QUARTERLY STATEMENT

OF THE

NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
MARCH 31, 2025

[ ] LIFE, ACCIDENT AND HEALTH

[ ] FRATERNAL BENEFIT SOCIETIES

2025

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

QUARTERLY STATEMENT

AS OF MARCH 31, 2025

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance and Annuity Corporation

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

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

Country of Domicile United States of America

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

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

EXECUTIVE OFFICERS

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

ERIC ANSEL FELDSTEIN
Executive Vice President and Chief Financial Officer

ERIK A. ANDERSON
Senior Vice President and Chief Actuary

ROBERT MICHAEL GARDNER
Senior Vice President and Controller

THOMAS ALEXANDER HENDRY
Senior Vice President and Treasurer

COLLEEN ANNE MEADE
Associate General Counsel and Secretary

DIRECTORS

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

State of New York
County of New York } SS

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

DocuSigned by: Eric Feldstein B74211AF1570433...	Signed by: Thomas A Hendry 569AB0805FAE404...	DocuSigned by: Robert Gardner 672FD5DFE9A045A...
ERIC ANSEL FELDSTEIN Executive Vice President and Chief Financial Officer	THOMAS ALEXANDER HENDRY Senior Vice President and Treasurer	ROBERT MICHAEL GARDNER Senior Vice President and Controller

Subscribed and sworn to before me this

___ day of May 2025

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

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	106,594,080,506		106,594,080,506	102,132,602,298
2.	Stocks:				
	2.1 Preferred stocks	258,889,369		258,889,369	43,090,425
	2.2 Common stocks	437,372,319		437,372,319	732,344,920
3.	Mortgage loans on real estate:				
	3.1 First liens	17,566,674,113		17,566,674,113	17,096,664,111
	3.2 Other than first liens	347,106,777		347,106,777	353,546,596
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)	88,312,572		88,312,572	88,883,285
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ (234,853,716)), cash equivalents ($ 2,947,392,837) and short-term investments ($ 300,102,905)	3,012,642,026		3,012,642,026	3,363,256,891
6.	Contract loans (including $ .... premium notes)	1,069,466,625	23,420,749	1,046,045,876	1,024,304,990
7.	Derivatives	920,743,476		920,743,476	1,519,143,792
8.	Other invested assets	4,088,158,969	6,569,808	4,081,589,161	3,739,246,706
9.	Receivables for securities	4,243,175		4,243,175	107,878
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	97,064,692		97,064,692	100,785,016
12.	Subtotals, cash and invested assets (Lines 1 to 11)	134,484,754,619	29,990,557	134,454,764,062	130,193,976,908
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	1,075,542,181	3,164,843	1,072,377,338	1,030,890,107
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	401,949,678	225	401,949,453	342,649,503
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	141,940		141,940	141,940
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	74,695,576	6,394,571	68,301,005	54,641,200
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	592,428		592,428	2,574,900
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	8,267,648		8,267,648	62,218,488
18.2	Net deferred tax asset	1,589,584,344	847,672,488	741,911,856	705,426,319
19.	Guaranty funds receivable or on deposit	44,937,731		44,937,731	44,858,353
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	37,839,666		37,839,666	40,485,345
24.	Health care ($ ....) and other amounts receivable	19,125,784	19,125,784		
25.	Aggregate write-ins for other than invested assets	12,313,515,274	227,644,955	12,085,870,319	11,980,202,074
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	150,050,946,869	1,133,993,423	148,916,953,446	144,458,065,137
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	58,976,251,794		58,976,251,794	60,358,084,498
28.	Total (Lines 26 and 27)	209,027,198,663	1,133,993,423	207,893,205,240	204,816,149,635
	DETAILS OF WRITE-INS				
1101.	Derivatives-collateral assets	97,064,692		97,064,692	100,785,016
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	97,064,692		97,064,692	100,785,016
2501.	Interest in annuity contracts	11,594,282,983		11,594,282,983	11,428,057,478
2502.	Admitted disallowed IMR	468,398,158		468,398,158	528,131,646
2503.	Miscellaneous	247,809,342	227,207,693	20,601,649	21,357,365
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,024,791	437,262	2,587,529	2,655,585
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	12,313,515,274	227,644,955	12,085,870,319	11,980,202,074

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 120,671,164,720 less $ included in Line 6.3 (including $ 62,322,430 Modco Reserve)	120,671,164,720	117,165,122,897
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	2,057,978,289	1,967,907,689
4.	Contract claims:		
	4.1 Life	1,173,344,157	1,112,559,548
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	302	302
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 618,994,026 ceded	618,994,026	95,585
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 7,833,741 , accident and health $ and deposit-type contract funds $	7,833,741	6,215,870
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	3,616,482	4,253,846
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,240,375,802) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,277,562,401)	(1,287,958,084)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,391,825	1,009,118
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	8,596,570	11,468,717
17.	Amounts withheld or retained by reporting entity as agent or trustee	2,222,564	1,380,545
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	741,014,627	503,065,638
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	87,284,758	90,517,018
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	2,095,399,262	2,085,799,828
	24.02 Reinsurance in unauthorized and certified ($) companies	8,798,877	6,485,923
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	250,605,848	169,840,908
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	146,078,798	271,440,173
	24.09 Payable for securities	611,176,274	258,387,678
	24.10 Payable for securities lending	1,003,417,596	1,003,570,333
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	12,526,705,872	12,689,503,197
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	140,742,062,187	136,060,666,729
27.	From Separate Accounts Statement	58,945,140,586	60,338,737,225
28.	Total liabilities (Lines 26 and 27)	199,687,202,773	196,399,403,954
29.	Common capital stock	25,000,000	25,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	4,457,575,310	4,457,575,310
34.	Aggregate write-ins for special surplus funds	468,398,158	528,131,646
35.	Unassigned funds (surplus)	3,255,028,999	3,406,038,725
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 31,111,209 in Separate Accounts Statement)	8,181,002,467	8,391,745,681
38.	Totals of Lines 29, 30 and 37	8,206,002,467	8,416,745,681
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	207,893,205,240	204,816,149,635
	DETAILS OF WRITE-INS		
2501.	Obligations under structured settlement agreements	11,594,282,983	11,428,057,478
2502.	Derivatives-collateral liability	915,800,476	1,240,684,850
2503.	Liability for interest on claims	9,742,905	7,959,773
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,879,508	12,801,096
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	12,526,705,872	12,689,503,197
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Admitted disallowed IMR	468,398,158	528,131,646
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	468,398,158	528,131,646

