenPar GP, LLC	DE	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager GenPar, LP	DE	NI A	NYLCAP Select Manager GenPar GP, LLC	Ownership		New York Life Insurance Company	N	
					0001441093		NYLCAP Select Manager Fund, LP	DE	NI A	NYLCAP Select Manager GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager Cayman Fund, LP	CYM	NI A	NYLCAP Select Manager GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
		l				l	NYLCAP Select Manager II GenPar GP, LLC	DE	NI A.	GoldPoint Partners LLC	Ownership		New York Life Insurance Company	N	
							NYLCAP Select Manager II GenPar, L.P.	CYM	NI A.	NYLCAP Select Manager II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	1
					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	N N	1
					000 10201 40		NYLCAP India Funding LLC	DE	NIA	GoldPoint Partners LLC	Ownership.	100.000	New York Life Insurance Company	N	1
		-					NYLIM-JB Asset Management Co., LLC	MUS	NI A	NYLCAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	N	3
							New York Life Investment Management India								
					0001356865		Fund II, LLC	MUS	NI A	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investment Management India			New York Life Investment Management India					
							Fund (FVCI) II, LLC	MUS	NI A	Fund II, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP India Funding III LLC	DE	NI A	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM-Jacob Ballas Asset Management Co. III,								
							LLC	MUS	NI A	NYLCAP India Funding III LLC	Ownership.	24.660	New York Life Insurance Company	N	4
										NYLIM-Jacob Ballas Asset Management			1		
					0001435025		NYLIM Jacob Ballas India Fund III, LLC	MUS	NIA	Company III. LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001100020		NYLIM Jacob Ballas Capital India (FVCI) III.	1400		Company 111, EEO	omici dirip		Tork Erro modrance company		
							LLC	MUS	NI A	NYLIM Jacob Ballas India Fund III, LLC	Ownership.	100.000	New York Life Insurance Company	N	
							NYLIM Jacob Ballas India (FII) III. LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership		New York Life Insurance Company	N N	
							Evolvence Asset Management, Ltd	CYM	NI A	GoldPoint Partners LLC	Ownership	24.500	New York Life Insurance Company	N	
							EIF Managers Limited	MUS	NI A	Evolvence Asset Management, Ltd	Ownership	58.720	New York Life Insurance Company	N	
							EIF Managers II Limited	MUS	NI A	Evolvence Asset Management, Ltd	Ownership	55.000	New York Life Insurance Company	N	
										New York Life Investments Alternatives LLC					
			54-1886751				PA Capital LLC	DE	NI A		Ownership	68.140	New York Life Insurance Company	N	
			84-2631913				BMG PAPM GP, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-2611868				BMG PA Private Markets (Delaware) LP	DE	NI A	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1503475				BMG Private Markets (Cayman) LP	CYM	NIA	BMG PAPM GP. LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-2641258				PACD MM, LLC	DE	NIA	PA Capital LLC	Ownership	_100.000	New York Life Insurance Company	N	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD MM. LLC	Other	0.000	New York Life Insurance Company	N	8
							PA Credit Program Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-1396530				PA Credit Program Carry, LLC	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N N	1
									NI A					N N	1
		-	45-2572635				PACIF Carry Parent, LLC	DE		PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			45-2591793				PACIF Carry, LLC	DE	NI A	PACIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
		-					PACIF GP, LLC	DE	NI A	PA Capital LLC	Ownership		New York Life Insurance Company	N	
			20-4877177		0001368975		Private Advisors Coinvestment Fund, LP	DE	NI A	PACIF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
		.					PACIF II GP, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	4
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	DE	NI A	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2591588				PACIF II Carry Parent, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
		l	45-2591860				PACIF II Carry, LLC	DE	NI A	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PACIF III GP. LLC	DE	NI A.	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	1
			46-1360141		0001562375		Private Advisors Coinvestment Fund III, LP	DE	NIA	PACIF III GP, LLC	Ownership	100.000	New York Life Insurance Company	N N	1
			46-2548534		0001002010		PACIF III Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N N	
			80-0916710					DE	NIA	PACIF III Carry Parent, LLC		100.000		.  N N	1
			00-09 107 10				PACIF III Carry, LLC				Ownership		New York Life Insurance Company		
							PACIF IV GP, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
		-	47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NI A	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PACIF IV Carry Parent, LLC	DE	NI A	PA Capital LLC	Ownership		New York Life Insurance Company	N	
			47-4489053				PACIF IV Carry, LLC	DE	NI A	PACIF IV Carry Parent, LLC	Ownership		New York Life Insurance Company	N	
ı		1	1	1		Ī	PAMMF GP. LLC	DF	NIA	PA Capital LLC	Ownership		New York Life Insurance Company	N	1

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											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
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		NAIC	ID.			if Publicly Traded	Names of	ciliary	to	Discoult Construit of the	Attorney-in-Fact,	Provide	LUC - A CONTROL	Re-	
Group		Company	. ID	Federal	0114	(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NI A	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			03-0532213	-	0001322607		PA Hedged Equity Fund, L.P.	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			5.4 005.4400		0004450040		Private Advisors Hedged Equity Fund (QP),					400.000		'	
			54-2051483		0001459910		L.P	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			00 5004047				D: 4 41: 11 15 :4 11 4 5 1	DE	NII 4	Private Advisors Hedged Equity Fund (QP),	0.11	0.000	lu v i i i o		
			20-5904617				Private Advisors Hedged Equity Master Fund	DE	NI A	L.P.	Other	0.000	New York Life Insurance Company	N	В
			83-0892695				PASOF GP, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.  N	
			83-0875251				PA Strategic Opportunities Fund, LP	DE	NI A	PASOF GP, LLC	Ownership	100.000	New York Life Insurance Company	.  N	
		-					PASCBF III GP, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			20-4838202		0001374891		Private Advisors Small Company Buyout Fund	DE	NIA	PASCBF III GP. LLC	Ownership	100.000	New York Life Insurance Company	M	
		-	40382U2		0001374891		PASCBF IV GP, LLC	DE	NIA	PASCBF III GP, LLC		100.000	New York Life Insurance Company	.  N N	t
							Private Advisors Small Company Buyout Fund	UE	INI A	ra vapitai LLV	Ownership	100.000	. INCH TOTK LITE THISURANCE COMPANY	١٧	
			26-1662399		0001442524		IV. LP	DE	NI A	PASCBE IV GP. LLC	Ownership.	100.000	New York Life Insurance Company	l N	
			45-2573409		000 1442024		PASCBF IV Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.  N N	
			45-2591925				PASCBF IV Carry, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-259 1925				PASCBF V GP. LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N N	
							Private Advisors Small Company Buyout Fund	VE	NI A	PA Capital LLC	. Owner Ship	100.000	. New fork Life insurance company	N	
			45-4078336		0001537995		V. LP	DE	NIA	PASCBF V GP. LLC	Ownership	100.000	New York Life Insurance Company	NI.	
			45-4070330		0001337993		Private Advisors Small Company Buyout V -	UE	NI /L	PROUDE V OF, LLC	Owner Strip	100.000	New fork Life Hisurance company		
			46-1799496		0001576987		ERISA Fund. LP	DE	NIA	PASCBE V GP. LLC	Ownership	100.000	New York Life Insurance Company	NI.	
			46-2714292		0001370307		PASCBF V Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership.	100.000	New York Life Insurance Company	N N	
			35-2476750				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N N	
			. 33-24/0/30				PASCPEF VI Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4523581				PASCPEF VI Carry, LLC	DE	NI A	PASCPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4525501				PASCPEF VI GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private	DL		TA SUPITUI EES	omici sirip	100.000	Their fork Life modifiance company		
			46-4301623		0001595889		Equity Fund VI, LP	DE	NIA	PASCPEF VI GP. LLC	Ownership	100.000	New York Life Insurance Company	N	
		-					Private Advisors Small Company Private				V		Total Control Control Company		1
			98-1223903		0001635254		Equity Fund VI (Cayman), LP	CYM	NIA	PASCPEF VI GP. LLC	Ownership.	100.000	New York Life Insurance Company	N	
							PASCPEF VII GP, LLC	DE	NI A	PA Capital LLC	Ownership.	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private								
			47-5430553		0001657189		Equity Fund VII, LP	DE	NI A	PASCPEF VII GP. LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private			,	,				
			98-1286549		0001711424		Equity Fund VII (Cayman), LP	CYM	NI A	PASCPEF VII GP, LLC	Ownership.	100.000	New York Life Insurance Company	N	
				.			PASCPEF VII Carry Parent, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	ļl
			47-5442078				PASCPEF VII Carry, LLC	DE	NI A	PASCPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	N	
		.					PASCPEF VIII GP LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	ļl
					I		Private Advisors Small Company Private						1	1	
			82-2042371				Equity Fund VIII, LP	DE	NI A	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	N	ļl
							Private Advisors Small Company Private							1 ,	
			98-1417728		0001711426		Equity Fund VIII (Cayman), LP	CYM	NI A	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	.  N	ļ
		-	84-1939809	-			PASCPEF IX GP, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-1800282				PA Small Company Private Equity Fund IX, LP	DE	NI A	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	N	ļ
					1		PA Small Company Private Equity Fund IX,				L			1	
			98-1516465				(Cayman), LP	CYM	NI A	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	.  N	·····
							Cuyahoga Capital Partners IV Management			L	I		l., .,	1 ,	
			26-4331000				Group LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.  N	·····
										Cuyahoga Capital Partners IV Management	l		L	1 '	
			26-4331219	-	0001514824		Cuyahoga Capital Partners IV LP	DE	NI A	Group LLC	Other	0.000	New York Life Insurance Company	.  N	8
							Cuyahoga Capital Emerging Buyout Partners			la	l	400 00-	l., v	1 '	
			26-3698069	. 3835342			Management Group LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.  N	
			00 0000000	0005054			Cuyahoga Capital Emerging Buyout Partners LP	D=	NI -	Cuyahoga Capital Emerging Buyout Partners		6 000	N V I I C I	1 '	
			26-3698209	. 3835351				DE	NI A	Management Group LLC	Other	0.000	New York Life Insurance Company	.  N	8

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						Exchange		Domi-	ship		Management,	ship		Filing	
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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
							PA Real Assets Carry Parent, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4479441				PA Real Assets Carry, LLC	DE	NI A	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Real Assets Carry Parent II, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2582122				PA Real Assets Carry II, LLC	DE	NI A	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Emerging Manager Carry Parent, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4468334				PA Emerging Manager Carry, LLC	DE	NI A	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
l						l	PA Emerging Manager Carry Parent II, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NI A	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	N	J
							RIC I GP. LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NI A	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	N	]
							RIC I Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
		1	47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASF V GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
		1	47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASE V GP. LLC	Ownership.	100.000	New York Life Insurance Company	N	
			. 47 4202440		0001040000		PASF V Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4498336				PASE V Carry, LLC	DE	NIA	PASE V Carry Parent, LLC	Ownership.	100.000	New York Life Insurance Company	N	
			84-3310049				PASE VI GP. LLC	DE	NIA	PA Capital LLC	Ownership.	100.000	New York Life Insurance Company	N	
			84-3090059				PA Secondary Fund VI. LP	DE	NIA	PASE VI GP. LLC	Ownership	100.000	New York Life Insurance Company	NN	
			. 04-3090039				PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASE VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NN	
							PA Secondary Fund VI (Cayman), LP	CYM	NI A	PASE VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NN.	1
							PARAF GP. LLC	CYM	NIA	PASE VI GP, LLC			New York Life Insurance Company	N N	
			47-5323045		0004050540					PARAF GP. LLC	Ownership	100.000			
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA		Ownership	100.000	New York Life Insurance Company	N	
			47-5392508				PARAF Carry Parent, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	·
			47-5392508				PARAF Carry, LLC	DE	NI A	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCCIF GP, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Coinvestment								1
			47-5230804		0001660017		Fund, LP	DE	NI A	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	.  N	
							Private Advisors Small Company Coinvestment							ļ	1
			81-4614299		0001691962		Fund ERISA, LP	DE	NI A	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	.  N	
							PASCCIF II GP, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Small Company Coinvestment Fund II, LP	DE	NI A	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCCIF Carry Parent, LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5472308				PASCCIF Carry, LLC	DE	NI A	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-3120890				PARAF II GP LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NI A	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			86-1973380				PARAF III GP LLC	DE	NI A	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	.]
l			86-1678206				PA Real Assets Fund III, LP	DE	NI A	PARAF III GP LLC	Ownership.	100.000	New York Life Insurance Company	N	J
					0001223706		Private Advisors Hedged Equity Fund, Ltd	CYM	NI A	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	8
1			1				Private Advisors Hedged Equity Fund (QP),	1	1	,			1	1	
		.1	20-1079864	l	0001459910	l	Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	8
							Private Advisors Hedged Equity Master Fund,			Private Advisors Hedged Equity Fund (QP),					
			98-0626772				Ltd.	CYM	NIA	I td	Other	0.000	New York Life Insurance Company	N	8
			00 0020112				WTP GP. LLC	DE	NIA	PA Capital LLC	Ownership.	100.000	New York Life Insurance Company	N	
			46-5163324		0001605509		West Tower Partners, LP	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1164867		0001605502		West Tower Partners, Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	8
			98-1164329		0001000002		West Tower Partners SPC	CYM	NIA	West Tower Partners, Ltd.	Other	0.000	New York Life Insurance Company	N	8
			83-2670366				Washington Pike GP. LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-2634832				Washington Pike GP, LLC	DE	NIA	Washington Pike GP. LLC	Ownership	100.000	New York Life Insurance Company	NN	
		-	84-5036706				RidgeLake Partners GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company New York Life Insurance Company	N	
			84-5053710				RidgeLake Partners GP, LLC	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NN	
			04-0003/10				niugelake rariners, Lr	VE	NI A	New York Life Investment Management	Owner Srifp	100.000	rork Lite insurance company	-  N	
		1					MVI CAD Haldings (Mauritius)	MIN	NI A		O-manahi-	100 000	New Yearly Life Incomment Comment	,	] ]
							NYLCAP Holdings (Mauritius)	MUS	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	.  N	
							Jacob Ballas Capital India PVT, Ltd.	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	N	{
							Industrial Assets Holdings Limited	MUS	NI A	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	. LN	4

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						Name of Consulting			Dalation						
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
Code	Group Name	Code	Nullibei	KOOD	CIK	international)								(1/11)	
							JB Cerestra Investment Management LLP	MUS	NI A	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	N	
										New York Life Investment Management					
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NI A	Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
										New York Life Investment Management					
							NYL Workforce GP LLC	DE	NI A	Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	.]
										New York Life Investment Management	·				1
			52-2206685		0001133639		New York Life Investment Management LLC	DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
			OL LL00000				NYLIM Fund II GP. LLC	DE	NIA	New York Life Investment Management LLC	Ownership.		New York Life Insurance Company	N	1
							NYLIM-TND, LLC	DE	NIA	NYLIM Fund II GP. LLC	Ownership		New York Life Insurance Company	N	
								UE	NI A	INTLIM Fulld II GF, LLC	Owner Strip		New fork Life Hisurance company		
							New York Life Investment Management Hong Kong	0.51	NI A	Man Vanis Life Inscribe 4 11	0	100.000	New Years Life Income	,.	1 1
							Limited	CHN	NI A	New York Life Investment Management LLC	Ownership		New York Life Insurance Company	N	·
							WFHG, GP LLC	DE	NI A	New York Life Investment Management LLC	Ownership		New York Life Insurance Company	N	
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NI A	WFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	N	
										New York Life Investment Management					
							IndexIQ Holdings Inc.	DE	NI A	Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	1
							<b>g</b> -			New York Life Investment Management					
			02-0811751		0001483922		IndexIQ LLC	DE	NI A	Holdings LLC	Ownership	74.370	New York Life Insurance Company	N	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership.	25.630	New York Life Insurance Company	N	1
			02-0811753		0001405922		IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership		New York Life Insurance Company	N	
			. 02-0611/33		0001410990										
							IndexIQ Active ETF Trust	DE	NI A	IndexIQ LLC	Ownership		New York Life Insurance Company	N	
							IndexIQ ETF Trust	DE	NI A	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	N	
										New York Life Investment Management					
							IQ 50 Percent Hedged FTSE International ETF.	DE	NI A	Holdings LLC	Ownership	52.210	New York Life Insurance Company	N	
										New York Life Investment Management					
							IQ 500 International ETF	DE	NI A	Holdings LLC	Ownership	98.580	New York Life Insurance Company	N	JJ
										New York Life Investment Management					
							IQ Chaikin US Large Cap ETF	DE	NIA	Holdings LLC	Ownership	60.270	New York Life Insurance Company	N	
							To onatkin oo Large oap Lit			New York Life Investment Management	owner arr p		new fork Erre modrance company		
							IQ Chaikin US Small Cap ETF	DE	NIA	Holdings LLC	O-marah i -	50.610	New York Life Insurance Company	N	
							TU CHAIKIN US SMAIL CAP EIF	VE	NI A		Ownership	30.610	New fork Life insurance company	IV	
								-		New York Life Insurance and Annuity		70.040			
							IQ Healthy Hearts ETF	DE	NI A	Corporation	Ownership	79.840	New York Life Insurance Company	N	
										New York Life Investment Management					
							IQ S&P High Yield Low Volatility Bd ETF	DE	NI A	Holdings LLC	Ownership	54.570	New York Life Insurance Company	N	
										New York Life Investment Management					
							IQ Candriam ESG International Equity ETF	DE	NI A	Holdings LLC	Ownership	99.950	New York Life Insurance Company	N	
										New York Life Investment Management	·				
							IQ Candriam ESG US Equity ETF	DE	NI A	Holdings LLC	Ownership.	97 . 120	New York Life Insurance Company	N	
		-					New York Life Investment Management Holdings			New York Life Investment Management	0.1101 011 p		Total Contract Company		
							International	LUX	NI A	Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investment Management Holdings	LUA	NI 7	New York Life Investment Management	omici sifip	100.000	Their Tork Life Hisurance company		
								LIN			0 1:	400.000	N V 1 1 1 0		
							II International	LUX	NI A	Holdings International	Ownership	100.000	New York Life Insurance Company	N	
										New York Life Investment Management					
							Candriam Group	LUX	NI A	Holdings II International	Ownership		New York Life Insurance Company	N	
							CGH UK Acquisition Company Limited	GBR	NI A	Candriam Group	Ownership		New York Life Insurance Company	N	l
							Tristan Capital Partners Holdings Limited	GBR	NI A	CGH UK Acquisition Company Limited	Ownership	49.000	New York Life Insurance Company	N	
		.					Tristan Capital Holdings Limited	GBR	NI A	Tristan Capital Partners Holdings Limited	Ownership		New York Life Insurance Company	N	
							Tristan Capital Partners LLP	GBR	NI A	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	N.	]
							EPISO 4 Co-Investment LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership		New York Life Insurance Company	N	
							EPISO 4 (GP) LLP	GBR	NIA	EPISO 4 Co-Investment LLP	Ownership	16.000	New York Life Insurance Company	N	1
							EPISO 4 Incentive Partners LLP	GBR	NI A	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	N	
							CCP 5 Co-Investment LLP	GBR	NI A	Tristan Capital Partners Holdings Limited	Ownership		New York Life Insurance Company	N	·
							Tristan Capital Limited	GBR	NI A	Tristan Capital Partners Holdings Limited	Ownership		New York Life Insurance Company	N	·
							Tristan Capital Partners LLP	GBR	NI A	Tristan Capital Limited	Ownership		New York Life Insurance Company	N	
				1			CCP III Co-Investment (GP) Limited	GBR	NI A	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	J