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	7,979,095,125	4,430,430,026	21,985,659,806
2.	Considerations for supplementary contracts with life contingencies	10,750,566	14,113,326	58,323,964
3.	Net investment income	1,399,551,281	1,312,925,058	5,501,855,305
4.	Amortization of Interest Maintenance Reserve (IMR)	(9,944,809)	(3,237,971)	(28,354,219)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	13,660,873	7,562,933	46,376,966
6.	Commissions and expense allowances on reinsurance ceded	16,689,339	342,201	687,141
7.	Reserve adjustments on reinsurance ceded	(57)	(575,912)	(1,269,432)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	231,365,505	225,021,590	915,444,562
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	74,815,363	70,120,973	288,052,456
9.	Totals (Lines 1 to 8.3)	9,715,983,186	6,056,702,224	28,766,776,549
10.	Death benefits	622,172,758	570,677,980	2,260,978,263
11.	Matured endowments (excluding guaranteed annual pure endowments)	470,817	253,745	1,826,462
12.	Annuity benefits	1,019,714,632	962,185,654	4,005,636,971
13.	Disability benefits and benefits under accident and health contracts	(8,457)	103,811	289,558
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	4,059,921,523	3,808,504,572	17,393,286,587
16.	Group conversions	137,166	18,499	90,945
17.	Interest and adjustments on contract or deposit-type contract funds	26,084,599	13,836,096	72,183,379
18.	Payments on supplementary contracts with life contingencies	13,653,900	13,020,336	53,252,318
19.	Increase in aggregate reserves for life and accident and health contracts	3,506,041,823	519,679,311	4,222,051,055
20.	Totals (Lines 10 to 19)	9,248,188,761	5,888,280,004	28,009,595,538
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	224,762,678	146,692,496	632,022,299
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	280,508,941	243,544,258	1,064,410,650
24.	Insurance taxes, licenses and fees, excluding federal income taxes	41,030,220	28,241,357	117,868,834
25.	Increase in loading on deferred and uncollected premiums			(34,602)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(129,481,479)	(501,256,800)	(1,613,508,892)
27.	Aggregate write-ins for deductions	860,746	14,326	11,853
28.	Totals (Lines 20 to 27)	9,665,869,867	5,805,515,641	28,210,365,680
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	50,113,319	251,186,583	556,410,869
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	50,113,319	251,186,583	556,410,869
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	36,915,718	57,272,841	210,026,649
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	13,197,601	193,913,742	346,384,220
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (6,716,444) (excluding taxes of $ 13,234,965 transferred to the IMR)	142,871,180	82,929,955	(70,980,429)
35.	Net income (Line 33 plus Line 34)	156,068,781	276,843,697	275,403,791
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	8,416,745,681	8,929,135,758	8,929,135,758
37.	Net income (Line 35)	156,068,781	276,843,697	275,403,791
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (91,599,842)	(465,686,045)	92,082,358	368,492,220
39.	Change in net unrealized foreign exchange capital gain (loss)	160,028,871	(100,491,284)	(211,468,376)
40.	Change in net deferred income tax	3,688,604	9,825,264	167,079,068
41.	Change in nonadmitted assets	(51,034,101)	(45,293,820)	(264,087,997)
42.	Change in liability for reinsurance in unauthorized and certified companies	(2,312,953)	8,460,072	2,983,628
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			182,824,592
44.	Change in asset valuation reserve	(9,599,434)	(78,485,487)	(146,775,720)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		8,690,550	46,980,976
47.	Other changes in surplus in Separate Accounts Statement	(1,896,937)	(9,530,751)	(44,021,599)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(890,000,000)
53.	Aggregate write-ins for gains and losses in surplus		140,885	199,340
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(210,743,214)	162,241,484	(512,390,077)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	8,206,002,467	9,091,377,242	8,416,745,681
	DETAILS OF WRITE-INS			
08.301.	Intercompany income other	29,265,007	27,529,181	114,603,100
08.302.	Sundry income	26,728,596	22,327,602	89,398,675
08.303.	Fee income from deposit contract	18,828,837	19,433,773	79,311,678
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(7,077)	830,417	4,739,003
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	74,815,363	70,120,973	288,052,456
2701.	Adjustment in funds withheld	759,885		
2702.	Fines, penalties and fees from regulatory authorities	100,861	14,326	11,853
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	860,746	14,326	11,853
5301.	Change in special reserves on certain group annuity separate accounts		140,885	193,340
5302.	Annuity benefits direct			6,000
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)		140,885	199,340

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	7,026,388,205	4,420,283,215	18,059,016,842
2.	Net investment income	1,270,666,627	1,189,145,902	5,101,727,039
3.	Miscellaneous income	321,770,272	292,298,484	1,203,558,737
4.	Total (Lines 1 to 3)	8,618,825,104	5,901,727,601	24,364,302,618
5.	Benefit and loss related payments	4,753,879,850	5,327,039,417	19,657,022,096
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(142,410,679)	(486,715,243)	(1,574,490,814)
7.	Commissions, expenses paid and aggregate write-ins for deductions	454,595,251	415,971,007	1,768,799,054
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ (7,107,871) tax on capital gains (losses)	(3,408,728)	(22,515,726)	234,011,630
10.	Total (Lines 5 through 9)	5,062,655,694	5,233,779,455	20,085,341,966
11.	Net cash from operations (Line 4 minus Line 10)	3,556,169,410	667,948,146	4,278,960,652
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	7,765,351,832	4,488,125,022	19,343,812,669
	12.2 Stocks	390,561,614	182,036,830	333,952,759
	12.3 Mortgage loans	304,190,990	608,420,896	2,623,649,002
	12.4 Real estate			
	12.5 Other invested assets	84,331,889	116,649,225	351,952,667
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	482,591	(502,608)	(1,257,411)
	12.7 Miscellaneous proceeds	511,634,766	566,825,061	608,943,209
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,056,553,682	5,961,554,426	23,261,052,895
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	12,483,071,983	5,175,978,906	19,667,875,913
	13.2 Stocks	116,510,187	168,808,592	358,908,151
	13.3 Mortgage loans	825,199,743	477,699,251	4,689,434,485
	13.4 Real estate			
	13.5 Other invested assets	157,650,072	388,102,061	698,044,494
	13.6 Miscellaneous applications	353,745,521	41,778,574	99,785,194
	13.7 Total investments acquired (Lines 13.1 to 13.6)	13,936,177,506	6,252,367,384	25,514,048,237
14.	Net increase/(decrease) in contract loans and premium notes	23,974,485	25,052,278	96,717,225
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,903,598,309)	(315,865,236)	(2,349,712,567)
	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	71,602,963	83,316,350	339,943,434
	16.5 Dividends to stockholders			890,000,000
	16.6 Other cash provided (applied)	925,211,071	242,696,467	288,255,752
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	996,814,034	326,012,817	(261,800,814)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(350,614,865)	678,095,727	1,667,447,271
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,363,256,891	1,695,809,620	1,695,809,620
	19.2 End of period (Line 18 plus Line 19.1)	3,012,642,026	2,373,905,347	3,363,256,891

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

20.0001.	Transfer/exchange of bond investment to equity investment	442,059,745		24,638,021
20.0002.	Transfer/exchange of bond investment to bond investment	347,381,345	200,517,595	913,976,517
20.0003.	Transfer of mortgage loans to other invested assets	41,484,533		30,600,000
20.0004.	Transfer of equity to charitable organizations	30,177,315		
20.0005.	Depreciation/ amortization on fixed assets	26,950,869	21,271,806	91,307,294
20.0006.	Transfer from mortgage loan asset to mortgage loan asset	25,427,925	61,714	
20.0007.	Capitalized interest on bonds	11,747,552	13,921,990	52,121,325
20.0008.	Capitalized interest on mortgage loans	6,688,538	4,706,700	26,663,935
20.0009.	Low income housing tax credit unfunded commitments	1,626,532	7,395,727	42,640,387
20.0010.	Dividend reinvestment of equities	472,435	188,810	851,412

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

20.0011.	Transfer between equity investment to equity investment	430,722	242,145	4,744,629
20.0012.				
20.0013.				
20.0014.				
20.0015.				

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	613,623,434	504,891,925	1,976,970,227
2.	Group life	2,119,981	2,828,891	21,555,912
3.	Individual annuities	7,755,935,728	3,731,588,745	19,323,460,312
4.	Group annuities	5,450	5,800	50,250
5.	Accident & health	8,654,007		
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	8,380,338,600	4,239,315,361	21,322,036,701
9.	Deposit-type contracts	177,694,402	163,529,034	675,292,019
10.	Total (Lines 8 and 9)	8,558,033,002	4,402,844,395	21,997,328,720

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

A reconciliation of the Company's net income and capital and surplus at March 31, 2025 and December 31, 2024 between practices prescribed or permitted by the State of Delaware and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2025	2024
Net Income					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 3)	XXX	4	35	$ 156,068,781	$ 275,403,791
(2) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 156,068,781	$ 275,403,791
Capital and Surplus					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	3	38	$ 8,206,002,467	$ 8,416,745,681
(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	$ 8,206,002,467	$ 8,416,745,681

B. No change.

C. (1) No change.

(2) Bonds that meet the SSAP No.26 principles-based bond definition ("PBBD") 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. Bonds that do not meet the PBBD are generally reported as other invested assets at the lower of cost or market. 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) The interest method for asset-backed securities, which are included in bonds, uses current assumptions of projected cash flows. Amortization of premium or accretion of discount from the purchase of these securities considers the estimated timing and amount of cash flows of the underlying loans, including prepayment assumptions based on data obtained from external sources or internal estimates. Projected future cash flows are updated monthly, and the amortized cost and effective yield of the securities are adjusted as necessary to reflect historical prepayment experience and changes in estimated future prepayments. For high credit quality asset-backed securities backed by the U.S. government (those rated AA or above at the date of acquisition), the adjustments to amortized cost are recorded as a charge or credit to net investment income in accordance with the retrospective method. For all other securities, including all asset-backed securities that are not of high credit quality (those rated below AA at date of acquisition), floating rate securities and securities with the potential for a loss of a portion of the original investment due to contractual prepayments (e.g., interest only securities), the effective yield is adjusted prospectively for any changes in estimated cash flows. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.

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

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

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

Changes in Accounting Principles

The NAIC adopted revisions to SSAP No. 93 Investments in Tax Credit Structures to provide new guidance on the accounting, recognition, and reporting of investments where the return is substantially earned through either federal or state tax credits. Specifically, the guidance requires for all tax credit investments to be reported on Schedule BA and accounted for under the proportional amortization method. Revisions were also made to SSAP No. 94R—State and Federal Tax Credits which clarifies the accounting guidance for certificated tax credits and expands the current guidance to include not just purchased state tax credits, but federal tax credits as well. The guidance also requires these tax credits to be recorded at face value with the discount to the certificate's face value recorded as a deferred gain. The Company adopted the new guidance on January 1, 2025. Upon adoption, there was no significant impact to the Company's surplus.

The NAIC adopted revisions to SSAP No. 26 "Bonds" to incorporate a principles-based bond definition. Revisions were also made to SSAP No. 43 "Asset Backed Securities" and SSAP No. 21 "Other Admitted Assets". The revised definition includes criteria that must be met in order for a debt instrument to be reported as a bond. Under the new definition, bonds are reported as issuer credit obligations or asset-backed securities. The Company adopted the new guidance on January 1, 2025. Upon adoption, the Company identified debt securities with a book adjusted carrying value (BACV) of $441,245,084 and $13,227,503 for the general account and book value separate accounts, respectively, that no longer met the definition of a bond. These bonds were reclassified to either preferred stock or other invested assets. Prior to adoption of the new definition, these debt securities were carried at amortized cost unless they had an NAIC-6 designation, which required lower of cost or market (LOCOM) accounting. Details regarding these securities' BACV and accounting measurement before and post adoption are as follows:

General Account

Non-Bond Debt Securities	BACV at 12/31/24 as reported on Schedule D	New measurement Basis	BACV at 1/1/25 After Transition	Aggregate surplus impact after transition at 1/1/25
Debt securities reclassified to preferred stock	$ 236,372,885	Fair Value	$ 229,015,397	$ (7,357,488)
Debt securities reclassified to other invested assets - (Non-Bond Debt Securities)	83,435,420	LOCOM	65,236,246	(18,199,174)
Debt securities reclassified to other invested assets - (Capital Notes)	121,436,779	Amortized cost if NAIC 1-2; LOCOM if NAIC 3-6	121,436,779	—
Total	$ 441,245,084		$ 415,688,422	$ (25,556,662)

Book Value Separate Accounts

Non-Bond Debt Securities	BACV at 12/31/24 as reported on Schedule D	New measurement Basis	BACV at 1/1/25 After Transition	Aggregate surplus impact after transition at 1/1/25
Debt securities reclassified to preferred stock	$ 3,293,657	Fair Value	$ 3,001,773	$ (291,884)
Debt securities reclassified to other invested assets - (Non-Bond Debt Securities)	5,957,662	LOCOM	5,010,055	(947,607)
Debt securities reclassified to other invested assets - (Capital Notes)	3,976,184	Amortized cost if NAIC 1-2; LOCOM if NAIC 3-6	3,976,184	—
Total	$ 13,227,503		$ 11,988,012	$ (1,239,491)

Changes in Accounting Policy

On September 30, 2024, the Company changed its accounting policy on the reporting of premiums and benefits on internal replacement transactions. Internal replacements refer to transactions whereby a policyholder transfers the cash surrender value from their current policy into a similar policy. Premiums and benefits from these types of exchanges are now reported gross in the statement of operations. Our previous policy, which was discussed with the Department and to which they had no objection, was to net the benefit expense against the premium income in the statement of operations. Through March 31, 2025, premium income and benefit expense include $909,274,145 from internal replacements. If this policy was in effect for the three months ended March 31, 2024 , premium income and benefit expense would have been $1,175,211,602 higher from internal replacements.This change in accounting policy has no net impact on the Company's profit or loss, nor does it affect surplus, as the gross reporting of premiums and benefits is offset by corresponding amounts in both income and expenses.

Change in Reserve Valuation Basis

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

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Asset-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

(2) The Company did not have any asset-backed 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 March 31, 2025.