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						Name of Consumition			Dalatian						
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
Code	Group Name	Code	Number	ROOD	CIK	international)			,			5 -		(1/N)	₩
							CCP III Co-Investment LP	GBR	NI A	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							CCP IV Co-Investment LP	GBR	NI A	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							CCP III (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	N	
							CCP III Incentive Partners (GP) Limited	GBR	NI A	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							CCP III Incentive Partners LP	GBR	NI A	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							CCP IV Incentive Partners LP	GBR	NI A	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							Curzon Capital Partners III (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							CCP III (GP) LLP	GBR	NI A	Curzon Capital Partners III (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	1
							EPISO 3 Co-Investment (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	1
							EPISO 3 Co-Investment LP	GBR	NIA	EPISO 3 Co-Investment (GP) Limited	Ownership.	100.000	New York Life Insurance Company	N N	1
							EPISO 3 Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.  N	1
							EPISO 3 Incentive Partners LP	GBR	NI A	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							EPISO 3 IOM Limited	IMN	NI A	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							CCP IV (GP) LLP	GBR	NI A	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	N	
							Curzon Capital Partners IV (GP) Limited	GBR	NI A	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							CCP 5 GP LLP	GBR	NI A	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	N	
							CCP 5 Pool Partnership GP Limited	NJ	NI A	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							CCP 5 Pool Partnership SLP	NJ	NI A	CCP 5 Pool Partnership GP Limited	Ownership.	100.000	New York Life Insurance Company	N	1
							Tristan Capital Partners Asset Management			ou o root rai thoromp ar Emitto	Carrier Grifp		Tork Erro modrance company		1
							Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership.	100,000	New York Life Insurance Company	N	
								ubn	NIA		Owner Strip	100.000	New fork Life insurance company	N.	
							TCP Poland Spolka z ograniczona	201		Tristan Capital Partners Asset Management		400.000			
							odpowiedzialnoscia	P0L	NI A	Limited	Ownership	100.000	New York Life Insurance Company	.  N	
							TCP Co-Investment (GP) S.á.r.I.	LUX	NI A	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							TCP Co-Investment SCSP	LUX	NI A	TCP Co-Investment (GP) S.á.r.I.	Ownership	100.000	New York Life Insurance Company	N	
							TCP Incentive Partners SCSP	LUX	NI A	TCP Co-Investment (GP) S.á.r.I.	Ownership	100.000	New York Life Insurance Company	N	
							TCP Incentive Partners (GP) S.á.r.I.	LUX	NI A	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							German Property Performance Partners								1
							Investors Feeder Verwaltungs GmbH	DEU	NIA	TCP Incentive Partners (GP) S.á.r.I.	Ownership.	100.000	New York Life Insurance Company	N	
							EPISO 4 (GP) S.á.r.I.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	1
							EPISO 4 (GP) II S.á.r.I.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N N	
								GBR				40.000		N	
							Tristan (Holdings) Limited		NI A	CGH UK Acquisition Company Limited	Ownership		New York Life Insurance Company		
							EPISO 3 Feeder (GP) Limited	GBR	NI A	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	N	
							CCP V Feeder (GP) LLP	GBR	NI A	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	N	
							EPISO 4 Feeder (GP) LLP	GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	N	
							CCP 5 Feeder LLP	GBR	NI A	Tristan (Holdings) Limited	Ownership		New York Life Insurance Company	N	
<b> </b>		.					Tristan Global Securities GP Limited	CYM	NI A	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	N	1
l		l					Tristan Global Securities LP	CYM	NI A	Tristan Global Securities GP Limited	Ownership.	40.000	New York Life Insurance Company	N	I
1							Candriam Luxco S.á.r.I.	_LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	N	
			1				Candriam Luxembourg	LUX	NIA	Candriam Group	Ownership.	91.107	New York Life Insurance Company	N	]
							Candriam Belgium	BEL	NIA	Candriam Luxembourg	Ownership.	99.990	New York Life Insurance Company	N	
								BEL	NIA	Candriam Group	Ownership		New York Life Insurance Company	N	
							Candriam Belgium					0.010			
			-				Candriam France	FRA	NI A	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	N	·
							Candriam Monétaire SICAV	FRA	NI A	Candriam Belgium	Ownership	2.590	New York Life Insurance Company	N	
							Candriam Monétaire SICAV	FRA	NI A	Candriam France	Ownership	3.180	New York Life Insurance Company	N	
							Candriam Monétaire SICAV	FRA	NI A	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
		.					Candriam Switzerland LLC	CHE	NI A	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	N	
		l					Candriam GP	LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	N	1
							KTA Holdco	LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	N	
										New York Life Insurance and Annuity	0				1
							KTA Holdco	LUX	NIA		Ownership	33.330	New York Life Insurance Company	M	
		-								Corporation				-  N	1
							Kartesia Management SA	LUX	NI A	KTA Holdco	Ownership	33.000	New York Life Insurance Company	.  N	
							Kartesia UK Ltd.	GBR	NI A	Kartesia Management SA	Ownership		New York Life Insurance Company	N	
							Kartesia Belgium	BEL	NIA	Kartesia Management SA	Ownership		New York Life Insurance Company	N	
		1		1			Kartesia Credit FFS	FRA	NI A	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	N	

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	<del>-</del>	, and the second	•	· ·	Ů	•					Type	If			
											of Control	Control			1
														lo on	1
									- · ·		(Ownership,	is		ls an	1
						Name of Securities			Relation-		Board,	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
	·					·	Kartesia GP III	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Credit Opportunities III S.C.A.,								
							SICAV-SIF	LUX	NI A	Kartesia GP III	Ownership	100,000	New York Life Insurance Company	N	
										Kartesia Credit Opportunities III S.C.A.,	·				1
							Kartesia Securities	LUX	NIA	SICAV-SIF	Ownership	100,000	New York Life Insurance Company	N	
										Kartesia Credit Opportunities III S.C.A.,					1
							Kartesia III Topco S.?.r.I.	LUX	NIA	SICAV-SIF	Ownership	100,000	New York Life Insurance Company	N	
							Kartesia GP IV	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Credit Opportunities IV SCS SICAV-			· · · · •	1				
1							SIF	LUX	NIA	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company	N	<u> </u>
										Kartesia Credit Opportunities IV SCS					
							Kartesia Securities IV	LUX	NI A	SICAV-SIF	Ownership	100.000	New York Life Insurance Company	N	<u>                                     </u>
										Kartesia Credit Opportunities IV SCS	1				
							Kartesia Securities IV Topco S.?.r.I.	LUX	NIA	SICAV-SIF	Ownership	100.000	New York Life Insurance Company	N	ll
							Kartesia Master GP	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Credit Opportunities V Feeder SCS	LUX	NI A	Kartesia Master GP	Ownership.	100.000	New York Life Insurance Company	N	
							Kartesia Senior Opportunities I SCS, SICAV-								
							RAIF	LUX	NIA	Kartesia Master GP	Ownership.	100.000	New York Life Insurance Company	N	l
										Kartesia Senior Opportunities I SCS,					
							KASS Unleveled S.?.r.I.	LUX	NI A	SICAV-RAIF	Ownership.	100.000	New York Life Insurance Company	N	
							KSO I Topco S.?.r.I.	LUX	NIA	KASS Unleveled S.?.r.I.	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Credit Opportunities V SCS	LUX	NI A	Kartesia Master GP	Ownership	100,000	New York Life Insurance Company	N.	
							Kartesia Securities V S.?.r.I.	LUX	NI A	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	N	
							Cordius	_LUX	NIA	Candriam Luxembourg	Ownership	6.150	New York Life Insurance Company	N.	
							Cordius	LUX	NI A	Candriam Belgium	Ownership	5.900	New York Life Insurance Company	N	
							Cordius CIG	LUX	NIA	Candriam Luxembourg	Ownership	51.030	New York Life Insurance Company	N	
							Cordius CIG	LUX	NI A	Candriam Belgium	Ownership	48.970	New York Life Insurance Company	N	JI
							IndexIQ	LUX	NIA	Cordius CIG	Ownership	25.000	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable Corporate Euro						]		
							Bond	LUX	NIA	Cordius CIG	Ownership	35.000	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable EMU Equity	LUX	NIA	Cordius CIG	Ownership	3.490	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable Europe Equity	LUX	NI A	Cordius CIG	Ownership	14.000	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable Japan Equity	LUX	NI A	Cordius CIG	Ownership	24.000	New York Life Insurance Company	N	JI
							IndexIQ Factors Sustainable Sovereign Euro				1				
							Bond	LUX	NI A	Cordius CIG	Ownership	18.000	New York Life Insurance Company	N	ll
		.					Candriam Absolute Return	LUX	NIA	Cordius CIG	Ownership	4.250	New York Life Insurance Company	N	<u> </u>
							Candriam Absolute Return Equity Market				· ·			1 1	
		.					Neutral	LUX	NI A	Cordius CIG	Ownership	4.780	New York Life Insurance Company	N	
							Candriam Absolute Return Long Short Digital						,	1	
		.					Equity	LUX	NI A	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Alternative	LUX	NIA	Candriam Luxembourg	Ownership.	100.000	New York Life Insurance Company	N	
		.					Candriam Alternative Systemat	LUX	NI A	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	N	
										New York Life Insurance and Annuity			,		
		.					Candriam Bonds	LUX	NI A	Corporation	Ownership	0.180	New York Life Insurance Company	N	
							Candriam Bonds Capital Securities	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
										New York Life Insurance and Annuity	· ·			1 1	
							Candriam Bonds Credit Alpha	LUX	NIA	Corporation	Ownership	24.750	New York Life Insurance Company	N	
		.					Candriam Bonds Credit Alpha	LUX	NI A	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Bonds Emerging Debt Local Currencies						. ,	1 7	1
		.						LUX	NI A	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Bonds Euro Long Term	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	N	
		.					Candriam Bonds Global Sovereign Quality	LUX	NI A	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	1
		.					Candriam Bonds International	LUX	NIA	Candriam Luxembourg	Ownership	0.220	New York Life Insurance Company	N	[]
		.					Candriam Diversified Futures	LUX	NI A	Cordius CIG	Ownership	2.470	New York Life Insurance Company	N	

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											Type	If			1
											of Control	Control			1
											(Ownership.	is		Is an	
									<b>5</b>		( I - /	-			1
						Name of Securities			Relation-		Board,	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
	O No.				0114										
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	, î
										New York Life Insurance and Annuity					
						l	Candriam Equities L	LUX	NI A	Corporation	Ownership.	0.090	New York Life Insurance Company	N	.]
							Candriam Equities L EMU Innovation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Equities L Europe Conviction	LUX	NI A	Cordius CIG	Ownership.	0.010	New York Life Insurance Company	N	
		-					Candriam Equities L Life Care	_LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	N	1
											Owner strip				
							Candriam Equities L Risk Arbitrage			New York Life Insurance and Annuity					
							Opportunities	LUX	NI A	Corporation	Ownership	14 . 160	New York Life Insurance Company	N	
							Candriam Equities L Risk Arbitrage								
		.					Opportunities	LUX	NI A	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	.
				1	1	1	Candriam Fund Sustainable Euro Corporate	1						1 ,	1 1
				1	1	1	Bonds Fossil Free	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	1 1
		1								New York Life Insurance and Annuity					
				1	1	1	Candriam GF	LUX	NIA		Ownership	E4 700	New Yearly Life Leaves Communication	, i	1
							Candriam GF	LUX	NI A	Corporation	Uwnersnip	51.780	New York Life Insurance Company	N	
										New York Life Investment Management					1
							Candriam GF	LUX	NI A	Holdings LLC	Ownership	8.600	New York Life Insurance Company	N	
							Candriam GF	LUX	NI A	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam GF AUSBIL Global Essential			New York Life Insurance and Annuity					
							Infrastructure	LUX	NIA	Corporation	Ownership	77.230	. New York Life Insurance Company	N	
							Candriam GF AUSBIL Global Essential			001 por action	omior dirip.		Tork Erro modranos company		
								LIIV	NIA	Cordius CIG	0	0.000	New York Life Insurance Company	N.	
							Infrastructure	LUX	NI A		Ownership	<u>.</u> 0.020		N	
							Candriam GF Short Duration US High Yield			New York Life Investment Management					
							Bonds	LUX	NI A	Holdings LLC	Ownership	37.040	. New York Life Insurance Company	N	
							Candriam GF Short Duration US High Yield								
							Bonds	LUX	NI A	Cordius CIG	Ownership.	0.020	New York Life Insurance Company	N	
										New York Life Insurance and Annuity					
							Candriam GF US Corporate Bonds	LUX	NIA	Corporation	Ownership.	94.660	New York Life Insurance Company	N	
							Candi faili de os corporate bonds	LUA	NIA	New York Life Insurance and Annuity	Owner strip			IV	
														!	
							Candriam GF US High Yield Corporate Bonds	LUX	NI A	Corporation	Ownership	56.000	New York Life Insurance Company	N	
							Candriam GF US High Yield Corporate Bonds	LUX	NI A	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Global Alpha	LUX	NIA	Cordius CIG	Ownership	0.310	New York Life Insurance Company	N	
										New York Life Insurance and Annuity					1
							Candriam Impact One	LUX	NIA	Corporation	Ownership	38.460	New York Life Insurance Company	N	1
										New York Life Insurance and Annuity					
							Candriam L	LUX	NIA	Corporation	Ownership	0.810	New York Life Insurance Company	N	
														-  IVL	·
							Candriam L	LUX	NI A	Cordius CIG	Ownership	0.060	New York Life Insurance Company	N	
							Candriam L Balanced Asset Allocation	LUX	NI A	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	{
							Candriam L Defensive Asset Allocation	LUX	NI A	Cordius CIG	Ownership	0.060	. New York Life Insurance Company	N	
,		.					Candriam L Dynamic Asset Allocation	LUX	NI A	Cordius CIG	Ownership	4.530	New York Life Insurance Company	N	1
				l			Candriam L Multi-Asset Income & Growth	LUX	NI A	Cordius CIG	Ownership.	0.010	. New York Life Insurance Company	N	J J
										New York Life Insurance and Annuity				1	
				1	1	1	Candriam L Multi-Asset Premia	LUX	NIA	Corporation	Ownership.	16.480	New York Life Insurance Company	N	1
							Candriam L Multi-Asset Premia	LUX	NI A	Cordius CIG	Ownership	0.020	New York Life Insurance Company	N	1
							Candriam MM Multi Strategies	FRA	NI A	Candriam France	Ownership	33.510	New York Life Insurance Company	N	
							Candriam Multi-Strategies	LUX	NI A	Candriam Belgium	Ownership	16.510	. New York Life Insurance Company	N	<b> </b>
							Candriam Multi-Strategies	LUX	NI A	Candriam France	Ownership	25.310	. New York Life Insurance Company	N	
				<b></b>		1	Candriam Multi-Strategies	LUX	NI A	Candriam Luxembourg	Ownership	58 . 140	New York Life Insurance Company	N	.]
							Candriam Multi-Strategies	_LUX	NI A	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam SRI	LUX	NIA	Candriam Luxembourg	Ownership.	0.010	New York Life Insurance Company	N N	
		-					Candriam SRI Bond Emerging Markets	LUX	NI A		Ownership		New York Life Insurance Company	N	1
										Candriam Luxembourg		0.010			
							Candriam SRI Bond Euro	LUX	NI A	Candriam Luxembourg	Ownership	0.040	New York Life Insurance Company	N	·
							Candriam SRI Bond Euro Aggregate Index	LUX	NI A	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam SRI Bond Euro Corporate	LUX	NI A	Candriam Luxembourg	Ownership	0.030	New York Life Insurance Company	N	
				l			Candriam SRI Bond Global High Yield	LUX	NI A	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	N	J
		1					Candriam SRI Equity Circular Economy	LUX	NI A.	Cordius CIG	Ownership.	0.010	New York Life Insurance Company	N	
		-				l	ounder all one Equity of Edulat Edulothy	μ∪Λ	+NIM	voi ui uo   vi u	ייין אוויסו אוווף	טוט.ע	.4 mon TOTA LITE THOUTAINS COMPANY	- I1¥	1

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											Type	lf			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Constition			Dalatian						
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
Code	Group Name	Code	Nullibel	NOOD	CIN	international)					/			(1/14)	1
							Candriam SRI Equity Emerging Markets	LUX	NI A	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam SRI Equity EMU	LUX	NI A	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	N	
							Candriam SRI Equity Europe	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam SRI Equity North America	LUX	NI A	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam SRI Equity Pacific	LUX	NI A	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam SRI Equity World	LUX	NI A	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Sustainable (B)	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Sustainable Euro Short Term Bonds	_LUX	NIA	Cordius CIG	Ownership.	0.010	New York Life Insurance Company	N	
							Candriam Sustainable North America	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N N	1
							Candriam Sustainable World Bonds	LUX	NIA	Cordius CIG	Ownership.	0.450	New York Life Insurance Company	N	1
							Candriam World Alternative	LUX	NIA		Ownership	0.450	New York Life Insurance Company	.  N	
							Canuliani world Arternative	LUX	NI A	Candriam Luxembourg	owner strip	ווע	INEW TOLK LITE HISURANCE COMPANY	-  N	·
		1		1	1					New York Life Insurance and Annuity	L		L	1	1
							Candriam World Alternative	LUX	NI A	Corporation	Ownership	24.840	New York Life Insurance Company	N	
										New York Life Insurance and Annuity					
							Candriam World Alternative Alphamax	LUX	NI A	Corporation	Ownership	40.520	New York Life Insurance Company	N	
							Candriam World Alternative Alphamax	LUX	NI A	Candriam Luxembourg	Ownership	0.120	New York Life Insurance Company	N	
							Paricor	LUX	NI A	Cordius CIG	Ownership	0.060	New York Life Insurance Company	N	
							Paricor Patrimonium	LUX	NI A	Cordius CIG	Ownership	0.070	New York Life Insurance Company	N	
							Tarreor ratrimornam	LOX		New York Life Investment Management	owner strip	9.070	Their fork Life insulance company		
							Aughil Investment Management Limited	AUS	NIA		Ownership	78.830	New York Life Incomence Commence	NI NI	
							Ausbil Investment Management Limited			Holdings II International	Ownership		New York Life Insurance Company	N	
							Ausbil Australia Pty. Ltd.	AUS	NI A	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil Asset Management Pty. Ltd	AUS	NI A	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil Global Infrastructure Pty. Limited	AUS	NI A	Ausbil Investment Management Limited	Ownership	55.000	New York Life Insurance Company	N	
							ISPT Holding	AUS	NI A	Ausbil Investment Management Limited	Ownership	0.370	New York Life Insurance Company	N	
							Ausbil Investment Management Limited Employee								
							Share Trust	AUS	NI A	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil 130/30 Focus Fund	AUS	NI A	Ausbil Investment Management Limited	Ownership	_100.000	New York Life Insurance Company	N	12
							Nacional Today of Today Turk	1100		New York Life Insurance and Annuity	owner or p		Tork Erro mourance company		
							Ausbil IT - Ausbil Dividend Income Fund	AUS	NIA	Corporation	Ownership	9.720	New York Life Insurance Company	N	
							Ausbil IT - Ausbil Active Sustainable Equity			New York Life Insurance and Annuity	Owner Sirrp	0.120	liver fork Life insurance company		
								41.10	A11.4		0 1:	40, 450	N V 1 1 1 1 0		
							Fund	AUS	NI A	Corporation	Ownership	19.450	New York Life Insurance Company	N	
							Ausbil Australian Active Equity Fund	AUS	NI A	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil Australian Concentrated Equity Fund	AUS	NI A	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil Australian Emerging Leaders Fund	AUS	NI A	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil Australian Geared Equity Fund	AUS	NI A	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil Australian Smallcap Fund	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	N	.]
			l	l	1		Ausbil Balanced Fund	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	N	J
							Ausbil EGS Focus Fund	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	N	1
							Ausbil IT - Ausbil Global Essential			New York Life Insurance and Annuity	omior or p.		Total Life insulation company		1
		İ		1	I			ALIC	NI A		Ownership	24 620	New York Life Insurance Company	M.	1
							Infrastructure Fund	AUS	NI A	Corporation	Ownership	34.630	New TOTK LITE INSURANCE COMPANY	N	
		İ		1	I					New York Life Insurance and Annuity	l	40		1	1
							Ausbil IT - Ausbil Global Resources Fund	AUS	NI A	Corporation	Ownership	12.250	New York Life Insurance Company	N	·
		1								New York Life Insurance and Annuity					1
							Ausbil IT - Ausbil Global SmallCap Fund	AUS	NI A	Corporation	Ownership	47.610	New York Life Insurance Company	N	
		1								New York Life Insurance and Annuity	· ·		1		1
			l	l	1	l	Ausbil IT - Ausbil Microcap Fund	AUS	NI A	Corporation	Ownership	13.790	New York Life Insurance Company	N	1
		1					Ausbil IT - MacKay Shields Multi-Sector Bond			New York Life Insurance and Annuity			and dompany		1
		1					Fund	AUS	NI A	Corporation	Ownership	98.830	New York Life Insurance Company	N	1
							I unu			New York Life Insurance and Annuity	- Omioi siff p	50.000	Their rolk Life Hisurance compally	-  IV	1
		İ		1	I		Aughil IT Aughil Long Chart France Fund	ALIC	NI A		Ownership	06 270	Now York Life Incurence Com-on:	M.	1
							Ausbil IT Ausbil Long Short Focus Fund	AUS	NI A	Corporation	Ownership	86.370	New York Life Insurance Company	N	
			1	1	1	I		l	l	New York Life Investment Management		1	i	1	1
											1			1	
			56-2412827		0000914898		NYLIFE Distributors LLC	DE	NI A	Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
			56-2412827 27-0169511	3663273	0000914898		NYLIFE Distributors LLC	DE DE	NI A NI A NI A	Holdings LLC	Ownership Ownership	100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	N	