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

NOTES TO FINANCIAL STATEMENTS

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

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1) CUSIP[1]	(2) Amortized Cost Before Current Period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value	(7) Financial Statement Reporting Period
General Account						
02660TGA5	$ 26,546	$ 26,232	$ 314	$ 26,232	$ 17,949	3/31/2025
059469AF3	377,040	372,185	4,855	372,185	350,344	3/31/2025
1248MBAJ4	2,241,289	2,165,373	75,916	2,165,373	1,968,039	3/31/2025
1248MBAL9	626,440	616,822	9,618	616,822	553,066	3/31/2025
12544TAH7	79,060	78,878	182	78,878	77,347	3/31/2025
12627HAK6	327,327	319,690	7,637	319,690	293,220	3/31/2025
12628LAJ9	65,456	64,636	820	64,636	60,567	3/31/2025
12629EAD7	525,841	507,206	18,635	507,206	416,854	3/31/2025
12638PAE9	647,173	640,438	6,735	640,438	533,528	3/31/2025
12667GXM0	589,603	584,343	5,260	584,343	540,514	3/31/2025
12667GXN8	206,649	204,846	1,803	204,846	192,438	3/31/2025
12668AMN2	701,624	684,393	17,231	684,393	627,807	3/31/2025
17309BAB3	71,916	70,567	1,349	70,567	66,244	3/31/2025
225470S95	242,579	235,393	7,186	235,393	183,466	3/31/2025
32051GTD7	208,417	206,362	2,055	206,362	198,643	3/31/2025
3622ELAG1	140,274	134,937	5,337	134,937	128,111	3/31/2025
3622MPAT5	11,991	11,882	109	11,882	10,571	3/31/2025
362334MD3	16,072	15,868	204	15,868	13,439	3/31/2025
362375AF4	304,692	301,362	3,330	301,362	276,631	3/31/2025
36242DD26	253,011	251,440	1,571	251,440	246,677	3/31/2025
45660LSY6	1,399,476	1,376,461	23,015	1,376,461	1,336,336	3/31/2025
466247ZQ9	232,900	226,519	6,381	226,519	199,677	3/31/2025
46627MEA1	646,899	635,511	11,388	635,511	581,758	3/31/2025
46628BBD1	94,257	83,150	11,107	83,150	61,988	3/31/2025
57643MCG7	63,417	62,688	729	62,688	63,281	3/31/2025
61750YAB5	28,996	28,307	689	28,307	28,399	3/31/2025
61750YAD1	738,481	736,128	2,353	736,128	717,205	3/31/2025
61750YAE9	103,359	103,008	351	103,008	102,376	3/31/2025
61750YAJ8	199,402	198,748	654	198,748	194,797	3/31/2025
61751DAE4	209,395	208,045	1,350	208,045	185,655	3/31/2025
61751JAH4	606,903	602,291	4,612	602,291	570,292	3/31/2025
61751JAJ0	603,730	599,180	4,550	599,180	570,120	3/31/2025
61752RAH5	208,964	208,147	817	208,147	198,625	3/31/2025
61752RAJ1	453,822	450,771	3,051	450,771	443,303	3/31/2025
61752RAM4	437,833	433,512	4,321	433,512	427,127	3/31/2025
65537BAC4	1,172,650	1,169,187	3,463	1,169,187	1,086,230	3/31/2025
65537BAF7	763,633	761,459	2,174	761,459	709,692	3/31/2025
69336RBS8	6,040	4,369	1,671	4,369	—	3/31/2025
76110VSU3	8,391	8,103	288	8,103	8,029	3/31/2025
76114CAD8	165,977	162,237	3,740	162,237	152,653	3/31/2025
76114QAC9	47,937	47,580	357	47,580	43,077	3/31/2025
Subtotal - General Account	**XXX**	**XXX**	**257,208**	**XXX**	**XXX**	
Guaranteed Separate Accounts						
059469AF3	62,709	61,901	808	61,901	58,391	3/31/2025
1248MBAL9	96,236	94,762	1,474	94,762	85,087	3/31/2025
12627HAK6	57,584	56,239	1,345	56,239	51,745	3/31/2025
3622MPAT5	11,991	11,882	109	11,882	10,571	3/31/2025
61750YAE9	25,840	25,752	88	25,752	25,594	3/31/2025
61750YAJ8	74,776	74,530	246	74,530	73,049	3/31/2025
61751DAE4	29,914	29,721	193	29,721	26,522	3/31/2025
76110VSU3	66	64	2	64	63	3/31/2025
Subtotal - Guaranteed Separate Accounts	**XXX**	**XXX**	**4,265**	**XXX**	**XXX**	
Grand Total	**XXX**	**XXX**	**$ 261,473**	**XXX**	**XXX**	

[1] 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 asset-backed securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at March 31, 2025:

	Less than 12 Months		12 Months or Greater		Total	
	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses
General Account	$ 5,465,209,049	$ 101,404,857	$14,150,447,077	$ 1,543,726,130	$19,615,656,126	$ 1,645,130,987
Guaranteed Separate Accounts	215,458,643	3,203,061	875,778,445	122,280,622	1,091,237,088	125,483,683
Total	$ 5,680,667,692	$ 104,607,918	$15,026,225,522	$ 1,666,006,752	$20,706,893,214	$ 1,770,614,670

(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.

b. The Company has not sold or re-pledged 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 March 31, 2025, the carrying value and fair value of securities held under agreements to purchase and resell was $497,311,000, 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 4.35%.

(2) Type of repo trades used

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

NOTES TO FINANCIAL STATEMENTS

(3) Original (flow) & residual maturity

		First Quarter 2025
a. Maximum Amount		
1. Open - no maturity	$	—
2. Overnight	$	502,890,000
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	$	—
b. Ending Balance		
1. Open - no maturity	$	—
2. Overnight	$	497,311,000
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 Quarter 2025
a. Maximum Amount	$	502,890,000
b. Ending Balance	$	497,311,000

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

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does not qualify for admitted
a. ICO - FV	—	497,311,000	—	—	—	—	—	—
b. ABS - FV	—	—	—	—	—	—	—	—
c. Preferred stock - FV	—	—	—	—	—	—	—	—
d. Common stock	—	—	—	—	—	—	—	—
e. Mortgage loans - FV	—	—	—	—	—	—	—	—
f. Real estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other invested assets - FV	—	—	—	—	—	—	—	—
i. Total assets - FV	$ —	$497,311,000	$ —	$ —	$ —	$ —	$ —	$ —

(7) Collateral pledged - secured borrowing

		First Quarter 2025
a. Maximum Amount		
1. Cash	$	—
2. Securities (FV)	$	512,947,800
3. Securities (BACV)		XXX
4. Nonadmitted subset (BACV)		XXX
b. Ending Balance		
1. Cash	$	—
2. Securities (FV)	$	507,258,065
3. Securities (BACV)		—
4. Nonadmitted subset (BACV)		—

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

	Amortized Cost	Fair Value
a. Overnight and continuous	$ —	$ —
b. 30 days or less	$ —	$ —
c. 31 to 90 days	$ —	$ —
d. > 90 days	$ 507,258,065	$ 507,258,065

NOTES TO FINANCIAL STATEMENTS

(9) At March 31, 2025, the Company did not have a recognized receivable for return of collateral.

(10) At March 31, 2025, 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) or tender and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee.

	General Account	Separate Account
Number of CUSIPs	21	4
Aggregate Amount of Investment Income	$ 1,622,692	$ 58,773

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

Not applicable.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

No change.

7. Investment Income

A. No change.

B. No change.

C - E. No material change.

8. Derivative Instruments

A. Not applicable.

B. Not applicable.

9. Income Taxes

A - I. No change.

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

A - O. No change.

NOTES TO FINANCIAL STATEMENTS

11. Debt

A. No change.

B. Federal Home Loan Bank (“FHLB”) Agreements

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

(2) FHLB of Pittsburgh Capital Stock

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

1. Current year

	Total	General Account	Separate Accounts
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	25,000,000	25,000,000	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	$ 25,000,000	$ 25,000,000	$ —
Actual or estimated borrowing capacity as determined by insurer	$ 7,445,847,672	$ 7,445,847,672	$ —

2. Prior Year

	Total	General Account	Separate Accounts
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	25,000,000	25,000,000	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate total	$ 25,000,000	$ 25,000,000	$ —
Actual or estimated borrowing capacity as determined by insurer	$ 7,222,903,257	$ 7,222,903,257	$ —

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

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

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

(3) Collateral pledged to FHLB of Pittsburgh

a. At March 31, 2025, 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[1]	Carrying Value[1]	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	$ 3,489,248,420	$ 3,489,248,420	$ —
2. Current year general account	$ 3,489,248,420	$ 3,489,248,420	$ —
3. Current year separate accounts	$ —	$ —	$ —
4. Prior year total general and separate accounts	$ 2,535,419,680	$ 2,535,419,680	$ —

[1] Includes amounts in excess of minimum requirements.

(4) Borrowing from FHLB of Pittsburgh

a. At March 31, 2025, 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	$ —	$ —	$ —
Funding agreements	—	—	—
Other	—	—	—
Aggregate total	$ —	$ —	$ —

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, Post employment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plans

(1) - (3) No change.

(4) No change.

B - E. No change.

F. Not applicable.

G - I. No change.

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

A - H. No change.

I. No change.

J - M. No change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No change.

B. Assessments

(1) No change.

(2) No change.

(3) 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.

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales

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

(2) The details by NAIC designation of 3 or below, or unrated, of securities sold through the nine months ended March 31, 2025 that were reacquired within 30 days of the sale date are as follows:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	NAIC 3	—	$ —	$ —	$ —
Bonds	NAIC 4	—	—	—	—
Bonds	NAIC 5	—	—	—	—
Bonds	NAIC 6	—	—	—	—
Preferred Stock	NAIC 3	—	—	—	—
Preferred Stock	NAIC 4	—	—	—	—
Preferred Stock	NAIC 5	—	—	—	—
Preferred Stock	NAIC 6	—	—	—	—
Common Stock		2	40,782	39,109	(539)
		2	$ 40,782	$ 39,109	$ (539)

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

The following table represents the balances of assets and liabilities measured at fair value or net asset value ("NAV") as of March 31, 2025:

		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					
	Perpetual preferred stocks	$ —	$ 230,789,488	$ 28,099,882	$ —	$ 258,889,370
1.	Preferred stocks	—	230,789,488	28,099,882	—	258,889,370
2.	Bonds					
	Issuer Credit Obligations	564,094,729	6,667,753	504,939	—	571,267,421
	Asset-Backed Securities	—	21,862,982	—	—	21,862,982
	Total bonds	564,094,729	28,530,735	504,939	—	593,130,403
3.	Common stocks	412,322,162	—	25,050,157	—	437,372,319
4.	Derivative assets					
	Foreign currency swaps	—	71,692,985	—	—	71,692,985
	Inflation swaps	—	—	—	—	—
	Interest rate swaps	—	251,264,573	—	—	251,264,573
	Equity options	—	263,160,268	—	—	263,160,268
	Interest rate options	—	10,007,486	—	—	10,007,486
	Foreign currency forwards	—	1,084,778	—	—	1,084,778
	Futures	63,525	—	—	—	63,525
	Total derivative assets	63,525	597,210,090	—	—	597,273,615
5.	Separate accounts assets	50,175,566,666	10,038,487	21,749	2,575,716,264	52,761,343,166
6	Other invested assets	—	67,627,761	7,598,486	—	75,226,247
	Total assets at fair value	$ 51,152,047,082	$ 934,196,561	$ 61,275,213	$ 2,575,716,264	$ 54,723,235,120
b.	Liabilities at fair value					
1.	Derivative liabilities					
	Interest rate swaps	$ —	$ 62,567,456	$ —	$ —	$ 62,567,456
	Foreign currency swaps	—	411,970	—	—	411,970
	Interest rate options	—	—	—	—	—
	Foreign currency forwards	—	8,044,859	—	—	8,044,859
	Inflation swaps	—	—	—	—	—
	Futures	12,500	—	—	—	12,500
	Bond Forwards	—	20,724,410	—	—	20,724,410
	Total derivative liabilities	12,500	91,748,695	—	—	91,761,195
2.	Separate accounts liabilities - derivatives[1]	—	1,123,649	—	—	1,123,649
	Total liabilities at fair value	$ 12,500	$ 92,872,344	$ —	$ —	$ 92,884,844

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

(2) The table below presents a rollforward of Level 3 assets and liabilities for the three months ended Mach 31, 2024:

	Balance at 01/01/2025	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 03/31/2025
Assets:										
Preferred stocks	$ 28,099,882	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 28,099,882
Bonds:										
Issuer Credit Obligations	486,906	—	—	—	18,033	—	—	—	—	$ 504,939
Asset Backed Securities	—	—	—	—	—	—	—	—	—	$ —
Total Bonds	486,906	—	—	—	18,033	—	—	—	—	504,939
Common stocks	25,029,779	20,378	—	—	—	—	—	—	—	25,050,157
Separate accounts assets	16,794	—	—	—	4,955	—	—	—	—	21,749
Other invested assets	73,338,421	1,711,852	(73,338,420)	(135,290)		6,021,923	—	—	—	7,598,486
Total	$126,971,782	$ 1,732,230	$(73,338,420)	$ (135,290)	$ 22,988	$ 6,021,923	$ —	$ —	$ —	$ 61,275,213

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 or changes in redemption restrictions of certain separate account investments.

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Transfers into Level 3 totaled $1,732,230 for the three months ended Mach 31, 2025, which relate to $1,711,852 of other invested assets residual tranches of securitization that were measured at amortized cost at the beginning of the period and measured at fair value at the end of the period $20,378 of common stock relates to a corporate action. Transfers out of Level 3 totaled $73,338,420 for the three months ended March 31, 2025 which relate to other invested assets residual tranches of securitizations that were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

(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 March 31, 2025, the Company did not have any price challenges on general account and separate account securities for what it received from third party pricing services.

In addition, the Company has a pricing committee that provides oversight over the Company's prices and fair value process for securities. The committee 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, bonds reported as Level 1 represent investments in certain SVO approved ETF and mutual funds. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available. All other ETFs and mutual funds are classified and accounted for as common stock.

Common stocks

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

Derivatives

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

Separate accounts assets

These assets are comprised of exchange traded funds, common stocks and actively traded open-end mutual funds with a daily net asset value ("NAV"). The NAV can be observed by redemption and subscription transactions between third parties, or may be obtained from 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 valuation 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

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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.

Preferred and common stocks

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

Derivatives

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

Other Invested Assets

Other invested assets include preferred units of a limited partnership and residual tranches of securitizations. The fair value of the preferred units is derived internally based on market comparables and recent transactions by the limited partnership. This valuation technique used required inputs that were both unobservable and significant and therefore classified as Level 3. The fair value of the residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and is classified as Level 3.

Separate accounts assets

Separate accounts assets reported as Level 3 relate to investments in common stocks. These are instruments whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at March 31, 2025. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Issuer Credit Obligations	$69,936,092,590	$75,292,786,606	$ 564,094,729	$66,555,314,223	$ 2,816,683,638	$ —	$ —
Asset Backed Securities	29,837,066,322	31,301,293,900	—	27,320,281,094	2,516,785,228		
Preferred stocks	258,889,369	258,889,369	—	230,789,487	28,099,882	—	—
Common stocks	437,372,319	437,372,319	412,322,162	—	25,050,157	—	—
Mortgage loans	17,305,235,400	17,913,780,890	—	—	17,305,235,400	—	—
Cash, cash equivalents and short-term investments	3,012,642,027	3,012,642,027	570,698,175	2,441,943,852	—	—	—
Derivatives	1,128,426,201	920,743,476	63,525	1,128,362,676	—	—	—
Derivatives - collateral	97,064,692	97,064,692	—	97,064,692	—	—	—
Other invested assets[1]	958,230,482	888,868,651	—	434,884,538	523,345,944	—	—
Investment income due and accrued	1,072,377,338	1,072,377,338	—	1,072,377,338	—	—	—
Separate accounts assets	58,447,994,281	58,959,513,897	50,212,044,710	4,486,187,882	1,174,045,425	2,575,716,264	—
Total assets	$182,491,391,021	$190,155,333,165	$51,759,223,301	$103,767,205,782	$24,389,245,674	$2,575,716,264	$ —
Liabilities:							
Deposit fund contracts:							
Annuities certain	$ 1,681,142,772	$ 1,715,133,056	$ —	$ —	$ 1,681,142,772	$ —	$ —
Derivatives	129,406,645	146,078,798	12,500	129,394,145	—	—	—
Derivatives - collateral	915,800,476	915,800,476	—	915,800,476	—	—	—
Payable to parent and affiliate	250,605,848	250,605,848	—	250,605,848	—	—	—
Borrowed money	—	—	—	—	—	—	—
Amounts payable for securities lending	1,003,417,596	1,003,417,596	—	1,003,417,596	—	—	—
Separate accounts liabilities - derivatives	13,387,030	7,927,520	—	13,387,030	—	—	—
Total liabilities	$ 3,993,760,367	$ 4,038,963,294	$ 12,500	$ 2,312,605,095	$ 1,681,142,772	$ —	$ —