4	^	_		-		-		-	40	144	10	40	1	1 45	10
1	2	3	4	5	6	/	8	9	10	11	_12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
								D:							
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
Codo	Croup reame	0000	Hambon	ROOD	Oiix	international)	REEP-IND Cedar Farms TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	(1714)	+
			61-1724274					DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N.	
							REEP-IND Continental NC LLC								
			46-3561738				LRC-Patriot, LLC	DE	NI A	REEP-IND Continental NC LLC	Ownership	93.000	New York Life Insurance Company	N	
			. 35-2496884				REEP-LRC Industrial LLC	DE	NI A	LRC-Patriot, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Forest Park NJ LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 4 LLC	DE	NI A	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 1-2-3 LLC	DE	NI A	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 17, LLC	DE	NI A	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
			1				FP Mantua Grove LLC	DE	NI A	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	1
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	1
							REEP-IND NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NN	1
							NJIND JV LLC	DE	NI A	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	N	
							NJIND Hook Road LLC	DE	NI A	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	.  N	
							NJIND Bay Avenue LLC	DE	NI A	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							NJIND Bay Avenue Urban Renewal LLC	DE	NI A	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							NJIND Corbin Street LLC	DE	NI A	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2951535				REEP-MF Cumberland TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership.	100.000	New York Life Insurance Company	N	
			20-1807159				Cumberland Apartments, LLC	TN	NI A	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	N	1
			. 20 1007 100				REEP-MF Enclave TX LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	1
							Enclave CAF LLC	DE	NIA	REEP-MF Enclave TX LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Marina Landing WA LLC		NIA		Ownership	100.000		NN	
							HEEP-MF Marina Landing WA LLC	DE		NYLife Real Estate Holdings, LLC			New York Life Insurance Company		
							REEP-SP Marina Landing LLC	DE	NI A	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	N	
							REEP-MF Mira Loma II TX LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mira Loma II, LLC	DE	NI A	REEP-MF Mira Loma II TX LLC	Ownership	50.000	New York Life Insurance Company	N	
							REEP-MF Summitt Ridge CO LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
						l	Summitt Ridge Apartments, LLC	DE	NI A	REEP-MF Summitt Ridge CO LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Woodridge IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OF Centerpointe VA LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	1
							Centerpointe Fairfax Holdings LLC	DE	NIA	REEP-OF Centerpointe VA LLC	Ownership	50.000	New York Life Insurance Company	N	
							REEP-OFC 575 Lex NY LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
										INTLITE Real Estate Holdings, LLC				NN	
							REEP-OFC 575 Lex NY GP LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Maple REEP-OFC 575 Lex Holdings LP	DE	NI A	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	N	
							Maple REEP-OFC 575 Lex Owner LLC	DE	NI A	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	N	
							REEP-RTL SASI GA LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
,							REEP-RTL Bradford PA LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
				1			REEP-OFC Royal Centre GA LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership.	100.000	New York Life Insurance Company	N	.1
							Royal Centre, LLC	DE	NIA	REEP-OFC Royal Centre GA LLC	Ownership	90.000	New York Life Insurance Company	N	1
			1				REEP-RTL CTC NY LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	1
							REEP-OFC 5005 LBJ Freeway TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	97.000	New York Life Insurance Company	N	1
			-												1
							5005 LBJ Tower LLC	DE	NIA	REEP-OFC 5005 LBJ Freeway TX LLC	Ownership	97.000	New York Life Insurance Company	N	
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
			37-1842612				MARKET ROSS TX JV LLC	DE	NI A	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	N	
			. 61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NI A	MARKET ROSS TX JV LLC	. Ownership	100.000	New York Life Insurance Company	N	
			. 36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NI A	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	N	
			. 32-0511592	.			MARKET ROSS TX RETAIL OWNER LLC	DE	NI A	MARKET ROSS TX JV LLC	0wnership	100.000	New York Life Insurance Company	N	.1
							REEP-OFC Mallory TN LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							3665 Mallory JV LLC	DE	NI A	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	N	1
							REEP-OFC Water Ridge NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	1
							REEP-OFC Water Bruge NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
														IV	1
							REEP-Hines Viridian JV LLC	DE	NIA	REEP-OFC Viridian AZ LLC	Ownership	73.031	New York Life Insurance Company	N	
							REEP-MF H16 LLC	DE	NI A	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.  N	
							REEP-MF H16 CA LLC	DE	NI A	REEP-MF H16 LLC	Ownership		New York Life Insurance Company	N	
		1		1			REEP-OFC 2300 EMPIRE LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	.1

#### **SCHEDULE Y**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If		·   · · · ·	
											of Control	Control		·   · · · ·	
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filina	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
							REEP-MF Wynnewood PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	N	
			30-1018932				Wynnewood JV LLC	DE	NI A	REEP-MF Wynnewood PA LLC	Ownership		New York Life Insurance Company	N	
							REEP-MU Fayetteville NC LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							501 Fayetteville JV LLC	DE		REEP-MU Fayetteville NC LLC	Ownership		New York Life Insurance Company	N	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership		New York Life Insurance Company	N	
							REEP-MU SOUTH GRAHAM NC LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							401 SOUTH GRAHAM JV LLC	DE	NI A	REEP-MU SOUTH GRAHAM NC LLC	Ownership		New York Life Insurance Company	N	
							401 SOUTH GRAHAM OWNER LLC	DE		401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND COMMERCE CITY CO LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	N	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NI A	REEP-IND COMMERCE CITY CO LLC	Ownership		New York Life Insurance Company	N	
							REEP-MF ART TOWER OR LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	N	
							REEP-WP ART TOWER JV LLC	DE	NI A	REEP-MF ART TOWER OR LLC	Ownership	95.000	New York Life Insurance Company	N	
							REEP-OFC Mass Ave MA LLC	DE		NYLife Real Estate Holdings, LLC	Ownership		New York Life Insurance Company	N	
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NI A	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
			85-3582543				REEP-MARQUETTE FARMINGTON JV LLC	DE		REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	N	
			85-3602362				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NI A	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	N	
														'	

Asterisk	Explanation
1 Contractual Clie	ent - Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio.
	entity is pursuant to an investment management contract with New York Life Investment Management Holdings LLC or affiliate, not through ownership of voting interests.
3 GoldPoint Partne	ers LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.
4 GoldPoint Partne	ers LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.
5 Investment Pool	- Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
6 Reliance Relation	onship - Entire proceeds of the entity are invested in a funding agreement of the Company.
7 Energy Contracts	s 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.
8 Control of this	entity is pursuant to an investment management contract with Private Advisors LLC, or affiliate, not through ownership of voting interests.
9 Investment Pool	- Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
10 One share held b	by Candriam Luxco S.á.r.I.
11 Control of this	entity is pursuant to a management contract with NYL Investors LLC.
12 Ausbil Investmen	nt Manágement Limited has sole authority over the management of the fund.

#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

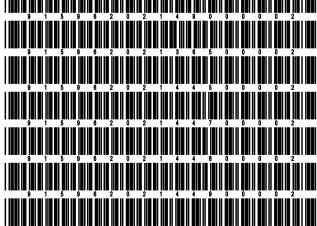
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing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

	<u> </u>	Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	NO
	Explanation:	
1.		
2.		
3.		
5.		
6.		
7.		
8.		
	Bar Code:	
1.	Trusteed Surplus Statement [Document Identifier 490]	
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	0 0 0 2
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	

Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

6.

- 8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



## **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

raditioi	al Write in 1017 0300 Eine 20						
			Current Statement Date				
		1	2	3	December 31		
				Net Admitted Assets	Prior Year Net		
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets		
2504.	Amount due for undelivered securities	2,071,619	2,071,619				
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,071,619	2,071,619				

Addition	al Write-ins for Liabilities Line 25		
		1	2
		Current	December 31
		Statement Date	Prior Year
2504.	Liability for interest on claims	5,323,059	5, 182, 925
2505.	Other payable	1,245,939	1,644,658
2506.	Contingent liability	600,000	656,720
2507.	Reserves required on certain group annuity separate accounts		112,924
2597.	Summary of remaining write-ins for Line 25 from overflow page	7,168,998	7,597,227

#### **SCHEDULE A - VERIFICATION**

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	98,014,693	100,882,545
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		(76,352)
5.	Deduct amounts received on disposals		508,648
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	1, 141, 426	2,282,852
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	96,873,267	98,014,693
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	96,873,267	98,014,693

#### **SCHEDULE B - VERIFICATION**

Mortgage Loans

	* *	1	2
		Versita Bata	Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	14,955,268,892	14,696,509,099
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	501,742,562	1,673,600,569
	2.2 Additional investment made after acquisition	75,583,842	99,076,708
3.	2.1 Actual cost at time of acquisition	1,099,216	5,682,610
4.	Accrual of discount	3 498 950	5 204 868
5.	Unrealized valuation increase (decrease)		16,730,994
6.	Total gain (loss) on disposals  Deduct amounts received on disposals	4,461,561	(30,572)
7.	Deduct amounts received on disposals	749,646,136	1,457,692,968
8.	Deduct amortization of premium and mortgage interest points and commitment fees	34 580	78 277
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		83,734,139
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	14,791,974,307	14,955,268,892
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	14,791,974,307	14,955,268,892
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	14,791,974,307	14,955,268,892

#### **SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	-	1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,318,128,754	1,516,504,631
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	103,957,901	663,598,170
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	737,534	52,679
7.	Deduct amounts received on disposals	666,282,778	111,673,921
8.	Deduct amortization of premium and depreciation	15,308,503	25 , 537 , 143
9.	Total foreign exchange change in book/adjusted carrying value	2,526,041	2,652,114
10.	Deduct current year's other than temporary impairment recognized	5,307,368	19, 111, 378
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,540,238,500	2,318,128,754
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	2,538,961,332	2,316,515,368

#### **SCHEDULE D - VERIFICATION**

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	91, 180, 953, 380	90,288,041,654
2.	Cost of bonds and stocks acquired	8,488,290,872	13,972,233,109
3.	Accrual of discount		141,955,725
4.	Unrealized valuation increase (decrease)	181,974,423	58,277,011
5.	Total gain (loss) on disposals	127, 174, 317	219,527,963
6.	Deduct consideration for bonds and stocks disposed of	7,981,036,068	13,554,867,890
7.	Deduct amortization of premium	44 , 130 , 417	99,724,636
8.	Total foreign exchange change in book/adjusted carrying value	(29,817,743)	214,662,154
9.	Deduct current year's other than temporary impairment recognized	13,951,389	145,999,292
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	54,538,663	86,847,582
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	92,037,477,200	91,180,953,380
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	92,037,477,200	91,180,953,380

#### **SCHEDULE D - PART 1B**

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

Duning	the Current Quarter for	2	3	Designation	5	6	7	8
	Book/Adjusted	_	3	4	Book/Adjusted	Book/Adjusted	Book/Adjusted	Book/Adjusted
	Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Carrying Value	Carrying Value	Carrying Value	Carrying Value
	Beginning	During	During	During	Énd of	Énd of	End of	December 31
NAIC Designation	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)	59,561,470,969	20,118,253,496	19,076,372,571	, , , , ,	59,561,470,969	60,485,445,652		60,043,794,752
2. NAIC 2 (a)	28,494,943,894	2,450,937,058	2,724,860,144	48,854,032	28,494,943,894	28,269,874,840		27,979,204,202
3. NAIC 3 (a)	2,399,284,735	120,877,655	108,864,037	22,689,793	2,399,284,735	2,433,988,146		2,372,491,315
4. NAIC 4 (a)	1,905,206,786	169,897,452	258,389,845	24,084,447	1,905,206,786	1,840,798,840		1,744,410,065
5. NAIC 5 (a)	449,915,121	15,499,553	35,790,957	(5,594,262)	449,915,121	424,029,455		394,763,945
6. NAIC 6 (a)	42,339,303	14,133,381	23,114,845	52,252,440	42,339,303	85,610,279		44,613,119
7. Total Bonds	92,853,160,808	22,889,598,595	22,227,392,399	24,380,208	92,853,160,808	93,539,747,212		92,579,277,398
PREFERRED STOCK								
8. NAIC 1	35,626	171,076	15,540	(30,055)	35,626	161,107		17,404
9. NAIC 2	3,951,733		71,415	222,962	3,951,733	4, 103, 280		200,989
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								1,465,882
13. NAIC 6	21,057,514		418,858	107,280	21,057,514	20,745,936		5,731,437
14. Total Preferred Stock	25,044,873	171,076	505,813	300,187	25,044,873	25,010,323		7,415,712
15. Total Bonds and Preferred Stock	92,878,205,681	22,889,769,671	22,227,898,212	24,680,395	92,878,205,681	93,564,757,535		92,586,693,110

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

#### **SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	208,380,591	XXX	208,380,591		

#### **SCHEDULE DA - VERIFICATION**

Short-Term Investments

	Short-rent investments	1	2
		Į.	2
			Prior Year Ended
		Year To Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	87,814,020	44,224,223
2	Cost of short-term investments acquired	259 291 368	248 619 515
۷.			
3.	Accrual of discount	123,422	591,762
	Harris and the first service (for each		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	802	363,534
6.	Deduct consideration received on disposals	138,849,021	205,506,563
7	Deduct amortization of premium		256.986
١.	beduct amontzation of premium		200,000
8.	Total foreign exchange change in book/adjusted carrying value		
			004 405
9.	Deduct current year's other than temporary impairment recognized		221,400
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	208.380.591	87.814.020
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	208.380.591	87.814.020
12.	Statement value at end of current period (Line to militus Line 11)	200,000,001	07,014,020

#### **SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	320,263,400
2.	Cost Paid/(Consideration Received) on additions	(729,371)
3.	Unrealized Valuation increase/(decrease)	141,957,242
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(11,639,424)
6.	Considerations received/(paid) on terminations	410,710
7.	Amortization	(5,002,985)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	444,438,152
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	444,438,152

	SCHEDULE DB - PAR Futures Co		RIFICATIO	N	
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				40,699
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - C	Cumulative Cash Cha	nge column)		(7,370,776)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(38,715,305)			
	3.14 Section 1, Column 18, prior year	(90,557)	(38,624,748)	(38,624,748)	
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	(38,715,305)			
	3.24 Section 1, Column 19, prior year plus	(90,557)			
	3.25 SSAP No. 108 adjustments		(38,624,748)	(38,624,748)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2).				(7,330,077)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(7,330,077)

## SCHEDULE DB - PART C - SECTION 1

					Replicati	on (Syntheti	c Asset) Tra	insactions Open as of C	Current Statemen						
Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8		Instrument(s) Oper		40		h Instrument(s) Held	1.5	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13  Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
48125WA*9	Long Bond Replication	1.G	150,000,000	153,016,534	170,611,273	03/04/2020	03/03/2022	Bond Forward		(13,621,571)	590188-JB-5	MERRILL LYNCH & CO	1.G FE	2,887,768	3,786,075
											604059-AE-5	. 3M COMPANY	. 1.E FE		381,520
											604059-AE-5 604059-AE-5	. 3M COMPANY	1.E FE	1,245,036 308,646	1,528,675 381,520
											604059-AE-5	3M COMPANY	1.E FE	3,938,813	4,849,454
											71713U-AT-9	PHARMACIA CORP	1.F FE		2,284,877
											71713U-AW-2	PHARMACIA CORP	1.F FE	2,205,211	2,762,759
											71713U-AW-2 71713U-AW-2	PHARMACIA CORP	1.F FE	1,924,887 3,657,838	2,368,654 4,737,308
											71713U-AW-2	PHARMACIA CORP	1.F FE	3,169,074	3,947,756
											743315-AJ-2	PROGRESSIVE CORP	1.F FE		389,649
											743315-AJ-2	PROGRESSIVE CORP	1.F FE	1,479,920	1,872,698
											743315-AJ-2 743315-AJ-2	PROGRESSIVE CORP	1.F FE		780,622 662,668
											748148-QR-7	QUEBEC PROVINCE	1.D FE	2,967,655	4,235,853
											748148-QR-7	QUEBEC PROVINCE	_ 1.D FE		7,624,535
											748148-QR-7	QUEBEC PROVINCE	. 1.D FE	587,748	847, 171
											872287-AL-1 872287-AL-1	TCI COMMUNICATIONS INC	1.G FE		759,826 3,797,795
											872287-AL-1	TCI COMMUNICATIONS INC	1.G FE	2,830,652	3,797,795
											872287-AL-1	TCI COMMUNICATIONS INC	1.G FE	1,697,992	2,278,142
											913017-BA-6	UNITED TECHNOLOGIES CORP	2.A FE		1,645,178
											91311Q-AC-9 843163-AX-4	UNITED UTILITES	2.A FE	2,834,557	3,724,021
											871829-AD-9	SYSCO CORPORATION	2.0 FE	2,776,358 2,530,181	3,500,622 3,022,954
											89352L-AG-5	TRANS-CANADA PL	2.A FE		10,474,650
											931142-BF-9	WAL-MART STORES INC	1.0 FE		3,935,353
											94106L-AG-4	. WASTE MANAGEMENT INC	2.A FE	4,703,183	6,387,423
											961214-DK-6 87938W-AT-0	WESTPAC BANKING CORP	2.C FE	149,923	165,957 225.111
											87971M-BF-9	TELUS CORPORATION	2.A FE		448,430
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	150,414	168,833
											91324P-CY-6	UNITEDHEALTH GROUP INC	1.G FE	249,219	277,371
											91159H-HR-4 824348-AW-6	US BANCORP	1.E FE	349,879 199,548	382,814
											95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	200,000	220,338
											902494-BC-6	TYSON FOODS INC	2.B FE	199,807	221,488
											816851-BA-6	SEMPRA ENERGY	2.B FE	249,516	271, 180
											906548-CM-2 90265E-AM-2	UNION ELECTRIC CO	1.F FE		378,354 276,747
											871829-BF-3	SYSCO CORPORATION	2.0 FE	398,670	433,070
											75973Q-AA-5	RENAISSANCERE FINANCE INC	1.G FE		437,208
											75973Q-AA-5	RENAISSANCERE FINANCE INC	1.G FE	249,376	273,255
											75973Q-AA-5 902494-BC-6	RENAISSANCERE FINANCE INC	1.G FE		546,510 221,488
											JUZ434-DU-U	SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AR-1		1.G FE	400,000	440,306
											95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	402,531	440,676
											61744Y-AK-4 902133-AU-1	MORGAN STANLEY	1.G FE	550,000 497,432	609,263 538,478
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	497,432	53,848
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	348,719	376,934
											742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	99,868	109,045
											883556-BX-9	THERMO FISHER SCIENTIFIC INC	2.A FE	49,763	54,593
											96145D-AD-7 98978V-AL-7	WESTROCK CO	2.B FE		109,111
											92826C-AH-5	VISA INC	1.D FE		108, 104
											74460D-AC-3	PUBLIC STORAGE	1.F FE	100,000	109,517
											96145D-AD-7	WESTROCK CO	2.B FE	249,913	272,776
											88579Y-AY-7 976826-BL-0	.   3M CO   WISCONSIN POWER AND LIGHT COMPANY .	1.E FE	1,244,938 499,040	1,359,065 540,667
											713448-DY-1	PEPSICO INC	1.E FE		824,518
											69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	749.850	821.054

## **SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions Open as of Current Statement Date  Replication (Synthetic Asset) Transactions  Components of the Replication (Synthetic Asset) Transactions															
1	2		ansactions 5	6	7	8	Derivative Instrument(s) Open			nents of the Replication (Synthetic Asset) Fransactions  Cash Instrument(s) Held					
'	2	3	4	5	0	7	٥	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		CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											756109-AU-8 90265E-AN-0	REALTY INCOME CORPORATION	1.G FE		612,328 600,956
											832696-AR-9	JM SMUCKER CO/THE	2.B FE	399,913	438,734
											695156-AT-6	PACKAGING CORP OF AMERICA	2.B FE	548,852	603,991
											695156-AT-6	. PACKAGING CORP OF AMERICA	2.B FE	250,765	274,542
											86562M-AY-6	SOMITOWO MITSOT FINANCIAL GROUP IN	1.G FE		829,090
											816851-BG-3	SEMPRA ENERGY	2.B FE	1,044,910	1, 153, 759
												SUMITOMO MITSUI FINANCIAL GROUP IN			l
											86562M-AY-6 902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE		
				-							69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1.6 FE	1,346,225	1,490,583
											961214-DW-0	WESTPAC BANKING CORP	1.D FE		1,728,360
				-							61744Y-AP-3	MORGAN STANLEY	1.G FE		982,037
					1						637432-NP-6	NATIONAL RURAL UTILITIES COOPERATI	1.E FE	1,796,396	1,980,093
											90265E-AN-0	UDR INC	2.A FE		437,059
											61744Y-AP-3	MORGAN STANLEY	1.G FE		673,397
											92277G-AM-9	VENTAS REALTY LP	2.A FE	1,491,851	1,682,365
											693506-BP-1	PPG INDUSTRIES INC	2.A FE		2,795,717
											718546-AR-5 855244-AP-4	PHILLIPS 66	2.A FE	1, 199, 161 998, 289	1,345,879 1,117,185
											863667-AQ-4	STRYKER CORPORATION	2.A FE	1,499,760	1,687,315
											75884R-AX-1	REGENCY CENTERS LP	2.A FE		393,281
											718546-AR-5	PHILLIPS 66	2.A FE	249,342	280,391
											718546-AR-5	PHILLIPS 66	2.A FE	99,725	112, 157
											96145D-AH-8	. WESTROCK CO	2.B FE		790,354
											893574-AK-9	THANGOON THE WINE GAO I ITE EINE COM	2.A FE	448,221	509, 143
											845011-AA-3	SOUTHWEST GAS CORP	1.G FE		945,417
											904764-BC-0	UNILEVER CAPITAL CORP	1.E FE		1,404,894
											74432Q-CC-7 911312-BM-7	PRUDENTIAL FINANCIAL INC	1.G FE		971,667 221,934
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	289,897	330,607
											808513-AU-9	. CHARLES SCHWAB CORPORATION (THE)	1.F FE	193,288	220,404
											98978V-AL-7	ZOETIS INC	2.B FE		430,860
											95040Q-AD-6 95040Q-AD-6	WELLTOWER INC	2.A FE	399,883	458,528
											95040Q-AD-6	WELLTOWER INC	2.A FE		229,264 229,264
											79466L-AF-1	SALESFORCE.COM INC.	1.F FE		968,291
											95040Q-AD-6	WELLTOWER INC	2.A FE	200,426	229,264
			<b> </b>	-	<b>}</b>						91159H-HS-2	US BANCORP	1.E FE	1,347,355	1,554,588
					l						233851-DL-5 882508-BC-7	TEXAS INSTRUMENTS INC	2.A FE		738,798 435,967
											882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE		108,992
					1							PUBLIC SERVICE ELECTRIC AND GAS CO		·	
											74456Q-BU-9	MAIDELET INTERNATIONAL INC	1.F FE		453,089
											609207-AM-7 760759-AT-7	MONDELEZ INTERNATIONAL INC	2.B FE		347,835 398,156
											89352H-AW-9	TRANSCANADA PIPELINES LTD	2.A FE	149,575	172,295
											67103H-AG-2	OREILLY AUTOMOTIVE INC	2.B FE	149,707	173,540
											91913Y-AV-2	VALERO ENERGY CORPORATION	2.B FE	299,806	341,301
											92857W-BK-5 713448-EG-9	VODAFONE GROUP PLC	2.B FE	99,059 8.811.762	116,327
											963320-AW-6	WHIRLPOOL CORPORATION	2.B FE		177,635
											962166-BX-1	WEYERHAEUSER COMPANY	2.B FE	99,565	113,951
											773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	99,737	112,208
					}						92345Y-AF-3 717081-ET-6 .	VERISK ANALYTICS INC	2.B FE	49,785 49,912	56,713
					<u> </u>						906548-CP-5	UNION ELECTRIC CO	1.F FE		55,647
											74834L-BA-7 _	QUEST DIAGNOSTICS INCORPORATED	2.B FE	149,637	172,903
					ļ							ROCKWELL AUTOMATION INC	1.G FE	50,201	56, 104
1			<u></u>	- L	L		1	i	I	L	74949L-AC-6	RELX CAPITAL INC	2.A FE	247.686	283,958