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

Bonds

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

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

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

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

Included in bonds are affiliated bonds from MCF and NYL Investments. The affiliated bond from MCF had a carrying value of $2,546,112,406 and a fair value of $2,559,606,802 at March 31, 2025. 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 $743,765,220 at March 31, 2025. The fair value of this security is calculated internally using observable inputs and is therefore classified at Level 2.

Preferred Stocks

Preferred stocks valued using prices from third-party pricing services generally use a discounted cash flow 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.

Common Stocks

These securities are comprised of exchange traded U.S. and foreign common stock and mutual funds. The fair value of these securities is primarily based on unadjusted quoted prices in active markets that are readily and regularly available and are classified as Level 1. Common stocks that do not trade in an active market and are valued based on prices obtained from independent pricing vendors using unadjusted quoted prices in active markets for similar securities that are readily and regularly available are classified as level 2. Common stocks priced through an internal valuation where significant inputs are deemed to be unobservable, including securities issued by government organizations where fair value is fixed, are classified as Level 3. 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, which takes into account matters such as property type, LTV and remaining term of each loan, etc. The spread is a significant component of the pricing inputs, and therefore, these investments are classified as Level 3.

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

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

Other invested assets

Other invested assets are primarily comprised of tax credit investments, capital and surplus notes, residual tranches of securitizations, affiliated loans and other investments with characteristics of debt (this includes non-bond debt securities). The fair value of the affiliated loans and tax credit investments are 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. Capital and surplus notes and other investments with characteristics of debt are primarily valued using prices from third-party pricing services that generally use a discounted cash-flow model or a market approach to arrive at fair value of the securities and are classified as Level 2. The fair value of the majority of investments in residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and therefore is classified as Level 3. Capital notes and non-bond debt securities were reclassed from bonds to other invested assets at 1/1/2025 for failing to meet the new definition of a bond under the principles-based bond definition (see Note 2 –Changes in Accounting Principles).

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.

Borrowed Money

Borrowed money consists of a financing arrangement. The carrying value of the financing arrangement approximates fair value. At March 31, 2025, the Company had no repurchase agreements.

Amounts payable for securities lending

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

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

(1) - (2) Not applicable.

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

3/31/2025					
Category of Investment	**Investment Strategy**	**Fair Value Determined using NAV**	**Unfunded Commitments**	**Redemption Frequency**	**Redemption Notice Period**
Hedge Fund	Multi-Strategy	$ 2,094,936,546	$ —	Monthly, Quarterly ,Semi-Annually and Annually	180 days or less
Private Equity	Venture Capital	398,925,105	—	Quarterly	95 days or less
Hedge Fund	Fixed Income Arbitrage	77,648,109	—	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	4,205,325	—	Monthly	30 days
Hedge Fund	Sector Investing	1,179	—	Monthly	30 days
		$ 2,575,716,264	$ —		

NOTES TO FINANCIAL STATEMENTS

21. Other Items

A. On January 30, 2025, the Company entered into a flow reinsurance agreement on a quota share basis with Everlake Life Insurance Company ("Everlake"), an unaffiliated third-party life insurance company, effective February 3, 2025. Under the agreement, the Company has ceded all risks associated with certain fixed deferred annuity policies issued on or after the effective date, on a coinsurance with funds withheld basis. The Company receives an expense allowance and a ceding commission. For the three months ended and as of March 31, 2025, the Company has ceded $592,981,457 in premiums and $598,099,587 in reserves under this agreement.

B. Not applicable.

C. Refer to Note 2 - *Changes in Accounting Principles* for the Company's disclosures on the adoption of the new principles-based bond definition.

D - E. Not applicable.

F - G. No change.

H - I. Not applicable.

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

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

	Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
(1) Net negative (disallowed) IMR	$ 485,136,056	$ 468,398,158	$ 16,737,898	$ —
(2) Negative (disallowed) IMR admitted	485,136,056	468,398,158	16,737,898	—
(3) Calculated adjusted capital and surplus				
	Total			
Prior Period General Account Capital & Surplus	8,416,745,681			
From Prior Period SAP Financials				
Net Positive Goodwill (admitted)	137,870,906			
EDP Equipment & Operating System Software (admitted)	—			
Net DTAs (admitted)	705,426,319			
Net Negative (disallowed) IMR (admitted)	544,289,818			
Adjusted Capital & Surplus	$7,029,158,638			
(4) Percentage of adjusted capital and surplus				
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	6.9 %			
(5) Allocated gains/losses to IMR from derivatives				
	Gains	**Losses**		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$ 342,416,220	$ 420,654,050		
Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	219,934,776	117,857,139		
Fair Value Derivative Gains & Losses Amortized Over Current Period	12,992,587	14,520,075		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	549,358,409	523,991,114		

22. Events Subsequent

At May 12, 2025, the date the financial statements were available to be issued, there have been no events occurring subsequent to the close of the Company’s books or accounts 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 - H. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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.

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

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 [X]

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

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

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

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

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

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

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

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

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?
Delaware Department of Insurance .....

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

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

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

7.2 If yes, give full information:
.....

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

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

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

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ...... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ......$ 21,651,388

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ......$ 727,511,452

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 3,297,517,367	$ 3,575,514,283
14.22	Preferred Stock	$	$
14.23	Common Stock	$	$
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 2,109,378,394	$ 2,170,010,852
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,406,895,761	$ 5,745,525,135
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 [ ]
If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 1,051,068,512
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 1,050,386,342
16.3 Total payable for securities lending reported on the liability page. ...... $ 1,003,417,596

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
NYL Investors LLC	A
MacKay Shields LLC	A
Apogem Capital LLC	A
Ausbil Investment Management Limited	A
New York Life Investment Management LLC	A
Blackstone ISG-I Advisors L.L.C.	U
Wellington Management Company LLP	U
Goldman Sachs Asset Management LP	U
J.P. Morgan Investment Management Inc.	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?... Yes [ ] No [X]

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

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
169553	NYL Investors LLC	5493000EG09WOQURS721	SEC	DS
107717	MacKay Shields LLC	549300Y7LLCOFU7R8H16	SEC	DS
309234	Apogem Capital LLC	549300S5HOLSGCLLYI65	SEC	DS
289468	Ausbil Investment Management Limited	213800CAHL6BV66NEZ11	SEC	DS
109591	New York Life Investment Management LLC	IGJ1X7QLRC5K7CY9GE11	SEC	DS
289202	Blackstone ISG-I Advisors L.L.C.	254900R5V605FY4HUE09	SEC	NO
106595	Wellington Management Company LLP	549300YHP12TEZNLCX41	SEC	NO
107738	Goldman Sachs Asset Management LP	CF5M58QA35CFPUX70H17	SEC	NO
107038	J.P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	NO