# SCHEDULE DB - PART C - SECTION 1 Replication (Synthetic Asset) Transactions Open as of Current Statement Date

		thetic Asset) Tr	ansactions	Replication	on (Syntheti	ransactions Open as of Current Statement Date  Components of the Replication (Synthetic Asset) Transactions									
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Oper		U the repl		n Instrument(s) Held		
'	2	3		3		,		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		CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											911312-BR-6	UNITED PARCEL SERVICE INC	1.G FE	49,956	56, 164
											87612E-BH-8 67077M-AT-5	TARGET CORPORATION	1.F FE		112,33
											91913Y-AW-0	VALERO ENERGY CORPORATION	2.B FE	99,386	111,67
											75968N-AD-3	RENAISSANCERE HOLDINGS LTD	1.G FE		109,92
											74460D-AD-1	PUBLIC STORAGE	1.F FE	50,000	55,42
											92343V-EU-4	VERIZON COMMUNICATIONS INC	2.A FE	102,395	114,66
											855244-AT-6	STARBUCKS CORPORATION	2.B FE	99,814	111,74
											74456Q-BY-1	PUBLIC SERVICE ELECTRIC AND GAS CO REINSURANCE GROUP OF AMERICA INCOR	1.F FE	99,683	109,70
											759351-AN-9		2.A FE	99,799	111,78
				-							67103H-AH-0	OREILLY AUTOMOTIVE INC	2.B FE	149,990	169,37
											902133-AU-1	. TYCO ELECTRONICS GROUP SA	1.G FE	49,062	53,84
											67021C-AN-7 92940P-AE-4	WRKCO INC	1.F FE 2.B FE		109,69 112,90
											92940P-AE-4	WRKCO INC	2.B FE		56,45
											92940P-AE-4	WRKCO INC	2.B FE	50,063	56,45
											808513-BA-2	. CHARLES SCHWAB CORPORATION (THE)	1.F FE	149,588	165,48
											87612E-BH-8 _	TARGET CORPORATION	1.F FE	51,257	56, 16
											678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	99,755	108,77
											66765R-CG-9 70213B-AB-7	NORTHWEST NATURAL GAS COMPANY PARTNERRE FINANCE B LLC	1.F FE		265,31
											976826-BM-8	WISCONSIN POWER AND LIGHT COMPANY.	1.G FE	99,760	107,97
											84861T-AD-0	SPIRIT REALTY LP	2.B FE	299,816	332,99
											84861T-AD-0 .	SPIRIT REALTY LP	2.B FE		166,49
											84861T-AD-0 _	. SPIRIT REALTY LP	2.B FE	150,753	166,49
											84861T-AD-0 _	. SPIRIT REALTY LP	2.B FE	100,502	110,99
											90265E-AQ-3 892331-AG-4	UDR INC	2.A FE	149,584	162,14 268,00
											91159H-HW-3	US BANCORP	1.F FE	249,985	270,69
											713448-EL-8	PEPSICO INC	1.E FE	149,631	160,76
											674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION	3.C FE	298,778	301,08
											693506-BR-7	PPG INDUSTRIES INC	1.G FE	249,442	265,90
											95040Q-AJ-3	WELLTOWER INC	2.A FE	99,843	106,49
											695156-AT-6 824348-BJ-4	PACKAGING CORP OF AMERICA	2.B FE		164,72 107,15
											87236Y-AJ-7	TD AMERITRADE HOLDING CORPORATION .	1.F FE	199,824	214,94
											911312-BU-9	UNITED PARCEL SERVICE INC	1.G FE		106,05
											674599-DQ-5	OCCIDENTAL PETROLEUM CORP	3.B FE	1,333,641	1,313,47
											674599-DQ-5	OCCIDENTAL PETROLEUM CORP	3.B FE	8,001,844	7,880,82
				-							68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LL WISCONSIN ALUMNI RESEARCH FOUNDATI	1.F FE	103, 190	113,07
											97658W-AA-8 _		1.A FE	1,000,000	1, 117, 35
			ļ	-							882508-BG-8	TEXAS INSTRUMENTS INC	1.E FE		1, 117,35 937,40
					<b></b>						G1696#-AX-4	BUNZL FINANCE PLC	2.A	2,700,000	2,893,25
											154051-E#-9 G0646#-AM-1	CENTRAL MAINE POWER COMPANY	1.F	600,000 1,500,000	614,90 1,537,06
											74072#-AB-0	PRERAC, INC.	1.G	3,000,000	3,146,93
											F85680-AB-5	SONEPAR SA	2.B	4,000,000	4, 275, 86
											Q6235#-AE-2	MIRVAC GROUP FINANCE LTD	1.G	400,000	422, 12
											Q91940-AF-4	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,003,300	2,086,91
404051114.07			050 000 000	050 077 500	000 000 470	00/40/0000	00 (40 (0004	B 15 1		/FO 000 011	038336-D0-9	APTARGROUP INC	2.B	4,000,000	4,260,05
48125WA@7	Long Bond Replication	1.G	250,000,000	250,277,590	238,398,178	03/10/2020	09/16/2021	Bond Forward		(56,903,311)	141781-AU-8 141781-AD-6	CARGILL INC	1.F FE		773,50 8,191,76
											00139P-AA-6	AIG SUNAMER GLOB	1.F FE		378,04
											455434-BH-2	INDIANAPOLIS PWR & LIGHT	1.G FE	1,172,710	1,592,84
											694476-AA-0	PACIFIC LIFECORP	1.G FE	1,499,536	2,085,84
											82929R-AC-0	SINGTEL	1.F FE	1,270,208	1,641,62
											82929R-AC-0	SINGTEL	1.F FE		949, 18
I			<b>}</b>		ł						82929R-AC-0	SINGTEL ALG SINAMER GLOR	1.F FE	671,032	

# SCHEDULE DB - PART C - SECTION 1 Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions									ransactions Open as of Current Statement Date  Components of the Replication (Synthetic Asset) Transactions									
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Oper		Cash Instrument(s) Held							
·	_		7			,	Ü	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		CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value			
											195869-AG-7 30251B-AD-0	COLONIAL PIPELINE CO	1.G FE 1.E FE		3,434,885 1,318,341			
											30251B-AD-0	FMR LLC	1.E FE		439,447			
											65364U-AH-9	NIAGARA MOHAWK POWER CORPORATION	2.A FE	1,800,000	2, 106, 597			
			ļ								12626P-AN-3	CRH AMERICA INC.	2.A FE	1,656,680	2, 182,500			
				-							84346L-AA-8 423012-AG-8	SOUTHERN NATURAL GAS COMPANY LLC HEINEKEN NV	2.A FE	1,496,047	1,847,520 5,364,237			
											78516F-AB-5	SABAL TRAIL TRANSMISSION LLC	2.A FE	3,200,000	3,815,235			
											571676-AC-9	MARS INC	1.F FE	448,540	512,668			
											09659W-2K-9	BNP PARIBAS SA	1.G FE		2,266,767			
											03028P-A*-7 03028P-A*-7	. AMERICAN TRANSMISSION COMPANY AMERICAN TRANSMISSION COMPANY	1.F	301,638	427,500 1,712,907			
											048303-D#-5	ATLANTIC CITY ELECTRIC COMPANY	11.F		411,090			
											36720#-AD-1	GAS TRANSMISSION NORTHWEST CORP	1.G		1, 198, 798			
											C4862#-AC-6	. ISLAND TIMBERLANDS FINANCE CORP	2.A PL		1, 174, 445			
											G1744#-AA-6 G1744#-AN-8	CADOGAN ESTATES LIMITED	2.B	2,945,000	4,051,754			
											736508-G*-7	. CADOGAN ESTATES LIMITED	2.B 1.F	2,000,000 291,922	2,583,042 395,483			
											736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY .	1.F		792,311			
											736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY .	1.F	294,000	395,483			
											736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY .	1.F	589,000	792,311			
											736508-G@-5 736508-G@-5	. PORTLAND GENERAL ELECTRIC COMPANY . PORTLAND GENERAL ELECTRIC COMPANY .	I.F	291,823 291,823	433, 162 433, 162			
											736508-G@-5	PORTLAND GENERAL ELECTRIC COMPANY .	1.F	294,000	433, 162			
											736508-G@-5	PORTLAND GENERAL ELECTRIC COMPANY .	1.F		1,300,959			
											03030#-AB-0	. AMERICAN TRANSMISSION COMPANY	1.F	117,000	164, 120			
											03030#-AB-0 130789-R#-9	. AMERICAN TRANSMISSION COMPANY CALIFORNIA WATER SERVICES COMPANY	1.F		123,441 2,548,440			
											R2284#-AC-4	STATNETT SF	1.F	25,000,000	28,065,770			
											R2284#-AG-5	STATNETT SF	1.F	5,300,000	5,873,829			
											12541W-A#-7	. CH ROBINSON WORLDWIDE INC	2.B	5,000,000	6, 109, 772			
											46361*-AR-7 736508-N#-5	THE IRVINE COMPANY LLC	1.E PL	6,000,000 10,100,000	6,850,306 11,343,706			
											16687*-AD-8	CHEYENNE LIGHT FUEL AND POWER CO	1.G	2,200,000	2,633,619			
											42251#-AX-2	HEB GROCERY COMPANY LP	1.G	6,000,000	7,030,052			
											28501*-AZ-8	ELECTRIC TRANSMISSION TEXAS LLC	2.B					
											744516-F#-7	PUBLIC SERVICE COMPANY OF NORTH CA	2.4	0 200 000	10 501 507			
											/44510-F#-/	AQUARION WATER COMPANY OF CONNECTI	Z.A	9,300,000	10,501,507			
											03840#-AH-7	7,40,511,611,111,111,111,111,111,111,111,111	1.G		8,777,092			
											57169*-AZ-0	MARS INC	1.F	6,000,000	6,446,972			
			<b></b>								684065-A#-2	ORANGE AND ROCKLAND UTILITIES INC .	1.G		6,731,229 12,695,488			
											39122@-AA-7 41242*-BH-4	GREAT RIVER HYDRO LLC	2.B PL 1.G FE	10,500,000	1,031,022			
											11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC	2.B PL	9,750,000	11,333,998			
											848570-AA-4	SPIRE MISSOURI INC	1.F	3,000,000	3,386,282			
											Q3973#-AB-1	GPT FUNDS MANAGEMENT LTD	1.G	1,000,000	1, 108,556			
											74837H-C0-3 03028P-H#-6	QUESTAR GAS COMPANY	1.6 1 F	900,000 3,000,000	971,506 3,487,030			
											Q3080#-AA-3	DWPF FINANCE PTY LTD	1.F	500,000	570,868			
					ļ						Q3080#-AB-1	DWPF FINANCE PTY LTD	1.F	500,000	576,508			
											422410-AK-5	HEARST COMMUNICATIONS INC	1.G	1,000,000	1, 166, 574			
											422410-AL-3 980745-G0-6	HEARST COMMUNICATIONS INC	1.G 2.C	1,000,000	1,215,137 224,938			
											903630-AD-2	USTA NATIONAL TENNIS CENTER INC	1.G FE	3,600,000	4,239,107			
											41242*-BJ-0	HARDWOOD FUNDING LLC	1.G FE	900,000	1,040,239			
											G73340-AC-7	RRPF ENGINE LEASING LIMITED	2.C FE	1,000,000	1, 121,898			
			·		·				}		03028P-H#-6 903630-AD-2	. AMERICAN TRANSMISSION COMPANY LLC . . USTA NATIONAL TENNIS CENTER INC	1.F 1.G FE	1,000,000	1, 162, 343 4, 239, 107			
			ļ		<u> </u>						JUJUJ8-ND-Z	FOOTBALL CLUB TERM NOTES 2032-A TR	1.V   L		4,208, IU/			
											34502@-AC-4		1.F FE	700,000	822,800			
					ļ						74170*-AV-1	PRIME PROPERTY FUND LLC	1.F	1,400,000	1,711,068			

		Replication (Syn	nthetic Asset) Tr	ansactions	Replicati	on (Synthet	ic Asset) Tre	nnsactions Open as of 0	Julieni Statemen		of the Renl	ication (Synthetic Asset) Trans	eactions		
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Oper		l the repl		Instrument(s) Held		
		NAIC Designation or	·	Book/Adjusted		,		9	10 Book/Adjusted	11	12	13	14 NAIC Designation or	15 Book/Adjusted	16
Number	Description	Other Description	Notional Amount	Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Carrying Value	Fair Value	CUSIP	Description	Other Description	Carrying Value	Fair Value
	2000	200011011	7 11110 01110		. an value	24.0	200	Becomption	Value	T dii V dide	23386#-AU-6	DAIRY FARMERS OF AMERICA INC	2.B FE	7,600,000	9, 132,687
												CLARION LION PROPERTIES FUND HOLDI			
											18055#-BC-5		1.G	3,000,000	3,516,689
			·				-				Q3973#-AD-7 G2616#-AU-5	GPT FUNDS MANAGEMENT LTD	1.G 2.B	1,700,000 3,500,000	2,059,763
											G2010#-AU-3	CLARION LION PROPERTIES FUND HOLDI	2.D	, 500,000	4, 164, 350
											18055#-BF-8 _	CENTRAL ETGIT THOSE ETTEG T GIET TOEST	1.G	4,600,000	5,362,992
											44929@-AR-5	. ICRE REIT HOLDINGS	2.A	200,000	224,972
												PUBLIC SERVICE COMPANY OF OKLAHOMA			
											744533-D#-4 393154-Q#-9	GREEN MOUNTAIN POWER CORPORATION	1.G 11 F	1,400,000 500,000	1,651,225 575,820
											891092-B0-6	THE TORO CORPORATION	2 C	500,000	560,652
											Q5664#-AJ-3	LONSDALE FINANCE PTY LTD	2.B FE	700,000	807,905
											Q3629#-AQ-6	. ETSA UTILITIES FINANCE PTY LTD	1.G	500,000	553,457
											07132#-AJ-1	BATTELLE MEMORIAL INSTITUTE	1.E	700,000	799,026
											27616#-AE-5	_ EASTERLY GOVERNMENT PROPERTIES LP _	2.B	9,000,000	9,788,945
			1								00122#-AC-3	AEW CORE PROPERTY TRUST HOLDING LP	2.A	11,300,000	12,551,041
											344890-AC-1	FOOTBALL CLUB TERM NOTES TRUST X	1.F FE	1,700,000	1,879,262
											34489@-AD-9	. FOOTBALL CLUB TERM NOTES TRUST X	1.F FE	3,800,000	4,323,518
							-				285295-00-8	ELECTROCOMPONENTS PLC	2.B	2,750,000	3,007,483
											711123-E#-2	PEOPLES GAS LIGHT AND COKE COMPANY	4.5	1,294,000	1,389,143
46625H@V3	Long Bond Replication	1.G	50,000,000	50,033,283	48 636 307	06/05/2020	06/03/2022	Bond Forward		(3 482 155	90352J-AA-1	UBS GROUP FUNDING SWITZERLAND AG	1.G FE	700,000	718,934
40023i ie vo	Long Bond Reprication	1.u		, , , , , , , , , , , , , , , , , , , ,		00/03/2020	00/00/2022	bond for ward		(0,402,100	78448T-AB-8	SMBC AVIATION CAPITAL FINANCE DAC _	1.6 FE	2,799,232	2,863,840
											50066A-AM-5 .	KOREA GAS CORPORATION	1.C FE	3,997,788	4,092,446
												CANADIAN IMPERIAL BANK OF COMMERCE			
											136069-UT-6 36160B-AA-3	ENGIE SA	1.A FE	3,999,308 748,706	4,092,716 772,601
							-				36160B-AA-3	ENGIE SA	2.A FE		1,545,201
											693483-AD-1	POSCO	2.A FE	3,990,837	4,259,640
											41242*-AP-7	HARDWOOD FUNDING LLC	1.G FE	1,203,704	1,244,051
											41242*-AP-7	HARDWOOD FUNDING LLC	1.G FE	1,296,296	1,339,747
			-				-				W0805#-AM-0 . 278058-F*-8 .	ASSA ABLOY FINANCIAL SERVICES AB EATON CORP	1.G	2,700,000	2,790,342
											F85680-AB-5	SONEPAR SA	2.A 2.B	4,000,000 12,000,000	4,234,231
											311900-A@-3	FASTENAL COMPANY	1.G	11,100,000	11,337,115
61747YP#6	Long Bond Replication	2. A	250,000,000	250,413,080	245, 191,026	03/18/2020	09/24/2021	Bond Forward		(11,348,789)		DANONE SA	2.A FE	4,598,618	4,716,502
											26867L-AG-5	EMD FINANCE LLC	2.A FE	1,999,642	2,029,172
											423012-AA-1 423012-AA-1	HEINEKEN NV	2.A FE	2,605,497 1,953,592	2,659,462 1,994,597
											423012-AA-1	HEINEKEN NV	2.A FE	1,005,219	1,022,870
												DEUTSCHE TELEKOM INTERNATIONAL FIN			
											25156P-AV-5		2.B FE	3,450,000	3,587,535
			·								771196-BM-3	ROCHE HOLDINGS INC	1.C FE	4,648,071	4,684,865
			·				-				233851-CK-8 23636T-AC-4	DAIMLER FINANCE NORTH AMERICA LLC . DANONE SA	2.A FE	3,099,941	3,119,762 6,228,534
			<u> </u>								63253W-AJ-0	NATIONAL AUSTRALIA BANK LIMITED	1.A FE		4,290,638
											233851-CS-1	. DAIMLER FINANCE NORTH AMERICA LLC .	2.A FE	2,999,689	3,037,922
							-				06367X-D2-4 _	BANK OF MONTREAL	1.A FE	2,849,123	2,884,149
							-				891160-NR-0	TORONTO-DOMINION BANK/THE	1.A FE	2,849,749	2,885,129
							-				22535W-AA-5 2027A0-JK-6	CREDIT AGRICOLE SA	1.G FE	6,250,000 4,373,165	6,350,270 4,450,579
											87020P-AH-0	SWEDBANK AB	1.D FE	3,799,829	3,866,419
											82620K-AR-4	. SIEMENS FINANCIERINGSMAATSCHAPPIJ .	1.E FE	3,748,839	3,817,209
							-				82460C-AK-0	. SHINHAN BANK	1.E FE	3,747,538	3,811,575
							1				000000 40 0	WEA FINANCE LLC /WESTFIELD UK & EU	0.0.55	4 700 044	4 074 007
							-				92928Q-AC-2 36294B-AG-9	GS CALTEX CORP	2.B FE	4,798,914 2,599,203	4,871,067 2,651,662
											00234D-NU-9	HARLEY-DAVIDSON FINANCIAL SERVICES	6.U I L		
							.				41283L-AQ-8		2.C FE	1,849,448	1,879,309
							.				06367X-D2-4	BANK OF MONTREAL	1.A FE	249,924	252,996
1	1	i e	1	1	1	1	1	1	1	1	801160_NR_0	TORONTO_DOMINION RANK/THE	1 A FF	100 082	202 465

Property   Property			Poplication (Sym	thatia Assat) Tr	anaationa	Replication	on (Syntheti	c Asset) Tra	nsactions Open as of Cu	irrent Statemen		of the Donl	igation (Synthetic Asset) Trans	actions		
Number   Description   Descr	1	2				6	7	Ι ο	Dorivativo Ir	netrumont(e) Oper		ог тве кері Т				
Name	'	2	3	4	5	0	,	0				12			15	16
March   Marc	Number	Description	Designation or Other		Carrying	Fair Value		,	Ů	Book/Adjusted Carrying		CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Sept. 1997   1																457,219
Description   Description												82460C-AK-0	SHINHAN BANK	1.E FE	349,770	1,486,723 355,747
Control   Cont													DANONE SA			1,281,658
Company   Comp										_		654740-BH-1	NISSAN MOTOR ACCEPTANCE CORP	2.C FE		8,744,259
1000000000000000000000000000000000000																6,055,138
1000   1000													THE VANGUARD GROUP INC			17,205,750 42,844,142
Section   Sect										-		910637-S*-9	THE UNITED ILLUMINATING COMPANY		900,000	915,917
2005-1-1-1   2005-1-1-1   2005-1-1-1   2005-1-1-1   2005-1-1   2005-1-1   2005-1-1										-			THE UNITED ILLIMINATING COMPANY	2.A		510,621 610,611
## 10   ## 10														1.G		3,074,123
CSSH-1-12   SEAL PRIME TO C 2 3 3 500 000																4, 138, 626
1994-6-1   1995-6-1   2										-						11,432,047
MONG CORP FINANCE TO   1.5   1.500.000										-						5,113,733
Modera   1975															1,900,000	2,005,115
27958-1-4-5   CERC LIMITO PARTICISENCY   2 PT   2,000.000																5,372,999
SOST #-04   LSTOLET FRANCE CORPORT   2.4 Pt   2.000.000   2.7 Set   1.000   2.000																7, 150, 340 2, 042, 903
1																21,932,333
Section   1   F   20,000,000   287,582,114   304,129,880   0271/2020   0271/																6,833,102
9879-W2   Long band Replication   1										-						2,028,957 25,359,948
S898/4-R-6   SPECA HUNGTON   CA FE   S90, 578   S89, 578   S89, 579   S89,	94978*AR2	Long Bond Replication	1.F	250,000,000	287,492,114	304, 129, 880	02/12/2020	08/11/2022	Bond Forward		(925,928)					1, 129, 262
91479-4-9-0   10   10   10   10   10   10   10										_		748148-PD-9	QUEBEC PROVINCE	1.D FE	1,557,240	1,748,970
914/24-96-5   1/56										-						400,815
TOUGH_ALT   PARK HINNIN COOP   2.4 FE   2.666,504   TOUGH_ALT   PARK HINNIN COOP   2.4 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOUGH_ALT   PARK HINNIN COOP   2.6 FE   5.687,71   TOU																1,277,431 1,621,377
TO 1094-M-1   PARCE   TO 1094-M-1   TO 109										-		70109H-AK-1	PARKER HANNIFIN CORP	2.A FE	2,696,604	2,800,393
133131-3-1   1.0 FE   1.985,458																726,028
193991-N-7   1979   1																933,46- 2,139,63
SOUTH   SOUT																
SF1911-85-2   STEED SENDERS INC   1.6 FE   749,737   5157-32-8   MCS SENDERS INC   2.6 FE   749,737   5157-32-8   MCS SENDERS INC   2.6 FE   749,737   5157-32-8   MCS SENDERS INC   2.6 FE   749,737   755   7557-32-8   MCS SENDERS INC   1.6 FE   749,737   755,732													EOG RESOURCES INC.	1.G FE	799, 118	825,770
SISTST-AZ-R_A MUCRES PROPERTY TRUST										-						
																461.94
T4251V-AE-2   RRINCIPAL FINANCIAL GROUP INC   1.6 FE   .248.878										-		133131-AT-9	CAMDEN PROPERTY TRUST	1.G FE	2,096,522	2, 160, 072
										-						519,96
MAZ/R-A_1   MAZ/										-						258,532 1,886,210
S98813-AL-4   TUCSON ELECTRIC POIRER CO GENERAL MOTORS FINANCIAL COMPANY   1.6 FE												49427R-AJ-1	KILROY REALTY LP	2.B FE	1,749,914	1,821,216
STO45X-AL-0   GENERAL MOTORS FINANCIAL COMPANY										-						1,034,994
STATE   STAT													GENERAL MOTORS FINANCIAL COMPANY			680,577
HIGHIOCOS REALTY LIMITED PARTNERSH   2.8 FE   6,538,225   28 FE   1,499,480   2.8 FE   1,499,480   2.8 FE   1,499,480   2.8 FE   1,480,620   2.8 FE   1,048,620   2.8 FE   1,04													GENERAL MOTORS FINANCIAL COMPANY INC			127,536
																6,771,578
S28807-CR-6   SIMON PROPERTY GROUP LP   1.6 FE   2,296,095										-						1,524,278 1,078,913
NEXTERA ENERGY CAPITAL HOLDINGS IN 2.A FE																2,465,357
										-						1,687,614
NEXTERA ENERGY CAPITAL HOLDINGS IN 2.A FE 509,739													NEXTERA ENERGY CAPITAL HOLDINGS IN		·	

_					Replication	on (Syntheti	c Asset) Tra	nsactions Open as of C	urrent Statemen						
		Replication (Syn				_		5			of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Oper		40		Instrument(s) Held	45	10
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9  Description	10  Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
	·							·				NEXTERA ENERGY CAPITAL HOLDINGS IN			
											65339K-AG-5	OVOTEN ENERGY PERGURAGO ING	2.A FE		420,741
											871911-AS-2 05565Q-CP-1	SYSTEM ENERGY RESOURCES INC	1.G FE	1,252,778 4,500,000	1,311,553 4,867,471
											66989H-AG-3	NOVARTIS CAPITAL CORP	1.D FE		9,540,959
											713448-CM-8	PEPSICO INC	1.E FE	2,898,688	3, 117, 039
											38141G-VM-3	GOLDMAN SACHS GROUP INC	2.A FE	2,897,352	3, 149, 765
											375558-AW-3 29364D-AS-9	GILEAD SCIENCES INC	2.A FE	4, 198, 332 3, 099, 586	4,514,709 3,347,774
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE		2,917,032
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	1, 161, 964	1,242,440
											931142-DP-5	WAL-MART STORES INC	1.C FE	2,497,108	2,681,162
											024836-AA-6	AMERICAN CAMPUS COMMUNITIES OPERAT	2.B FE	1,231,817	1,309,742
											948741-AJ-2	WEINGARTEN REALTY INVESTORS	2.B FE	1,637,283	1,721,643
												AMERICAN CAMPUS COMMUNITIES OPERAT			
											024836-AA-6 89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA	2.B FE		
											053332-AP-7	AUTOZONE INC	2.B FE	2,594,143	
											149123-CC-3	CATERPILLAR INC	1.F FE	2, 199, 924	2,361,514
											06739F-HV-6	BARCLAYS BANK PLC	1.F FE	2,274,792	2,467,856
											219350-AZ-8 03073E-AL-9	CORNING INCAMERISOURCEBERGEN CORPORATION	2.A FE		
											171340-AH-5	CHURCH & DWIGHT CO INC	2.8 FE		
											171340-AH-5	CHURCH & DWIGHT CO INC	2.A FE	248,971	257,584
											17275R-AN-2	CISCO SYSTEMS INC	1.E FE	706,885	757,233
											68389X-AS-4	ORACLE CORP	2.A FE	706,852	743,725
											845743-BP-7	SOUTHWESTERN FUBLIC SERVICE COMPAIN	1.G FE	3,296,572	3,503,338
												CATERPILLAR FINANCIAL SERVICES COR			
											14912L-6C-0		1.F FE	949, 155	1,023,005
											68235P-AE-8 46625H-JT-8	ONE GAS INC	2.A FE		2,435,998 2,978,609
											406216-BD-2	HALLIBURTON CO	2.A FE		843,260
											91159H-HG-8	US BANCORP	1.E FE	2, 149, 475	2,315,149
											822582-AX-0	SHELL INTERNATIONAL FINANCE BV	1.D FE	858,204	902,597
											559222-AQ-7 06406H-CS-6	. MAGNA INTERNATIONAL INC BANK OF NEW YORK MELLON CORP/THE	1.G FE	151,485 1,848,106	161,695 1,994,199
											759509-AE-2	RELIANCE STEEL & ALUMINUM CO	2.B FE		1,588,057
											927804-FQ-2	VIRGINIA ELECTRIC AND POWER CO	2.A FE	2,098,935	2,235,933
											17275R-AN-2	CISCO SYSTEMS INC	1.E FE	2,949,612	3, 191, 197
											737679-DG-2 608190-AJ-3	POTOMAC ELECTRIC POWER COMPANY MOHAWK INDUSTRIES INC	1.F FE	3,098,764 498,851	3,320,292 521,903
											608190-AJ-3	MOHAWK INDUSTRIES INC	2.A FE	1,646,207	1,722,279
											00287Y-AP-4	ABBVIE INC	2.B FE	199,938	206,606
									}		171340-AH-5 257375-AE-5	CHURCH & DWIGHT CO INC EASTERN ENERGY GAS HOLDINGS LLC	2.A FE		103,034
											69352P-AE-3	PPL CAPITAL FUNDING LLC	2.A FE		517,975
											03076C-AF-3	AMERIPRISE FINANCIAL INC	1.G FE	50,979	53,982
											571748-AV-4	MARSH & MCLENNAN COMPANIES INC	2.A FE	50,209	53,730
											92936M-AC-1 608190-AJ-3	WPP FINANCE 2010	2.B FE		51,804 52,190
											49427R-AJ-1	KILROY REALTY LP	2.B FE	49,995	52, 190
											665789-AY-9	NORTHERN STATES POWER CO	1.E FE	99,700	106,362
									}		037833-AS-9	APPLE INC	1.B FE		2,327,293
											03076C-AF-3 00287Y-AL-3	AMERIPRISE FINANCIAL INCABBVIE INC	1.G FE	252,915 49,643	269,912 51,662
											00287Y-AP-4	ABBVIE INC	2.B FE	49,842	51,651
												PUBLIC SERVICE COMPANY OF NEW HAMP			
											744482-BL-3	CONTINUEDOED INVESTIGATE OF	1.E FE		637,586
											806854-AH-8 695156-AQ-2	SCHLUMBERGER INVESTMENT SA	1.F FE		907,765 378,134
											664397-AK-2	NORTHEAST UTILITIES	2.A FE	348,402	362.724

		Replication (Syn	thetic Asset) Tr	ansactions	Replication	on (Syntheti	c Asset) ITA	nsactions Open as of C	uneni Statemen		of the Real	lication (Synthetic Asset) Trans	eactions		
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Oper		l the repi		Instrument(s) Held		
'	_	3		3		,	0	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value		CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											00846U-AJ-0 571748-AU-6	AGILENT TECHNOLOGIES INC	2.A FE		318,432 374,501
											313747-AT-4	FEDERAL REALTY INVESTMENT TRUST	2.A FE		310,705
											61746B-DQ-6	MORGAN STANLEY	1.G FE	1,371,368	1,495,482
											053611-AG-4	AVERY DENNISON CORP	2.B FE	49,521	51,898
												NEXTERA ENERGY CAPITAL HOLDINGS IN			
											65339K-AG-5 341081-FJ-1	FLORIDA POWED & LIGHT OO	2.A FE	302,269	315,556
											87938W-AR-4	FLORIDA POWER & LIGHT CO TELEFONICA EMISIONES SAU REG	1.E FE	231,330	238,036 214,226
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE		108,038
											87938W-AR-4	TELEFONICA EMISIONES SAU REG	2.C FE	360,201	374,896
											020002-AZ-4	ALLSTATE CORP	1.G FE	101,112	105, 197
											450074 4 4 4	INGERSOLL RAND GLOBAL HOLDING CO L	0.0.55	400 500	407.00
											45687A-AJ-1 020002-AZ-4	ALLSTATE CORP	2.B FE		107,297 52,598
											49446R-AK-5	KIMCO REALTY CORP	2.A FE		
											133131-AS-1	CAMDEN PROPERTY TRUST	1.G FE		213,964
											92277G-AH-0	VENTAS REALTY LP	2.A FE		416,413
											92277G-AH-0	VENTAS REALTY LP	2.A FE	49,989	52,052
											92277G-AH-0 92277G-AH-0	VENTAS REALTY LP	2.A FE		104, 103
											92277G-AH-0	VENTAS REALTY LP	2.A FE	99,983	104, 103
											68235P-AE-8	ONE GAS INC	2.A FE	203,893	211,826
											00846U-AJ-0	AGILENT TECHNOLOGIES INC	2.A FE	202,191	212,288
											50540R-AN-2	LABORATORY CORP OF AMERICA HLDG	2.B FE	101,625	106,907
											45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	2.A FE	51,402	53,879
											45866F-AA-2 571748-AU-6	. INTERCONTINENTAL EXCHANGE INC MARSH & MCLENNAN COMPANIES INC	2.A FE	51,336 51,797	53,879 214,001
											80283L-AJ-2	SANTANDER UK PLC	1.E FE	5,488,763	5,990,023
											50540R-AN-2	LABORATORY CORP OF AMERICA HLDG	2.B FE	152,769	160,361
											68389X-BL-8	ORACLE CORPORATION	2.A FE	625,000	648,055
											313747-AU-1	FEDERAL REALTY INVESTMENT TRUST	2.A FE		107,237
											10112R-AV-6 45866F-AA-2	BOSTON PROPERTIES LP	2.A FE	249,982 51,638	258,993 53,879
											313747-AU-1	FEDERAL REALTY INVESTMENT TRUST	2.A FE	51,730	53,619
											571748-AU-6	MARSH & MCLENNAN COMPANIES INC	2.A FE		214,001
												DEUTSCHE TELEKOM INTERNATIONAL FIN			
											25156P-AV-5		2.B FE	900,000	935,879
											26884T-AT-9 149123-CC-3	ERAC USA FINANCE LLC	2.A FE		469,935 53,671
											744448-CH-2	PUBLIC SERVICE CO OF COLORADO	11.F FE	198,826	205,043
											808513-AG-0	CHARLES SCHWAB CORP	1.F FE		154,884
											808513-AG-0	. CHARLES SCHWAB CORP	1.F FE	50,258	51,628
											744500 00 7	PUBLIC SERVICE ELECTRIC AND GAS CO	4 5 55	404 700	407.407
					····						74456Q-BD-7	SOUTHERN CALIFORNIA EDISON COMPANY	1.F FE		107,405
											842400-FY-4	GOOTHERN CALIFORNIA EDISON COMPANY	2.A FE	101,390	105,696
												SOUTHERN CALIFORNIA EDISON COMPANY			
											842400-FY-4		2.A FE	152,084	158,544
					ļ						744448-CH-2	PUBLIC SERVICE CO OF COLORADO	1.F FE	49,697	51,261
					}						89236T-DW-2 98978V-AB-9	TOYOTA MOTOR CREDIT CORPZOETIS INC	1.E FE		318,338
											98978V-AB-9 444859-BA-9	HUMANA INC.	2.6 FE		412,454
											98978V-AB-9	ZOETIS INC	2.B FE		51,927
											882508-BB-9	TEXAS INSTRUMENTS INC	1.E FE	199,350	210,855
												CATERPILLAR FINANCIAL SERVICES COR	l		
											14912L-6C-0	VII INV INC	1.F FE	504,473	538,424
					·						983919-AJ-0 983919-AJ-0	XILINX INC	1.G FE	549,743 200,346	581,386 211,410
											278642-AS-2	EBAY INC	2.A FE		569, 160
											615369-AK-1	MOODYS CORPORATION	2.A FE	549,640	567,767
					ļ						92936M-AC-1	WPP FINANCE 2010	2.B FE	101, 150	103,60
	1	i .		1							57772K_AR_7	MAYIM INTEGRATED PRODUCTS INC	2 A FF	201 582	208 406

		Replication (Syn	thetic Asset) Tr	ansactions	Replicati	on (Oynun <del>c</del> u	o moocij ila	nsactions Open as of C I	Janoni Olalemen		of the Reni	ication (Synthetic Asset) Trans	sactions		
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Oper		T the repl		n Instrument(s) Held		
'	_		7			,		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		CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											92936M-AC-1 485170-AV-6	WPP FINANCE 2010	2.B FE	50,551	51,804 466,765
				-							020002-AZ-4	ALLSTATE CORP	1.G FE		368 , 188
											89641U-AA-9	TRINITY ACQUISITION PLC	2.B FE	154,251	162,068
											759509-AE-2	RELIANCE STEEL & ALUMINUM CO	2.B FE		158,806
											100743-AK-9	BOSTON GAS COMPANY	2.A FE		2,358,825
				-							60687Y-AL-3 .	. MIZUHO FINANCIAL GROUP INC NATIONAL AUSTRALIA BANK LTD (NEW Y	1.G FE	500,000	513,477
											63254A-AY-4 89236T-EL-5	TOYOTA MOTOR CREDIT CORP	1.D FE 1.E FE		
				-							816851-BF-5	SEMPRA ENERGY	2.B FE		
											45687A-AJ-1	INGERSOLL RAND GLOBAL HOLDING CO L	2.B FE		53,649
											61744Y-AN-8	MORGAN STANLEY	1.G FE	199.858	208,523
											06406R-AE-7 _	BANK OF NEW YORK MELLON/THE	1.E FE	199,906	207,911
											86787E-AV-9 _	SUNTRUST BANK/ATLANTA GA	1.F FE		624,02
					ļ						25466A-AK-7	DISCOVER BANK	2.B FE	299,993	312,52
											92936M-AC-1	WPP FINANCE 2010	2.B FE		77,705
				-							92936M-AC-1 377372-AH-0	WPP FINANCE 2010	1.F FE	75,394 248,520	77,705 260,411
											615369-AK-1	MOODYS CORPORATION	2.A FE	247,289	258,076
											78355H-KG-3	RYDER SYSTEM INC	2.B FE	249,763	261,263
											025816-BS-7	AMERICAN EXPRESS COMPANY	1.G FE	549,889	575,820
											57636Q-AB-0	MASTERCARD INC	1.E FE		161,773
											693506-BN-6 57636Q-AB-0	PPG INDUSTRIES INC	1.G FE		678,782 53,924
											606822-AT-1	MITSUBISHI UFJ FINANCIAL GROUP INC		·	
											855244-AN-9	STARBUCKS CORPORATION	1.G FE	250,000 249,980	262,579 260,722
				-							49327M-2U-7	KEYBANK NATIONAL ASSOCIATION	1.G FE	499,969	
											60687Y-AP-4	MIZUHO FINANCIAL GROUP INC	1.G FE	250,000	
											500630-CU-0	KOREA DEVELOPMENT BANK	1.C FE	249,543	262,008
											24422E-TG-4	JOHN DEERE CAPITAL CORP	1.F FE	546,353	573,087
											74949L-AB-8	RELX CAPITAL INC	2.A FE		943,676
											14913Q-2E-8 134429-BE-8	CAMPBELL SOUP COMPANY	1.F FE 2.B FE		361,680 195,678
											341081-FJ-1	FLORIDA POWER & LIGHT CO	1.E FE		310,482
											907818-DN-5	UNION PACIFIC CORP	2.A FE	99,274	103,656
											025816-BS-7	AMERICAN EXPRESS COMPANY	1.G FE	149,720	157,042
											57636Q-AB-0	MASTERCARD INC	1.E FE	300,697	323,546
											904764-BA-4	UNILEVER CAPITAL CORP	1.E FE	498,762	523,329
											15189W-AK-6	CENTERI OTTI ENERIOT NEGOGICES CONTO	1.G FE	249,799	262,789
											17401Q-AQ-4	CITIZENS BANK NA	2.A FE	599,710	631,538
				-	ļ					ļ	278062-AC-8	EATON CORPORATION	2.A FE	99,285	103,238
					}						278062-AC-8 278062-AC-8	EATON CORPORATION	2.A FE		51,619
				-	·						278062-AC-8 278062-AC-8	EATON CORPORATION	2.A FE		103,238 206,475
											09062X-AE-3	BIOGEN INC	1.G FE	250,800	259,734
											09062X-AE-3	BIOGEN INC	1.G FE	401, 108	415,574
											79466L-AE-4	SALESFORCE.COM INC.	1.F FE		786,819
				-							256677-AC-9	DOLLAR GENERAL CORP	2.B FE	248,983	260,881
					l						291011-BE-3 46647P-AP-1	EMERSON ELECTRIC CO	1.F FE		
					<u></u>						61744Y-AQ-1	MORGAN STANLEY	1.G FE		475,92
											67077M-AK-4 _	NUTRIEN LTD	2.B FE	1,796,428	1,884,817
				-							670346-AM-7 _	NUCOR CORP	1.G FE	151,270	159,829
				-	ļ						06406R-AG-2	BANK OF NEW YORK MELLON CORP/THE	1.F FE		529,043
				-							594918-BX-1 59523U-AA-5	MICROSOFT CORPORATION	1.A FE 2.A FE		370 , 132 107 , 368
											59523U-AA-5	MID AMERICA APARTMENTS LP	2.A FE	70,648	75, 15
1					[				Γ		70100H_AK_1	PARKER HANNIEIN CORP	2 A FF	100 234	103 719