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

18.2 If no, list exceptions:
Initial filings that were not made within 120 days of purchase including -
Filings for which we have not yet received the required documentation necessary for submission to the SVO:
Filings that have been submitted but not yet rated by the SVO:12

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

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? .... Yes [X] No [ ]

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 3,269,090
	1.13 Commercial Mortgages	$ 17,893,525,346
	1.14 Total Mortgages in Good Standing	$ 17,896,794,436
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 16,622,598
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$ 363,856
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 363,856
	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	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 17,913,780,890
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	$ 41,484,533
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 41,484,533
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 [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
60186	36-2554642	02/03/2025	Everlake Life Insurance Company	IL	COFW/I	FA	Authorized		
65498	23-1503749	01/01/2025	Life Insurance Company of North America	PA	CO/G	OH	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	7,684,268	58,700,333	24,387		66,408,988	2,645,093
2. Alaska AK	L	1,276,989	29,454,368	1,130		30,732,487	29,750
3. Arizona AZ	L	14,684,095	180,295,858	48,446		195,028,399	3,810,410
4. Arkansas AR	L	1,919,183	27,547,533	73,353		29,540,069	852,109
5. California CA	L	70,564,229	991,153,648	310,867		1,062,028,744	15,846,524
6. Colorado CO	L	27,800,902	152,735,515	74,946		180,611,363	1,042,886
7. Connecticut CT	L	36,729,570	99,383,397	12,856		136,125,823	3,811,883
8. Delaware DE	L	2,811,057	34,177,029	7,235		36,995,321	1,072,242
9. District of Columbia DC	L	1,388,052	15,078,427	2,182		16,468,661	
10. Florida FL	L	28,165,592	496,695,012	311,998		525,172,602	19,881,595
11. Georgia GA	L	7,948,959	145,777,161	195,419		153,921,539	3,114,723
12. Hawaii HI	L	2,121,629	53,042,515	15,001		55,179,145	1,003,888
13. Idaho ID	L	844,124	41,282,165	5,892		42,132,181	347,513
14. Illinois IL	L	22,649,253	225,217,606	152,939		248,019,798	1,708,779
15. Indiana IN	L	11,246,013	56,559,920	160,602		67,966,535	456,241
16. Iowa IA	L	4,553,823	62,001,222	77,837		66,632,882	1,044,091
17. Kansas KS	L	2,968,229	48,413,012	19,444		51,400,685	789,907
18. Kentucky KY	L	2,512,164	43,185,636	135,353		45,833,153	1,299,363
19. Louisiana LA	L	8,941,407	106,207,842	72,146		115,221,395	1,661,109
20. Maine ME	L	619,771	39,933,208	19,517		40,572,496	345,813
21. Maryland MD	L	10,713,478	128,162,907	47,651		138,924,036	3,301,965
22. Massachusetts MA	L	20,892,182	413,546,790	67,951		434,506,923	15,394,241
23. Michigan MI	L	9,506,466	129,201,876	130,568		138,838,910	2,863,068
24. Minnesota MN	L	12,096,055	116,018,359	151,885		128,266,299	2,118,451
25. Mississippi MS	L	4,230,687	33,307,651	39,451		37,577,789	197,667
26. Missouri MO	L	7,909,959	135,200,169	52,080		143,162,208	3,279,048
27. Montana MT	L	1,456,979	28,327,224	3,860		29,788,063	81,336
28. Nebraska NE	L	2,094,054	27,183,766	9,997		29,287,817	883,398
29. Nevada NV	L	6,081,439	44,917,861	10,105		51,009,405	299,750
30. New Hampshire NH	L	2,384,928	70,888,288	27,236		73,300,452	1,867,748
31. New Jersey NJ	L	19,837,239	305,425,118	73,075		325,335,432	13,189,486
32. New Mexico NM	L	1,966,648	58,869,725	5,170		60,841,543	1,634,600
33. New York NY	L	89,809,869	1,075,545,940	47,364		1,165,403,173	21,052,360
34. North Carolina NC	L	6,594,609	194,033,316	117,682		200,745,607	2,069,805
35. North Dakota ND	L	1,195,628	17,267,063	18,024		18,480,715	16,097
36. Ohio OH	L	10,049,833	191,769,639	100,817		201,920,289	7,322,506
37. Oklahoma OK	L	3,142,790	60,311,758	14,168		63,468,716	1,096,470
38. Oregon OR	L	3,494,853	99,684,103	84,070		103,263,026	183,220
39. Pennsylvania PA	L	23,103,347	245,081,699	98,418		268,283,464	4,242,448
40. Rhode Island RI	L	1,846,251	30,056,633	12,884		31,915,768	613,474
41. South Carolina SC	L	4,528,209	105,651,418	46,522		110,226,149	1,814,149
42. South Dakota SD	L	3,591,551	27,800,335	3,698		31,395,584	519,052
43. Tennessee TN	L	10,792,629	87,144,294	92,522		98,029,445	1,783,166
44. Texas TX	L	44,910,940	518,927,850	303,095		564,141,885	15,929,281
45. Utah UT	L	2,877,043	70,573,577	15,163		73,465,783	1,698,873
46. Vermont VT	L	1,620,729	22,598,004	3,227		24,221,960	22,379
47. Virginia VA	L	21,176,500	204,861,676	76,929		226,115,105	8,641,947
48. Washington WA	L	12,273,464	256,861,983	47,595		269,183,042	1,293,461
49. West Virginia WV	L	813,085	16,052,244	12,701		16,878,030	
50. Wisconsin WI	L	2,814,797	100,264,349	94,929		103,174,075	3,244,244
51. Wyoming WY	L	1,197,118	26,021,485	7,259		27,225,862	276,794
52. American Samoa AS	N						
53. Guam GU	L	5,181	7,217,573			7,222,754	
54. Puerto Rico PR	N	17,075	500	105		17,680	
55. U.S. Virgin Islands VI	L	4,832				4,832	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	96,603				96,603	
58. Aggregate Other Aliens OT	XXX	12,551,541	324,598			12,876,139	
59. Subtotal	XXX	615,107,900	7,755,941,178	3,537,751		8,374,586,829	177,694,403
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	16,922				16,922	
94. Aggregate or other amounts not allocable by State	XXX	618,594				618,594	
95. Totals (Direct Business)	XXX	615,743,416	7,755,941,178	3,537,751		8,375,222,345	177,694,403
96. Plus Reinsurance Assumed	XXX	301,623,036				301,623,036	
97 Totals (All Business)	XXX	917,366,452	7,755,941,178	3,537,751		8,676,845,381	177,694,403
98. Less Reinsurance Ceded	XXX	155,414,278	592,981,567	3,537,751		751,933,596	
99. Totals (All Business) less Reinsurance Ceded	XXX	761,952,174	7,162,959,611			7,924,911,785	177,694,403
DETAILS OF WRITE-INS							
58001. ZZZ other alien	XXX	12,551,541	324,598			12,876,139	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	12,551,541	324,598			12,876,139	
9401. Parent company contribution for employee benefit plans	XXX	618,594				618,594	
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	618,594				618,594	

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 53
2. R - Registered - Non-domiciled RRGs ....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....
4. Q - Qualified - Qualified or accredited reinsurer ....
5. N - None of the above - Not allowed to write business in the state 4

Direct Ordinary premiums and annuity considerations are allocated by states on the basis of the address to which the premium notice is sent. Corporate Owned Life Insurance and Single premiums are allocated to the residence of the insured, owner, or annuitant or the address designated as the one to which business communication should be sent. *Premium or annuities considerations waived under disability or other contract provisions are shown in one sum on Line 93, Columns 2, 3, 4, 5, 6, and 7. **All US business must be allocated by state regardless of license status. Life Insurance and Multi Funded Annuity considerations included above are actual amounts received by the Company whereas in the Separate Account the amounts may differ because of fluctuations in unit values between the record date and processing date. NOTE: Schedule T should not be used as the basis for state guaranty association assessments.