		Replication (Syn	thetic Asset) Tr	ansactions	Replication	on (Syntheti	c Asset) ITa	nsactions Open as of C	uneni Statemen		of the Ren	ication (Synthetic Asset) Trans	eactions		
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Oper		or the Kep		Instrument(s) Held		
'	2	3	_	3		,	0	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value		CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											233851-DL-5 594918-BX-1	DAIMLER FINANCE NORTH AMERICA LLC . MICROSOFT CORPORATION	2.A FE		158,314
				-							594918-BX-1 .	MICROSOFT CORPORATION	1.A FE		264,380
											427866-AZ-1	HERSHEY COMPANY THE	1.F FE	599,909	631,823
											369550-BD-9	GENERAL DYNAMICS CORPORATION	1.G FE	299,555	316,352
											961214-DZ-3	. WESTPAC BANKING CORP	1.D FE		318,058
											14913Q-2L-2	01.470001714 UF 0.18171 U	1.F FE	349,913	369,968
											377372-AL-1 . 009158-AT-3 .	. GLAXOSMITHKLINE CAPITAL INC	1.F FE	249,543 544,701	264, 131 570, 200
				-							25243Y-AY-5	DIAGEO CAPITAL PLC	1.G FE	449,558	479,074
											210518-CV-6	CONSUMERS ENERGY CO	1.F FE	299, 172	316, 186
											642869-AK-7 .	NEW BRUNSWICK (PROVINCE OF)	1.E FE	296,541	309,462
											642869-AK-7 .	NEW BRUNSWICK (PROVINCE OF)	1.E FE	49,425	51,577
											13645R-AK-0 .	CANADIAN PACIFIC RAILWAY CO	2.A FE		105,634
											57772K-AB-7 _ 24422E-UH-0	MAXIM INTEGRATED PRODUCTS INC  JOHN DEERE CAPITAL CORP	2.A FE	248, 123 149,970	260,507 159,012
											69353R-FL-7	PNC BANK NA	1.F FE		529,221
											907818-EU-8 .	UNION PACIFIC CORPORATION	2.A FE		317,461
				-							225401-AG-3 .	. CREDIT SUISSE GROUP AG	2.A FE	800,000	852,046
											225433-AT-8		2.A FE	298,764	317,933
											959802-AX-7 .	. WESTERN UNION CO/THE	2.B FE	949,685	1,015,189
											313747-AT-4 .	FEDERAL REALTY INVESTMENT TRUST	2.A FE	245,728	258,921
											63254A-BA-5 _ 801060-AC-8 _	NATIONAL AUSTRALIA BANK LIMITED SANOFI SA	1.D FE	299,593 1,598,941	318,090 1,691,976
				-							37045X-CL-8 .	GENERAL MOTORS FINANCIAL CO INC	2.0 FE		318,619
											78355H-KH-1	RYDER SYSTEM INC	2.B FE	299,744	317,778
											91324P-DJ-8 _	UNITEDHEALTH GROUP INC	1.G FE	299,940	318, 129
											57772K-AB-7 .	MAXIM INTEGRATED PRODUCTS INC	2.A FE	99,482	104,203
				-							57772K-AB-7 . 931142-EK-5	. MAXIM INTEGRATED PRODUCTS INC WALMART INC	2.A FE		26,051 794,548
											02665W-CJ-8 .	AMERICAN HONDA FINANCE CORPORATION	1.G FE		690 , 148
											09062X-AE-3 .	BIOGEN INC	1.G FE	450,890	467,521
											278062-AC-8 .	EATON CORPORATION	2.A FE	446,008	464,569
											427866-AZ-1 _	HERSHEY COMPANY THE	1.F FE	450,590	473,868
											539830-BG-3 66989H-AG-3	LOCKHEED MARTIN CORPORATION NOVARTIS CAPITAL CORP	1.G FE		466 , 898 485 , 133
											670346-AM-7 .	NUCOR CORP	1.G FE	454,081	479,486
											68389X-BL-8 _	ORACLE CORPORATION	2.A FE	440,829	466,600
					<b></b>						87938W-AR-4 . 911312-BK-1 .	TELEFONICA EMISIONES SAU REG UNITED PARCEL SERVICE INC	2.C FE	456, 138 444,013	
				-							94106L-BD-0 .	WASTE MANAGEMENT INC	2.A FE		465,402
				-							86562M-BB-5	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	450,000	479,887
					<u> </u>						89114Q-C4-8	THE TORONTO-DOMINION BANK	1.0 FE	1,748,974	1,860,173
											606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE		908, 135
											06051G-HL-6	BANK OF AMERICA CORP	1.F FE	450,000	479,816
											55261F-AJ-3	M&T BANK CORPORATION	1.G FE	749,749	796,876
											90331H-NV-1 .	. US BANK NATIONAL ASSOC CINCINNATI .	1.D FE	849,632	900,752
											55261F-AJ-3	. M&T BANK CORPORATION	1.G FE	350 , 131	371,876
					<u> </u>						55261F-AJ-3 695156-AQ-2	M&T BANK CORPORATION	1.G FE	50,019 50,724	53, 125 54, 019
			<b> </b>		<u> </u>						695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE		216,076
											009158-AT-3	AIR PRODUCTS AND CHEMICALS INC	1.F FE		725,710
											036752-AF-0 _	ANTHEM INC	2.B FE	446,222	465,304
					ļ						055451-AU-2	BHP BILLITON FINANCE (USA) LTD	1.F FE	454 , 137	483,265
				-							256677-AC-9 .	DOLLAR GENERAL CORP	2.B FE	446,569	469,586
											278865-AU-4 . 291011-BE-3 .	ECOLAB INC	2.A FE		312,394 464,102
			<b></b>	-							291011-BE-3 _ 68380Y_RI _8	ORACI E CORPORATION	1.F FE	443, 130 440, 866	404, IU2 466, 600

### **SCHEDULE DB - PART C - SECTION 1**

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

		Danlination (Cum	thatia Assat) Tr	anaationa	Replicati	on (Syntheti	c Asset) Tra	insactions Open as of C	Surrent Statemen		of the Donl	ication (Cumthatia Assat) Trans	actions		
1	2	Replication (Syn	4	ansactions 5	6	7	8	Derivative	Instrument(s) Oper		от тпе кері І	ication (Synthetic Asset) Trans	actions Instrument(s) Held		
'	2	3	7	3	0	,	0	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value		CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											79466L-AE-4 695156-AQ-2	SALESFORCE.COM INC	1.F FE	449,723 253,742	472,092 270,096
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2.A FE	198,691	208,406
											06406R-AJ-6	BANK OF NEW YORK MELLON CORP/THE	1.E FE	449,968	479,269
											45866F-AG-9	INTERCONTINENTAL EXCHANGE INC	2.A FE	449,913	477,797
											69371R-P5-9 94988J-5R-4	PACCAR FINANCIAL CORP	1.E FE	1,049,810 1,149,175	1, 114,872 1,224,296
											7591EP-AP-5	REGIONS FINANCIAL CORPORATION	2.A FE	649,846	693,059
											539439-AS-8	LLOYDS BANKING GROUP PLC	1.G FE	199,976	214,418
											776743-AE-6	ROPER TECHNOLOGIES INC	2.A FE	449,676	480,605
											046353-AR-9 44644A-AE-7	ASTRAZENECA PLC	2.A FE	174,745 449,534	185,875 479,873
											904764-BG-1	UNILEVER CAPITAL CORP	1.E FE	249,079	267,075
				-							74456Q-BW-5	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	249,798	264,345
												CANADIAN IMPERIAL BANK OF COMMERCE			
											13607R-AD-2	DD OADLTH HADIETO AMEDIAL ING	1.0 FE	2,298,229	2,457,742
											10373Q-AY-6 806851-AJ-0	BP CAPITAL MARKETS AMERICA INC SCHLUMBERGER HOLDINGS CORP	1.F FE		906,345 2,259,997
				-							606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	450,000	482,231
											254687-CM-6	WALT DISNEY COMPANY	1.G FE	499,550	516,149
											21688A-AL-6	COOPERATIEVE RABOBANK UA	1.E FE	798,395	829,576
											502431-AJ-8	L3HARRIS TECH INC	2.B FE	649,482	690,892
											502431-AJ-8 23636T-AD-2	L3HARRIS TECH INC	2.B FE	349,864 706,562	372,019 729,731
											904764-AX-5	UNILEVER CAPITAL CORP	1.E FE		
											910637-P*-2	THE UNITED ILLUMINATING COMPANY	1.G	1,000,000	1,079,782
				-							450319-B*-8	ITC MIDWEST LLC	1.F	6,000,000	6,583,422
											278058-F*-8 479142-C#-6	JOHNSON MATTHEY PLC	1.G	2,000,000 6,000,000	2, 117, 116 6, 181, 590
											00003#-AD-5	A&E TELEVISION NETWORKS LLC	1.G	13,000,000	14,583,624
											F0164#-AB-8	AIR LIQUIDE FINANCE	1.G	2,000,000	2,060,624
				-							57169*-AR-8	MARS INC	1.F	5,000,000	5, 182,916
				-							Q91940-AF-4	TRANSPOWER NEW ZEALAND LIMITED TPF EQUITY REIT OPER PARTN LP/TPF	1.D	3,004,950	3, 130, 369
											87278*-AC-6 41242*-AY-8	REIT	1.F	38,000,000	39,248,365
											41242^-AY-8 Q6235#-AM-4	HARDWOOD FUNDING LLC	1.G FE	1,500,000 1,300,000	1,642,753 1,457,949
											41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	500,000	
											311900-B@-2	FASTENAL COMPANY	1.G	4,800,000	5, 125, 261
0.40704.170			400 000 000	400 700 000	407.045.700					/0.000.407	864680-AG-7	SUEZ WATER RESOURCES LLC	1.F	800,000	915,886
94978*AT8	Long Bond Replication	1.C	100,000,000	0102,723,632	107,645,793	02/27/2020	08/29/2022	Bond Forward		(6,886,467)	580135-BY-6 604059-AE-5	MCDONALD'S CORP	2.A FE	1,027,364 261.618	1,261,328
											604059-AE-5	3M COMPANY	1.E FE	512.755	648,843
											494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	520,676	622, 182
				-							494368-AS-2	. KIMBERLY-CLARK CORP	1.F FE	1,045,943	1,244,363
											427866-AL-2 494368-AS-2	HERSHEY CO	1.E FE	1,082,848 923,050	1,342,496 1,119,927
											494368-AS-2 604059-AE-5	3M COMPANY	1.F FE	103,565	1,119,927
											427866-AL-2	HERSHEY CO	1.E FE	533,064	671,248
											427866-AL-2	HERSHEY CO	1.E FE	534,808	671,248
											427866-AL-2	HERSHEY CO	1.E FE	535,046 1.598.249	671,248
				-							45818Q-AD-1 26138E-AX-7	INTER-AMERICAN DEVELOPMENT BANK DR PEPPER SNAPPLE GROUP INC	1.A FE	1,598,249	1,931,488 275,590
											961214-DK-6	WESTPAC BANKING CORP	1.D FE		
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	1,000,000	1, 125, 554
				-							87971M-BF-9	TELUS CORPORATION	2.A FE	1,998,753	2,242,149
				- }	}					·	87938W-AT-0 87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	401, 104 175,509	450,221 196,972
				-							87938W-AT-0	TELEFONICA EMISIONES SAU	2.0 FE	175,528	196,972
												HSBC HOLDINGS PLC	1.G FE		831,794
l			L		L		1				91324P-CY-6	UNITEDHEALTH GROUP INC	1.G FE	1, 196, 249	1.331.379

					Replicati	on (Syntheti	c Asset) Tra	nsactions Open as of C	Current Statemen						
1	2	Replication (Syn			6	7	0	Dariyatiya	Instrument/s) Oner		of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8	9 Derivative	Instrument(s) Oper		40	13	Instrument(s) Held	45	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	Fair Value
				-							09247X-AN-1	BLACKROCK INC	1.D FE	1, 197, 057	1,330,433
											46647P-AF-3 91159H-HR-4	JPMORGAN CHASE & CO	1.F FE	700,000 949.672	
											126408-HH-9	CSX CORP	2.A FE	1, 199, 103	1,316,190
												AMERICAN EXPRESS CREDIT CORPORATIO			
											0258M0-EL-9 59523U-AN-7	MID AMEDICA ADADTMENTO LD	1.G FE		
											824348-AW-6	. MID-AMERICA APARTMENTS LP SHERWIN-WILLIAMS COMPANY (THE)	2.8 FE	498,869	551,454
											037735-CW-5	APPALACHIAN POWER CO	2.A FE		379,084
											573284-AQ-9	. MARTIN MARIETTA MATERIALS INC	2.B FE		873,731
				-							902494-BC-6 14149Y-BJ-6	. TYSON FOODS INC	2.B FE	549,471 700,000	609,091 765,088
											25468P-DV-5	WALT DISNEY CO	2.A FE		762,270
											046353-AN-8	ASTRAZENECA PLC	2.A FE		543, 118
											049560-AN-5 049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	948,386 90,255	1,024,240 107,815
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE		161,722
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	50,099	53,907
											816851-BA-6	SEMPRA ENERGY	2.B FE		759,303
											906548-CM-2 049560-AN-5	UNION ELECTRIC CO	1.F FE 1.E FE	948,046 950,312	1,026,960 269,537
											90265E-AM-2	UDR INC	2.A FE	698.950	
											57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2.A FE	949,541	1,046,156
											871829-BF-3	SYSCO CORPORATION	2.C FE	398,670	433,070
											124857-AT-0 75973Q-AA-5	CBS CORP RENAISSANCERE FINANCE INC	2.B FE	447 , 105 398 , 147	492,245 437,208
											75973Q-AA-5	RENATISSANCERE FINANCE INC	1.G FE	249,376	273,255
											75973Q-AA-5	RENAISSANCERE FINANCE INC	1.G FE	497,469	546,510
											59523U-AN-7 902494-BC-6	MID-AMERICA APARTMENTS LP	2.A FE	150 , 128 201 , 302	166,958
											902494-DU-0	SUMITOMO MITSUI FINANCIAL GROUP IN	2.D FC		221,488
											86562M-AR-1		1.G FE	400,000	440,306
				-							565849-AP-1	MARATHON OIL CORP	2.C FE	1,446,601	1,642,290
				-							95000U-2A-0 606822-AR-5	WELLS FARGO & COMPANY MITSUBISHI UFJ FINANCIAL GROUP INC	2.A FE	402,531	440,676 439,737
											171340-AN-2	CHURCH & DWIGHT CO INC	2.A FE	499,687	545,540
											26884A-BG-7	ERP OPERATING LP	1.G FE	499,461	543,006
				-							443510-AH-5 443510-AH-5	. HUBBELL INCORPORATED	2.A FE		696, 565 107, 164
											443510-AH-5	HUBBELL INCORPORATED	2.A FE	349.004	375,073
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	497,432	538,478
				-							902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE		53,848
											902133-AU-1 20030N-CA-7	TYCO ELECTRONICS GROUP SA	1.G FE		376,934
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	99,971	107,696
											37045V-AN-0	GENERAL MOTORS CO	2.C FE	649,397	724,768
				-							902133-AU-1 902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	50,099 149,989	53,848
											03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE		915,403
											26441C-AX-3	DUKE ENERGY CORP	2.B FE	199,636	215,841
				-							03040W-AQ-8 579780-AN-7	AMERICAN WATER CAPITAL CORP MCCORMICK & COMPANY INCORPORATED	2.A FE	149,812	161,542 441,082
											742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE		654,272
											45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	2.A FE	649, 127	706,886
				-							579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	401,976	441,082
											883556-BX-9	THERMO FISHER SCIENTIFIC INC	2.A FE		436,747
											55279H-AQ-3		1.G FE	499,902	550,501
				-							023135-BC-9	. AMAZON.COM INC	1.E FE		718, 177
											50540R-AU-6 202795-JK-7	LABORATORY CORPORATION OF AMERICA _ COMMONWEALTH EDISON COMPANY	2.B FE		939,819 431,018
											96145D-AD-7	WESTROCK CO	2.B FE	649.848	709.219

		Danilantina (O.)	41-41- A41 T		Replication	on (Synthetic	c Asset) Tra	nsactions Open as of Cu	irrent Statement		-f 4b- D::	insting (Occurrently Annual) Toront			
1	2	Replication (Syn	thetic Asset) Tra	ansactions 5	6	7	0	Derivativa la	atrumant/a) On an		of the Rep	ication (Synthetic Asset) Trans			
1	2	3	4	5	О	/	8	9 Derivative in	nstrument(s) Open 10	11	12	13	Instrument(s) Held	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	14 NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											742718-EV-7 .	PROCTER & GAMBLE COMPANY	1.D FE	200,650	218,091
											437076-BT-8 .	HOME DEPOT INC	1.F FE		432,505
											98978V-AL-7 _ 637417-AK-2		2.8 FE	1.047.182	915,577 1,134,399
											278062-AG-9 .		2.A FE	1,250,000	1,357,419
											92826C-AH-5 .	VISA INC	1.D FE		810,784
											66765R-CE-4 . 369550-AZ-1 .		1.F FE		211,620
											74460D-AC-3 .	PUBLIC STORAGE	1.6 FE		1,227,776 657,103
											05565Q-DN-5 .	BP CAPITAL MARKETS PLC	1.F FE	950,000	1,040,374
											96145D-AD-7 .		2.B FE	199,930	218,221
											88579Y-AY-7 .		1.E FE		1, 141,615
					<b></b>						189054-AV-1 . 024836-AD-0 .	CLOROX COMPANYAMERICAN CAMPUS COMMUNITIES OPERAT	1.G FE		
											976826-BL-0 .	WISCONSIN POWER AND LIGHT COMPANY .	1.G FE		486,601
									.		713448-DY-1.	PEPSICO INC	1.E FE	648,787	714,582
											69353R-FG-8 .		1.F FE		711,580
											570535-AR-5 . 94106L-BE-8 .		2.B FE		329,915 710,918
											031162-CQ-1		2.A FE	349,073	382,080
											037833-DK-3 .		1.B FE	349,317	383,024
											487836-BU-1 .		2.B FE	199,637	219,748
											68389X-BN-4 _ 976826-BL-0		2.A FE		326,460 216,267
											05348E-BC-2 .	AVALONBAY COMMUNITIES INC	1.G FE	149,596	162,729
											478160-CK-8 .	JOHNSON & JOHNSON	1.A FE	299,771	327,809
											29364N-AU-2 .	ENTERGY MISSISSIPPI INC	1.F FE	199,544	216,638
											911312-BM-7 <sub>-</sub> 05348E-BC-2 <sub>-</sub>		1.G FE		332,902 54,243
											142339-AH-3 .		2.B FE	199,467	222,511
											209111-FM-0 <sub>-</sub>	CONSOLIDATED EDISON COMPANY OF NEW	2.A FE		650,887
											760759-AS-9 .		2.B FE	199,784	219,863
											524660-AY-3 . 86562M-AY-6 .	LEGGETT & PLATT INC	2.C FE		539,669
											86562M-AY-6 .	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE		110,545
											902133-AU-1 .		1.G FE	49,798	53,848
											69353R-FJ-2 _		1.F FE	249,301	276,034
									-		961214-DW-0 . 142339-AH-3 .		1.D FE		167,261
											142339-AH-3 . 142339-AH-3 .	CARLISLE COMPANIES INCORPORATED	2.B FE		55,628
											06406R-AF-4 .	BANK OF NEW YORK MELLON/THE	1.E FE	149,951	167 , 170
											637432-NP-6 . 20030N-CH-2 .		1.E FE 1.G FE	149,700 99,751	165,008 111,850
											26884A-BJ-1 _ 90265E-AN-0 _		1.G FE	149,381 48,943	165,544 54,632
									-		50540R-AU-6 .		2.B FE		55, 283
									-		02665W-CE-9 . 046353-AN-8 .	ASTRAZENECA PLC	1.G FE		280,341 108,624
									.		57636Q-AJ-3 .		1.E FE	49,918	56 , 162
											431282-AQ-5 . 49456B-AP-6 .		2.B FE	99, 157 99, 730	112,018 114,145
											49456B-AP-6 . 693506-BP-1 .		2.8 FE		114,145
											606822-AV-6 .	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE		113,689
									-		96145D-AH-8 .	WESTROCK CO TRANSCONTINENTAL GAS PIPE LINE COM	2.B FE	1,098,716	1,241,984
i	Ĺ	(	1	1	I .	1	•	i	1		893574-AK-9	1	2.A FE	747.034	848.572

### **SCHEDULE DB - PART C - SECTION 1**

		Dauliantina (O	45-4:- A4\ T		Replication	on (Syntheti	c Asset) Tra	nsactions Open as of Co	urrent Statemen		of the Dool	:			
1	2	Replication (Synt	thetic Asset) Tra	ansactions 5	6	7	8	Dorivativo I	Instrument(s) Oper		or the Repl	ication (Synthetic Asset) Trans	sactions instrument(s) Held		
'	2	3	4	5	0	1	0	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value		CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											845011-AA-3 03040W-AQ-8	SOUTHWEST GAS CORPAMERICAN WATER CAPITAL CORP	1.G FE		1,501,544 646,167
											539439-AR-0	LLOYDS BANKING GROUP PLC	1.G FE	598,477	689,066
											904764-BC-0	UNILEVER CAPITAL CORP	1.E FE	1,978,494	2,247,831
											09247X-AN-1	BLACKROCK INC	1.D FE		
											74432Q-CC-7 615369-AM-7	PRUDENTIAL FINANCIAL INC	1.G FE		1,543,236 383,568
											911312-BM-7	UNITED PARCEL SERVICE INC	1.G FE		388,385
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE		551,011
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE		385,708
											98978V-AL-7 571903-AY-9	MARRIOTT INTERNATIONAL INC	2.B FE		700,147 659,381
											79466L-AF-1	SALESFORCE.COM INC.	1.F FE		1,310,041
											45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	2.A FE	436,027	489,383
											91159H-HS-2	US BANCORP	1.E FE		1,957,629
											882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	574,148	653,950
											882508-BC-7	PUBLIC SERVICE ELECTRIC AND GAS CO	1.E FE	95,637	108,992
											74456Q-BU-9	TOBETO GENTICE ELECTRIC AND GAO	1.F FE		679,634
												CONSOLIDATED EDISON COMPANY OF NEW			
											209111-FP-3	ENTEROY ARKANDA I I O	1.G FE	1,149,862	1,291,635
											29364D-AV-2 369550-BC-1	ENTERGY ARKANSAS LLC	1.F FE 1.G FE		454,483
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	950,000	1,089,435
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	401,897	458,709
											02361D-AS-9	AMEREN ILLINOIS COMPANY	1.F FE		1,302,440
											25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE		2, 161, 894
											57772K-AD-3 89236T-EM-3	MAXIM INTEGRATED PRODUCTS INC TOYOTA MOTOR CREDIT CORP	2.A FE		825,912 822,635
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE		688,064
											883556-BX-9	THERMO FISHER SCIENTIFIC INC	2.A FE	525,009	600,527
											92343V-DY-7	VERIZON COMMUNICATIONS INC	2.A FE		854, 129
											524660-AY-3 904764-BC-0	LEGGETT & PLATT INCUNILEVER CAPITAL CORP	2.0 FE	144,651	161,901 786,741
											524660-AY-3	LEGGETT & PLATT INC	2.C FE	670,489	
											26441Y-BA-4	DUKE REALTY LP	2.A FE	286,743	329,807
											313747-AY-3	FEDERAL REALTY INVESTMENT TRUST	2.A FE	285,580	323, 122
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE		
											695156-AT-6 26441Y-BA-4	PACKAGING CORP OF AMERICA DUKE REALTY LP	2.A FE		714,582
											125523-AZ-3	CIGNA CORP	2.A FE	851,714	917,894
											579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	259,279	275,676
											845011-AA-3	SOUTHWEST GAS CORP	1.G FE		111,225
											278865-BD-1 278865-BD-1	ECOLAB INC	2.A FE	208,889	221,554 166,165
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	708,881	745,403
											046353-AN-8	ASTRAZENECA PLC	2.A FE		380, 183
											046353-AN-8	ASTRAZENECA PLC	2.A FE	207,001	217,247
											278865-BD-1	ECOLAB INC	2.A FE	417,780	443, 107
											649840-B#-1	INLII TONA STATE ELECTRIC & GAS COMP	1.G	2,100,000	2, 165, 893
											83569C-A*-3	SONOVA HOLDING AG	2.A	3,500,000	3,712,714
94978*AV3	Long Bond Replication	2.B	100,000,000	100,261,054	107,521,295	03/02/2020	03/01/2022	Bond Forward		(8,229,571)	743315-AJ-2	PROGRESSIVE CORP	1.F FE	1,570,987	1,988,003
											580135-BY-6	MCDONALD'S CORP	2.A FE	1,031,344	1,261,328
			<u> </u>								244199-AW-5 743315-AJ-2	PROGRESSIVE CORP	11.F FE	518,725 1,049,271	649,088 1,325,335
											71713U-AW-2	PHARMACIA CORP	1.F FE	1,052,497	1,340,495
											438506-AS-6	HONEYWELL INTERNATIONAL	1.F FE	264,827	325,014
			ļ								244199-AW-5	DEERE & CO	1.F FE		64,909
											438506-AS-6 244199-AW-5	HONEYWELL INTERNATIONAL DEERE & CO	1.F FE		975,043 842,517
											06406R-AB-3	BANK OF NEW YORK MELLON CORP/THE	1.F FE	850,000	936,035
											66989H-AN-8	NOVARTIS CAPITAL CORP	1.D FE	1.690.723	1.858.849

Г					Replication	on (Syntheti	c Asset) Tra	nsactions Open as of Co	urrent Statemen						
		Replication (Syn			1 0			B	1(		of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Oper		40		Instrument(s) Held	1.5	10
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9  Description	10  Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
	2000	2000p	7 11110 1111	7 4.40	T dil T di do	2410	2410	Becompach	Value	T all Value	00011	ALEXANDRIA REAL ESTATE EQUITIES IN	Becomption	Value	T dii Valde
				-							015271-AK-5 110122-BB-3	BRISTOL-MYERS SQUIBB CO	2.A FE	1,298,795 1,245,398	1,468,090 1,382,386
											015271-AK-5 14040H-BN-4	CAPITAL ONE FINANCIAL CORPORATION .	2.A FE		451,720 888,857
											904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	1,039,963	1, 138, 280
											532457-BP-2	_ ELI LILLY AND COMPANY	1.F FE	449,919	490,374
											458140-AX-8 06406R-AD-9	INTEL CORPORATION	1.E FE	948,078 499,869	1,044,604 549,259
											67021C-AM-9	NSTAR ELECTRIC CO	1.F FE	949,549	1,037,866
											65473Q-BE-2	NISOURCE FINANCE CORPORATION	2.B FE	1,200,000	1,319,879
											95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	500,000	550,845
											06051G-GR-4 61744Y-AK-4	BANK OF AMERICA CORP	1.G FE		440,378 609,263
											539439-AQ-2	LLOYDS BANKING GROUP PLC	1.G FE	1,100,000	1,203,152
											816851-BG-3 .	SEMPRA ENERGY	2.B FE		109,882
											46647P-AM-8	JP MORGAN CHASE & CO	1.F FE	200,000	220,434
											14040H-BW-4 443510-AJ-1	CAPITAL ONE FINANCIAL CORPORATION . HUBBELL INCORPORATED	2.A FE		112,648 164,249
											20030N-CH-2	COMCAST CORPORATION	1.G FE	49,767	55,925
											581557-BJ-3	MCKESSON CORP	2.B FE	49,991	56,677
											61744Y-AP-3	MORGAN STANLEY	1.G FE	49,367	56, 116
											92277G-AM-9 126408-HJ-5	VENTAS REALTY LP	2.A FE	149, 185 49.977	168,236 56,302
											718546-AR-5	PHILLIPS 66	2.A FE	99,930	112, 157
											855244-AP-4	STARBUCKS CORPORATION	2.B FE	99,829	111,719
											863667-AQ-4	STRYKER CORPORATION	2.A FE	149,976	168,731
											75884R-AX-1 718546-AR-5	REGENCY CENTERS LP	2.A FE	499,445 448.816	561,831 504,705
											718546-AR-5	PHILLIPS 66	2.A FE		
											134429-BG-3	_ CAMPBELL SOUP COMPANY	2.C FE	1,348,908	1,538,416
											316773-CV-0 _	FIFTH THIRD BANCORP	2.A FE	349,567	402,861
											58013M-FF-6 026874-DK-0	MCDONALDS CORPORATION	2.A FE		735,447 747,227
											035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	2.8 FE		1, 110, 149
											035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	2.B FE		398,515
											15189W-AL-4	CENTERPOINT ENERGY RESOURCES CORPO	1 0 55	649.762	701 000
					<u> </u>						370334-CG-7	GENERAL MILLS INC	1.G FE		731,933 489,934
											95040Q-AD-6	WELLTOWER INC	2.A FE	599,825	687,792
				-	ļ						95040Q-AD-6	WELLTOWER INC	2.A FE	300,296	343,896
					}						95040Q-AD-6 95040Q-AD-6	WELLTOWER INC	2.A FE	300,419 300,640	343,896 343,896
				-	<u> </u>						12541W-AA-8	CH ROBINSON WORLDWIDE INC	2.A FE		
											670346-AP-0	NUCOR CORPORATION	1.G FE	899,076	1,024,729
					ļ						670346-AP-0	NUCOR CORPORATION	1.G FE	99,944	113,859
			<del> </del>		ł				}		670346-AP-0 609207-AM-7	NUCOR CORPORATION	1.G FE	249,742 1,489,307	284,647 1,739,173
				-	f						760759-AT-7	REPUBLIC SERVICES INC	2.B FE		1,739,173
											89352H-AW-9	. TRANSCANADA PIPELINES LTD	2.A FE	747,875	861,476
			ļ	-	ļ						189054-AW-9	CLOROX COMPANY	1.G FE	1,148,622	1,308,554
					}						487836-BW-7 59523U-AP-2	KELLOGG COMPANY	2.B FE		1,737,698 1,317,428
				-	·						59523U-AP-2 67103H-AG-2	. MID-AMERICA APARTMENTS LP	2.8 FE		
											5. 1001 NG Z	FIDELITY NATIONAL INFORMATION SERV		3-0,700	, 52,003
				-	ļ						31620M-AY-2		2.B FE	1, 147, 088	1,315,468
				-							13645R-AY-0 49271V-AF-7	CANADIAN PACIFIC RAILWAY COMPANY KEURIG DR PEPPER INC	2.A FE		1,022,794
				-							492/ IV-AF-/	FIDELITY NATIONAL INFORMATION SERV	2.D FÉ	850,000	997,985
			L	_ [							31620M-AY-2	. IDEE I WITTOWNE THE ORIGINATION OLIN	2.B FE	398.536	457.554

					Replicati	on (Syntheti	c Asset) Tra	insactions Open as of Cu	urrent Statemen						
		Replication (Syn						<u> </u>			of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8		nstrument(s) Oper		40		Instrument(s) Held	45	10
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9  Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13  Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
											49271V-AF-7	KEURIG DR PEPPER INC	2.B FE		469,640
											91913Y-AV-2 413875-AW-5	VALERO ENERGY CORPORATION	2.B FE	1,499,028 2,699,880	1,706,503 3,134,307
											74340X-BH-3	PROLOGIS LP	1.G FE	547,218	629,575
											801060-AD-6	SANOFI SA	1.E FE	3,729,893	4,274,489
				-							12572Q-AJ-4	. CME GROUP INC	1.D FE	1,149,860	1,309,843
											744448-CP-4	PUBLIC SERVICE COMPANY OF COLUMNO	1.E FE	898,575	1,014,968
				-							91324P-DK-5	UNITEDHEALTH GROUP INC	1.G FE		861,862
											931142-EE-9	WALMART INC	1.C FE		2,618,191
											98389B-AV-2	XCEL ENERGY INC	2.A FE	746,177	853,619
											69349L-AR-9 443510-AJ-1	PNC BANK NATIONAL ASSOCIATION HUBBELL INCORPORATED	1.G FE	1,098,085 724,246	1,272,214 821,246
				-							110122-BB-3	BRISTOL-MYERS SQUIBB CO	1.F FE		829,432
											45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC	2.A FE	546,912	617,735
												ONCOR ELECTRIC DELIVERY COMPANY LL			
					}						68233J-BH-6 45866F-AJ-3	INTERCONT INFAITAL EVOLUNIOS INC	1.F FE		621,936 449,262
				-							95040Q-AD-6	INTERCONTINENTAL EXCHANGE INC WELLTOWER INC	2.A FE		630,476
											678858-BT-7	OKLAHOMA GAS AND ELECTRIC COMPANY .	1.G FE	649,098	728,278
											26441Y-BB-2	DUKE REALTY LP	2.A FE	793,476	910,149
											717081-EP-4	PFIZER INC	1.F FE		794,249
											29446M-AB-8	EQUINOR ASA	1.D FE	2,047,432	2,302,992
											74456Q-BX-3	PODETO SERVICE ELECTRIC AND GAS CO	1.F FE	649,919	730 , 147
											88579Y-BC-4	3M CO	1.E FE	1,000,000	1, 136, 146
											69349L-AR-9	. PNC BANK NATIONAL ASSOCIATION	1.G FE	698,905	809,591
				-							10373Q-AC-4 461070-AP-9	BP CAPITAL MARKETS AMERICA INC	1.F FE	1,000,000	1, 139,928 744,897
											133131-AW-2	INTERSTATE POWER AND LIGHT CO CAMDEN PROPERTY TRUST	1.G FE		517,220
											133131-AW-2	CAMDEN PROPERTY TRUST	1.G FE	149,812	172,407
											133131-AW-2	CAMDEN PROPERTY TRUST	1.G FE	49,937	57,469
											89152U-AH-5	TOTAL CAPITAL SA	1.E FE	1,350,000	1,547,556
											743315-AV-5 494368-BY-8	PROGRESSIVE CORPORATION (THE) KIMBERLY-CLARK CORPORATION	1.F FE		2,238,885 1,040,850
				-							854502-AH-4	STANLEY BLACK & DECKER INC	1.G FE	3,348,244	3,918,711
											822582-CB-6	SHELL INTERNATIONAL FINANCE BV	1.D FE	1,391,940	1,605,280
											713448-EG-9	PEPSICO INC	1.E FE	4,039,355	5,550,166
											89236T-FT-7	TOYOTA MOTOR CREDIT CORP	1.E FE		1,366,471 656,997
					····						443510-AJ-1 200340-AT-4	HUBBELL INCORPORATED	2.A FE		1,089,944
											10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC	1.F FE		1,797,370
											89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA	1.E FE	2,250,000	2,504,662
				-							88579Y-BG-5	3M CO	1.E FE		1,619,862
											773903-AH-2 773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE		1,290,395 785,458
					<u></u>						92940P-AE-4	WRKCO INC	2.B FE		
											92940P-AE-4	WRKCO INC	2.B FE	300,378	338,700
											02343U-AH-8	AMCOR FINANCE USA INC	2.B FE	1,348,204	1,567,492
					}						502431-AM-1 200340-AT-4	L3HARRIS TECH INC	2.B FE		2,089,538
				- }	·						200340-A1-4	ONCOR ELECTRIC DELIVERY COMPANY LL	4.8 FC	901, 143	975,213
											68233J-BH-6		1.F FE	619, 142	678,475
94978*AX9	Long Bond Replication	2. A	250,000,000	0250,496,585	230, 196, 631	03/06/2020	09/10/2021	Bond Forward		(46,299,390)	826200-AD-9	SIEMENS FINANCIERINGSMAT	1.E FE		494,629
					·						009090-AA-9	AIR CANADA 2015-1A PTT	1.F FE	1, 151,840	1, 170,946
											806213-AD-6	GOLINIE GROOF INGST 1 / GOENINE GR	1.F FE		858,071
											233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC _	2.A FE	1,648,656	1,781,233
					ļ						82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ .	1.E FE		868,900
				-							638602-BP-6 0010EP-AN-8	NATIONWIDE BUILDING SOCIETYAEP TEXAS INC	1.E FE		1,661,885 .546,966
				-							195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,996,149	3,289,996
											268317-AS-3	ELECTRICITE DE FRANCE SA	2.A FE	746.998	824.324

		Replication (Syn	thetic Asset) Tr	ansactions	Replication	on Coyntineth	o noocij Ha	sset) Transactions Open as of Current Statement Date  Components of the Replication (Synthetic Asset) Transactions									
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Oper		or the Repr	. ,	Instrument(s) Held				
'	_		_	0		,	o o	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		CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value		
											771196-BK-7 114259-AN-4	ROCHE HOLDINGS INC	1.C FE		2, 189, 163		
											90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE		502,033		
											90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1.G FE	1,348,534	1,514,068		
											74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE		1,511,837		
											114259-AN-4 714264-AM-0	BROOKLYN UNION GAS CO PERNOD-RICARD SA	2.A FE		1,933,714 3,033,860		
											49338C-AB-9	KEYSPAN GAS EAST CORPORATION	2.A FE	1,500,000	1,572,715		
											2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA	1.D FE		644,361		
											82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ.	1.E FE		1,574,969		
											980236-AN-3 00913R-AD-8	WOODSIDE FINANCE LTD	2.A FE	599,776 1,746,348	648,426 1,857,368		
											23636T-AE-0	DANONE SA	2.A FE		1,339,875		
				-							649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	1.G FE	2,788,300	3,047,165		
				-							0.0010 04 0	DEUTSCHE TELEKOM INTERNATIONAL FIN					
											25156P-BA-0		2.B FE	3,297,637	3,629,628		
											49338C-AB-9	. KEYSPAN GAS EAST CORPORATION JACKSON NATIONAL LIFE GLOBAL FUNDI	2.A FE		786,358		
											46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	998,882	1,098,120		
											07274N-AJ-2	BAYER US FINANCE II LLC	2.B FE	499,397	557, 173		
											07274N-AY-9	BAYER US FINANCE II LLC	2.B FE		858,842		
				-							57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II VOLKSWAGEN GROUP OF AMERICA FINANC	1.B FE		1, 427, 870		
											928668-BB-7		2.A FE	199,911	216,247		
											42241@-AD-1	HEARST COMMUNICATIONS INC	1.G 1.F	12,000,000	13,593,919 13,002,148		
											03028P-C0-3 G1108#-AG-3	AMERICAN TRANSMISSION COMPANY THE BRITISH LAND COMPANY PLC	1.F   1 F		5,739,846		
				-							G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000	9,744,744		
											92239M-A#-8	VECTREN UTILITY HOLDINGS INC	2.A	4,000,000	4,660,414		
											Q91940-AC-1 41242*-AP-7	TRANSPOWER NEW ZEALAND LIMITED HARDWOOD FUNDING LLC	1.D 1.G FE		3,230,563 746,431		
											85221*-AK-0	SQUARE BUTTE ELECTRIC COOPERATIVE	2.A	2,500,000	2,865,879		
											41242*-AP-7	HARDWOOD FUNDING LLC	1.G FE	777,778	803,848		
											56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	108,893		
											56081#-AQ-3 Q3393*-AH-4	MAJOR LEAGUE BASEBALL TRUST ELECTRANET PTY LTD	1.F FE	600,000 1,500,000	653,358 1,631,653		
											41242*-AT-9	HARDWOOD FUNDING LLC	1.G FE		1,091,775		
											Q39710-AA-7	GPT RE LTD	1.F FE	800,000			
											56081#-AT-7 28501*-AT-2	MAJOR LEAGUE BASEBALL TRUST ELECTRIC TRANSMISSION TEXAS LLC	1.F FE	2,200,000	2,479,096		
											449290-AF-1	ICRE REIT HOLDINGS	2.A	400,000	435,446 3,712,156		
											23357*-AB-7	DTE GAS COMPANY	1.F	3,200,000	3,531,324		
											Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G	4,400,000	5,033,223		
			<b>}</b>								G5147*-AC-0 G8228*-AD-4	JOHNSON MATTHEY PLCSMITH & NEPHEW PLC	1.G	8,000,000 16,000,000	8,578,839 17,935,832		
			<u> </u>	-							449290-AF-1	ICRE REIT HOLDINGS	1.G				
											05279#-AH-2	AUTOLIV ASP INC	2.B FE	6,250,000	7, 166, 313		
											Q5995*-AB-4	MERIDIAN FINCO PTY LTD	2.A FE	5,750,000	6,356,535		
			<b>}</b>	-							461127-E0-7	INTERTEK FINANCE PLC	2.A	3,000,000	3,371,958		
			<b>†</b>	-							G20440-BC-8 Q3977*-AA-3	COMPASS GROUP PLC	1.G 2.A FE	9,000,000 6,500,000	10,301,580 7,104,685		
											F85680-AD-1	SONEPAR SA	2.B	5,000,000	5,433,010		
			ļ	-							56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000	3,247,395		
			<b>}</b>	-					}		775190-AP-5	ROGERS GROUP INC	2.0		1,538,467		
			l								Q87730-AE-8 Q6235#-AL-6	STOCKLAND TRUST MANAGEMENT LTD MIRVAC GROUP FINANCE LTD	1.G FE	1,300,000 1,000,000	1,423,618 1,102,892		
											97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,645,623		
			ļ	-							77519@-AQ-3	ROGERS GROUP INC	2.C	3,800,000	4, 218, 183		
											Q9396#-AH-4 28501*-AW-5	. VICTORIA POWER NETWORKS (FINANCE) . ELECTRIC TRANSMISSION TEXAS LLC	1.G	5,700,000	6,266,776 3,660,954		
				-								PRIME PROPERTY FUND LLC	2.B 1.F	3,400,000	3,660,954		
				-								WISCONSIN GAS II C	1.1	1 300 000	1 /10 722		

		Replication (Synt	thetic Asset) Tra	ansactions	. tophouti	(-)		nsactions Open as of Cu ไ	5 5.0001110110		of the Ren	lication (Synthetic Asset) Trans	actions		
1	2	3	4	5	6	7	8								
'	2	3	-	3	U	,	0	Q Derivative ii	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
											74264*-AC-0 .	PRISA LHC LLCANGLIAN WATER SERVICES FINANCING P	1.F	400,000	441,860
											G0369@-AW-6 _	ANGLIAN WATER SERVICES FINANCING P	1.G FE	1,500,000	1,621,776
											C9716#-AC-3	WASTE CONNECTIONS INC	2.A FE	5,700,000	6,115,548
											74264*-AC-0 .	PRISA LHC LLC	1.F	900,000	994 , 192
											45167R-B*-4 .		2.A FE	14,400,000	15,474,154
											553530-A@-5 . 151895-D@-5 .		2.B	14,000,000 2,900,000	14,864,410 3,163,462
											57169*-AX-5 .		1.F	1,000,000	1,062,502
											56081#-BF-6 .	. MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,000,000	1,076,078
											553530-B#-2 .		2.B	1,600,000	1,754,008
											044004 14 7	FOOTBALL CLUB TERM NOTES 2033 TRUS	4 5 55	000 000	000 070
			<u> </u>								34489*-AA-7 . 353514-E*-9 .	FRANKLIN ELECTRIC CO INC	1.F FE		998,376 6,553,392
											70432*-AA-9 .	PAYCHEX OF NEW YORK LLC	2.A	1,400,000	1,574,183
											761152-A*-8 _	RESMED INC	2.A	4,400,000	4,769,561
											56081#-BQ-2 .		1.F FE	600,000	654,408
94978*BE0	Long Bond Replication	1.G	300,000,000	300,336,619	287,204,621	10/05/2020	04/04/2023	Bond Forward		(31, 178, 683	60402#-AD-6 . 33829T-AA-4 .		1.G 1.G FE	1,100,000 2,250,000	1, 155, 853 2, 452, 927
34370 BE0	Long Bond heptication	1.0			201,204,021	10/03/2020	04/ 04/ 2020	bond 1 of war d		(01, 170,000)	75625Q-AB-5 .		1.G FE		
												CREDIT AGRICOLE SA (LONDON BRANCH)			
											22535W-AE-7 .	.	1.G FE	3,595,219	3,806,986
											40139L-AE-3 . 5006EP-AJ-0 .		1.B FE 1.C FE	3,598,456	3,791,938
											741531-FA-0		1.0 FE	4,989,283 3,324,988	5,326,700 3,549,245
											65557C-AY-9 .		1.F FE	5,996,938	6,404,793
											05583J-AF-9 .		2.A FE	4,038,054	4,341,220
											26874R-AG-3 .		2.A FE 1.E FE	3,940,149	4,218,727
											82460C-AM-6 _	SHINHAN BANKVOLKSWAGEN GROUP OF AMERICA FINANC	1.E FE	498,628	536,451
											928668-AR-3 .		2.A FE	3,290,291	3,566,505
											74368C-AP-9 _		1.E FE	9,300,000	9,861,151
											23636T-AD-2 _		2.A FE	3,734,682	3,857,150
											G8781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.A	1,800,000	1,944,305
											461127-00-9		2.A	12,000,000	12,907,726
											786584-A#-9 _	SAFRAN	2.A	8,000,000	8,737,750
			ļ								349553-B0-5 .		2.A	29,500,000	31,441,752
			····								910637-T@-6 . 44929@-AG-9 .	. THE UNITED ILLUMINATING COMPANY ICRE REIT HOLDINGS	1.U 2 A	3,000,000	3,214,823 2,160,641
			<u></u>								G5147*-AB-2		1.G	12,000,000	2, 160, 641
											22006@-AB-2 .	CORPORATION SERVICE COMPANY	2.B	3,100,000	3,334,331
			ļ								12541W-A*-1 .		2.B	5,000,000	5,338,208
											775190-AM-2 . 038336-D0-9 .		2.C	5,900,000 3,500,000	6,420,539 3,727,547
			·····								038330-D8-8 -	CLARION LION PROPERTIES FUND HOLDI	4.D	000,000, د	
									. [		18055#-AT-9 .	The state of the s	1.G	12,300,000	12,570,871
											C9716#-AB-5 .		2.A FE	5,200,000	5,402,440
			ļ								45167R-A#-1 .		2.A FE	21,600,000	22,559,368
			}	<u> </u>					}		553530-A*-7 _ 311900-A#-1 _		2.B 1.G		16,318,746 5,648,604
			<u> </u>								278058-F*-8 .		2.A		5,648,604
											33829T-AA-4 .	. FIVE CORNERS FUNDING TRUST	1.G FE	1,975,000	2, 153, 125
			ļ								75625Q-AB-5 _	RECKITT BENCKISER PLC	1.G FE	524,547	546,343
			<b>}</b>								40139L-AE-3 .		1.B FE	99,957	105,332
			····								07274N-AW-3 . 07274N-AW-3 .		2.B FE		106,548 53,274
			<u></u>								07274N-AW-3 . 07274N-AW-3 .		2.B FE	48,902	53,274
											82460C-AM-6 .	SHINHAN BANK	1.E FE	548,491	590,096
							ĺ				000000	VOLKSWAGEN GROUP OF AMERICA FINANC	0.1.55		:
			·····								928668-AR-3 . G4622#-AF-6 .	HOWARD DE WALDEN ESTATES LIMITED	2.A FE	1,545,440 2,500,000	1,675,176 2,702,262
			<b></b>								04022#-AF-0 _	TRANSPOWER NEW 7FALAND LIMITED	1.u	3,000,000	2,702,202

		Replication (Syr	nthetic Asset) Tr	ansactions				set) Transactions Open as of Current Statement Date  Components of the Replication (Synthetic Asset) Transactions									
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Oper		l me repi		Instrument(s) Held				
'	_		-	3		,		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		
												THAMES WATER UTILITIES CAYMAN FINA		4 700 000	4 000 000		
											G8781#-AB-3 G9850@-AC-7	YORKSHIRE WATER SERVICES BRADFORD .	2.A	1,700,000 3,000,000	1,836,288 3,219,122		
											F85689-AB-5	SONEPAR SA	2.B	7,000,000	7,482,766		
											G5147*-AB-2	JOHNSON MATTHEY PLC	1.G		8,349,678		
											22006@-AB-2	. CORPORATION SERVICE COMPANY	2.B	6,200,000	6,668,662		
											G8228*-AC-6	. SMITH & NEPHEW PLC	2.B	16,000,000	17,255,016		
											12541W-A*-1	. CH ROBINSON WORLDWIDE INC	2.B	9,000,000	9,608,774		
											G8228*-AJ-1 45167R-A#-1	. SMITH & NEPHEW PLC	1.G 2.A FE	14,000,000 14,400,000	14,829,276		
											553530-A*-7	MSC INDUSTRIAL DIRECT CO INC	2.B	10,400,000	10,809,870		
94978*BF7	Long Bond Replication	1.G	50,000,000	55,682,788	55,296,709	10/06/2020	04/04/2023	Bond Forward		(4,727,730)	33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	450,000	490,585		
												JACKSON NATIONAL LIFE GLOBAL FUNDI					
											46849L-SS-1		1.F FE		851,821		
											42210*-BD-9 42251#-AH-7	HE BUTT GROCERY	1.G 1 G	2,945,000 294,000	3,412,689		
											42251#-AH-7 42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.0 1.6	294,000	325,578 325,578		
											G20440-AY-1	COMPASS GROUP PLC	1.G	6,000,000	6,555,180		
											G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,783,167		
											Q91940-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,400,000	2,553,125		
											G98500-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,931,473		
											461127-00-9 278058-F*-8	. INTERTEK FINANCE PLC	2.A		10,756,438		
											349553-B0-5	FORTIS INC	2.A	6,500,000	6,927,844		
											910637-T@-6	THE UNITED ILLUMINATING COMPANY	1.G		642,965		
											G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	4,000,000	4, 174, 839		
											44929@-AG-9	ICRE REIT HOLDINGS	2.A	1,800,000	1,944,577		
											22006@-AB-2	CORPORATION SERVICE COMPANY	2.B	2,800,000	3,011,654		
											G8228*-AC-6 12541W-A*-1	. SMITH & NEPHEW PLC	2.B	4,000,000	4,313,754		
											775190-AM-2	ROGERS GROUP INC	2.C	5,000,000 1,300,000	5,338,208 1,414,695		
94978*BG5	Long Bond Replication	1.F	300,000,000	303, 136, 554	301,573,914	10/21/2020	04/18/2023	Bond Forward		(28,529,442)	60688X-AG-5	MIZUHO BANK LTD	1.F FE	1,748,607	1,889,178		
											26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,323,664	2,534,508		
											26884T-AL-6	ERAC USA FINANCE LLC	2.A FE		2,997,805		
											65364U-AK-2	. NIAGARA MOHAWK POWER CORPORATION	2.A FE	4,300,000	4,624,177		
											07274E-AG-8 26867L-AL-4	BAYER US FINANCE LLC	2.B FE	4,434,009 4,538,714	4,780,057 4,884,143		
											60688X-AU-4	MIZUHO BANK LTD	1.F FE	1.548.742	1,664,987		
											771196-BE-1	ROCHE HOLDINGS INC	1.0 FE	5,345,300	5,764,686		
											111013-AL-2	SKY PLC	1.G FE		710,427		
											980236-AM-5	WOODSIDE FINANCE LTD	2.A FE	2,249,612	2,402,230		
											12626P-AM-5	CRH AMERICA INC.	2.A FE		1,342,466		
											00913R-AC-0 771196-BL-5	. AIR LIQUIDE FINANCE SA	1.G FE	1,348,870 1,341,574	1,398,604 1,417,934		
											// 1190-DL-3	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.012		1,417,504		
											46849L-SS-1	0.00.000.000.000.000	1.F FE	1,699,549	1,810,120		
			.								82620K-AU-7	. SIEMENS FINANCIERINGSMAATSCHAPPIJ .	1.E FE		1,329,302		
											80622G-AC-8	SCENTRE MGMT LTD/RE1 LTD	1.F FE	1,095,571	1,212,349		
											05565E-AT-2	BMW US CAPITAL LLC	1.F FE	1,445,172	1,585,129		
				-							12636Y-AA-0	. CRH AMERICA INC	2.A FE	2,090,463	2,306,253		
			L		L		1				771367-CD-9	HOGILOTETI ONO NIED ELECTRIC CONFORM	1.F FE	1,048,705	1, 134, 057		
											57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,349,831	1,431,601		
							1					RECKITT BENCKISER TREASURY SERVICE					
											75625Q-AD-1		1.G FE		1,478,247		
							1				750050 45 0	RECKITT BENCKISER TREASURY SERVICE	4.0.55	0.500.004	0.004.004		
											75625Q-AE-9 09659W-2D-5	BNP PARIBAS SA	1.G FE	3,593,301 999,109	3,894,691 1,072,562		
											57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II	1.B FE		1, 177, 616		
											07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	244,509	266,371		
											07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	244,509	266,371		
1				-								BAYER US FINANCE II LLC	2.B FE	284,945	311,637		
	The state of the s	1		1	II.	1		1	1	1	0.727/NL_4V_Q	RAVER US FINANCE II II C	2 R FF	1 0/12 822	1 1/15 199		

					Replicati	on (Syntheti	c Asset) Tra	nsactions Open as of C	Current Statemen						
		Replication (Syn				7		Davis setti se	I		of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Oper		40		Instrument(s) Held	45	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9  Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	Fair Value
											09659W-2G-8	BNP PARIBAS SA	1.G FE		2, 181, 993
											2027A0-KB-4 88032W-AL-0	COMMONWEALTH BANK OF AUSTRALIA TENCENT HOLDINGS LTD	1.D FE		
											501955-AA-6	LG CHEM LTD	2.A FE	1,248,891	1,342,812
											40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING	1.B FE		344,553
											500631-AT-3 693483-AE-9	KOREA ELECTRIC POWER CORPPOSCO	1.C FE		630,924 1,471,078
											74977R-DF-8	COOPERATIEVE RABOBANK UA	1.G FE	649,047	684,390
											74977R-DF-8	COOPERATIEVE RABOBANK UA	1.G FE		421, 163
											233851-DX-9	DAIMLER FINANCE NORTH AMERICA LLC . VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	1,098,837	1, 158, 233
											928668-BA-9 05583J-AG-7	BPCE SA	2.A FE	1,498,457 647,202	1,583,940 676,804
											57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II	1.B FE		729,063
											693483-AH-2	POSCO	2.A FE		1,034,930
											166754-AW-1	CHEVRON PHILLIPS CHEMICAL CO LLC /	1.G FE	1,299,909	1,488,162
											09659W-2L-7	BNP PARIBAS SA	1.G FE	475,000	489,538
											91319#-AG-6	SUEZ WATER RESOURCES INC	1.F	1,500,000	1,690,505
											450319-A#-5 450319-A#-5	ITC MIDWEST LLC	1.F	933,333 1,066,667	1,043,091 1,192,104
											G20440-AY-1	COMPASS GROUP PLC	1.G	4,500,000	4,916,385
											G8781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.4	6,400,000	6,913,085
											41242*-AQ-5	HARDWOOD FUNDING LLC	1.G FE	272,727	299,305
											461127-00-9	INTERTEK FINANCE PLC	2.A	7,000,000	7,529,507
											41242*-AQ-5 G0646#-AN-9	HARDWOOD FUNDING LLC	1.G FE		
											W0805#-AN-8	ASSOCIATED BRITISH FOODS PLC	1.G	1,700,000	1,839,040
											00003#-AC-7	A&E TELEVISION NETWORKS LLC	1.G	6,000,000	6, 487,627
											34486*-AA-0	FOOTBALL CLUB TERM NOTES 2024 TRUST	1 F FF	2.000.000	2, 153, 265
											N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA NV	2.B	5,500,000	6,021,740
											955306-B#-1	WEST PHARMACEUTICAL SERVICES INC	1.G	1,000,000	1,087,149
											R2284#-AA-8 F0164#-AC-6	STATNETT SF	1.F 1.G		10,617,136 3,203,991
											1 0 104#-AU-0	FOOTBALL CLUB TERM NOTES 2024 TRUS	1.u		
											344880-AA-6		1.F FE	5,900,000	6,380,327
											27556*-AA-9 015823-AA-5	EAST TENNESSEE NATURAL GAS LLC ALGONQUIN GAS TRANSMISSION LLC	1.G		
											742730-AC-7	PRIT CORE REALTY HOLDINGS LLC	2.A	2,300,000	2,522,227
											G1696#-BA-3	BUNZL FINANCE PLC	2. A	4,600,000	4,950,450
											57169*-AT-4 786584-A#-9	MARS INCSAFRAN	1.F		10,808,303
											910637-T@-6	THE UNITED ILLUMINATING COMPANY	1.G	2,600,000	2,786,180
			ļ		<b> </b>						44929@-AG-9	ICRE REIT HOLDINGS	2.A	4,100,000	4,429,313
									}		41242*-AV-4 42241@-AE-9	HARDWOOD FUNDING LLC HEARST COMMUNICATIONS INC	1.G FE	2,800,000 9,000,000	3,048,527 9,768,601
											07132#-AE-2	BATTELLE MEMORIAL INSTITUTE	1.E	5,000,000	5,408,925
											450319-A#-5 882884-A*-0	TEXAS NEW MEXICO POWER COMPANY	1.F	514,835	558,799
									t		882884-A*-U 46361*-BE-5	TEXAS NEW MEXICO POWER COMPANY THE IRVINE COMPANY LLC	1.F	4,400,000 18,400,000	4,812,454 19,985,701
											G1696#-BF-2	BUNZL FINANCE PLC	2.A	16,100,000	18,260,990
											Q3189*-AG-4 Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD DEXUS FUNDS MANAGEMENT LTD	1.G	2,900,000	3,142,352 17,871,539
											Q3977*-AC-9	GENESIS ENERGY LIMITED	1.G 2.A FE		9,541,762
											88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	10,000,000	12,208,581
											G7332#-AG-8 74170*-AG-4	PRIME PROPERTY FUND LLC	2.C FE	2,000,000 6,400,000	1,954,000 6,940,195
											74170*-AG-4 42241@-AH-2	HEARST COMMUNICATIONS INC	1.F		5, 940, 195
											151895-D*-7	CENTERPOINT PROPERTIES TRUST	2.C	3,700,000	3,965,975
									}			WASTE CONNECTIONS INC	2.A	2,200,000 2,700,000	2,342,968 2,957,708

### **SCHEDULE DB - PART C - SECTION 1**

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

		Replication (Synt	thetic Asset) Tra	nsactions	•	` ,	•	Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative In:	strument(s) Open			Cash	Instrument(s) Held		
								9	10	11	12	13	14	15	16
		NAIC											NAIC		
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
		Other	Notional	Carrying		Effective	Maturity		Carrying				Öther	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
												CLARION LION PROPERTIES FUND HOLDI			
											18055#-AX-0		1.G	900,000	993,662
											41242*-BE-1		1.G FE	200,000	213,985
											G0805#-AE-6	AGGREKO PLC	1.G	1,500,000	1,614,356
												FOOTBALL CLUB TERM NOTES 2032 TRUS			
											34502*-AA-0		1.F FE	1,000,000	1,065,800
												JM FAMILY ENTERPRISES INC	2.A	5,600,000	6,000,113
											97786#-AN-2		2.A FE	900,000	968,262
											G4691#-AJ-4	IMI GROUP LIMITED	2.A	2,500,000	2,796,650
												FOOTBALL CLUB TERM NOTES 2032-A TR			
											34502@-AA-8		1.F FE	900,000	974,704
											98478*-AV-9	YANKEE GAS SERVICES CO	1.F	1,000,000	1,036,522
999999999 - 7	Totals			2,103,869,833	2,096,405,628	XXX	XXX	XXX		(212, 133, 036)	XXX	XXX	XXX	2,103,869,833	2,308,538,664

### **SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

			-1 1	- J. H. H. B. B. F. H. B. B. B. F. H. B. B. B. B. B. B. B. B. B. B. B. B. B.						
	First Q	uarter	Second	Quarter	Third	Quarter	Fourth	Quarter	Year T	o Date
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
Beginning Inventory	13	2,359,460,375	11	2,070,594,410					13	2,359,460,375
Add: Opened or Acquired Transactions										
Add: Increases in Replication (Synthetic Asset)     Transactions Statement Value	xxx	24,825,108	xxx	76,340,749	xxx		xxx		xxx	101,165,857
Less: Closed or Disposed of Transactions	2	287,702,521							2	287,702,521
Less: Positions Disposed of for Failing Effectiveness     Criteria										
Less: Decreases in Replication (Synthetic Asset)     Transactions Statement Value	XXX	25,988,552	XXX	43,065,326	XXX		XXX		xxx	69,053,878
7. Ending Inventory	11	2,070,594,410	11	2,103,869,833					11	2,103,869,833

### **SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Carrying Val	lue Check
1.	Part A, Section 1, Column 14	444,438,157	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(7,330,076)	
3.	Total (Line 1 plus Line 2)		437, 108, 081
4.	Part D, Section 1, Column 6	505,018,220	
5.	Part D, Section 1, Column 7	(67,910,139)	
6.	Total (Line 3 minus Line 4 minus Line 5)	<u></u>	
		Fair Value Check	
7.	Part A, Section 1, Column 16	233,214,440	
8.	Part B, Section 1, Column 13	(7,330,076)	
9.	Total (Line 7 plus Line 8)		225,884,364
10.	Part D, Section 1, Column 9	507,086,167	
11.	Part D, Section 1, Column 10	(281,201,803)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Ch	neck
13.	Part A, Section 1, Column 21	113,386,019	
14.	Part B, Section 1, Column 20	43,427,384	
15.	Part D, Section 1, Column 12	156,813,403	
16.	Total (Line 13 plus Line 14 minus Line 15)		

### **SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	/	4	_
		ı	2
			Prior Year Ended
		Year To Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,863,388,864	1,528,306,843
2.	Cost of cash equivalents acquired	48,496,648,934	100,796,216,718
3.	Accrual of discount	653,449	9,306,168
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	16,828	240 , 173
6.	Deduct consideration received on disposals		
0.			
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,006,648,477	2,863,388,864
11.	Deduct total nonadmitted amounts	, , ,	, ,,,,,
'''	Sedet total northernities directing		
12.	Statement value at end of current period (Line 10 minus Line 11)	3,006,648,477	2,863,388,864