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

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

- New York Life Insurance and Annuity Corporation (91596) (DE)
  - NYLIAC RLP II, LLC (DE)
  - Development Funding Backed Pass-Through Trust Series – 2025 A (DE)
- NYLIFE Insurance Company of Arizona (81353) (AZ)
- New York Life Enterprises LLC (See page 12.2 for entity’s org chart) (DE)
- NYLIFE LLC (See page 12.2 for entity’s org chart) (DE)
- NYL Investors LLC (See page 12.3 for entity’s org chart) (DE)
- New York Life Investment Management Holdings LLC (See page 12.4 for entity’s org chart) (DE)
- NYLife Real Estate Holdings LLC (See page 12.10 for entity’s org chart) (DE)
- New York Life Group Insurance Company of NY (NY)
- Life Insurance Company of North America (PA)
  - LINA Benefit Payments, Inc. (DE)
- New York Life Benefit Payments LLC (DE)
- NYL Real Assets LLC (DE)
- NYL Emerging Manager LLC (DE)
- NYL Wind Investments LLC (DE)
- NYLIC HKP Member LLC (DE)
  - NYLIC HKP VENTURE LLC (DE)
    - NYLIC HKP REIT LLC (DE)
- NYLIM Jacob Ballas India Holdings IV (MUS)
- Flatiron RR LLC (DE)
- Flatiron RR II LLC (DE) (NYLInvestors Series A: 100%, Tetragon Credit Income V L.P. Series B: 100%)
  - Flatiron RR CLO 30 LLC (DE)
- Flatiron CLO 2013-1 -Ltd. (CYM)
- Flatiron CLO 2015-1 Ltd (CYM)
- Flatiron CLO 17 Ltd. (CYM)
- Flatiron CLO 18 Ltd. (CYM)
- Flatiron CLO 19 Ltd (CYM)
- Flatiron CLO 20 Ltd. (CYM)
- Flatiron CLO 21 Ltd. (CYM)
- Flatiron RR CLO 22 LLC (CYM)
- Flatiron CLO 24 Ltd. (CYM)
- Flatiron CLO 25 Ltd. (CYM)
- Flatiron CLO 26 Ltd. (NJ)
- Flatiron CLO 23 LLC. (DE)
- Flatiron RR CLO 27 Ltd. (CYM)
- Flatiron CLO 28 Ltd. (CYM)
- Flatiron RR LLC, Manager Series (DE Series LLC) (DE)
- Flatiron RR LLC, Retention Series (DE Series LLC) (DE)
- Stratford CDO 2001-1 Ltd. (CYM)
- Silver Spring, LLC (DE)
  - Silver Spring Associates, L.P. (PA)
- SCP 2005-C21-002 LLC (DE)
- SCP 2005-C21-003 LLC (DE)
- SCP 2005-C21-006 LLC (DE)
- SCP 2005-C21-007-LLC (DE)
- SCP 2005-C21-008 LLC (DE)
- SCP 2005-C21-009 LLC (DE)
- SCP 2005-C21-017 LLC (DE)
- SCP 2005-C21-018 LLC (DE)
- SCP 2005-C21-021 LLC (DE)
- SCP 2005-C21-025 LLC (DE)
- SCP 2005-C21-031 LLC (DE)
- SCP 2005-C21-036 LLC (DE)
- SCP 2005-C21-041 LLC (DE)
- SCP 2005-C21-043 LLC (DE)
- SCP 2005-C21-044 LLC (DE)
- SCP 2005-C21-048 LLC (DE)
- SCP 2005-C21-061 LLC (DE)
- SCP 2005-C21-063 LLC (DE)
- SCP 2005-C21-067 LLC (DE)
- SCP 2005-C21-069 LLC (DE)
- SCP 2005-C21-070 LLC (DE)
- NYMH-Ennis GP, LLC (DE)
  - NYMH-Ennis, L.P. (TX)
- NYMH-Freeport GP, LLC (DE)
  - NYMH-Freeport, L.P. (TX)
- NYMH-Houston GP, LLC (DE)
  - NYMH-Houston, L.P. (TX)
- NYMH-Plano GP, LLC (DE)
  - NYMH-Plano, L.P. (TX)
- NYMH-San Antonio GP, LLC (DE)
  - NYMH-San Antonio, L.P. (TX)
- NYMH-Stephenville GP, LLC (DE)
  - NYMH-Stephenville, L.P. (TX)
- NYMH-Taylor GP, LLC (DE)
  - NYMH-Taylor, L.P. (TX)
- NYMH-Attleboro MA, LLC (DE)
- NYMH-Farmingdale, NY, LLC (DE)
- NYLMDC-King of Prussia GP, LLC (DE)
  - NYLMDC-King of Prussia Realty, LP (DE)
- Country Place LP (DE)
  - Country Place JV LLC (DE)
- REEP-MF Salisbury Square Tower One TAF LLC (DE)
  - REEP-DRP Salisbury Square Tower One TAB JV LLC (DE)
    - Salisbury Square Tower One LLC (DE)
- Cumberland Properties LLC
- 2015 DIL PORTFOLIO HOLDINGS LLC (DE)
  - PA 180 KOST RD LLC (DE)
- Cortlandt Town Center LLC (DE)
- REEP-WP ART TOWER JV LLC (DE)
- REEP-1250 Forest LLC
- REEP-HZ SPENCER LLC (DE)
- REEP-IND MCP WEST NC LLC
- REEP-IND 10 WEST AZ LLC (DE)
- REEP-IND 4700 Nall TX LLC (DE)
- REEP-IND Aegean MA LLC (DE)
- REEP-IND Alpha TX LLC (DE)
- REEP-IND MCP VIII NC LLC (DE)
- REEP-IND CHINO CA LLC (DE)
- REEP-IND FRANKLIN MA HOLDER LLC (DE)
- REEP-IND FREEDOM MA LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

REEP-IND Fridley MN LLC (MN)
REEP-IND Kent LLC (DE)
REEP-IND LYMAN MA LLC (DE)
REEP-IND MCP II NC LLC (DE)
REEP-IND MCP IV NC LLC (DE)
REEP-IND MCP V NC LLC (DE)
REEP-IND MCP VII NC LLC (DE)
REEP-IND MCP III OWNER NC LLC (DE)
REEP-IND MCP West NC LLC (DE)
REEP-IND STANFORD COURT LLC (DE)
    REEP-IND STANFORD COURT CA LLC (DE)
REEP-IND Valley View TX LLC (DE)
REEP-IND Valwood TX LLC (DE)
REEP-MF 960 East Paces Ferry GA LLC (DE)
REEP-MF 960 EPF Opco GA LLC (DE)
REEP-MF Emblem DE LLC (DE)
REEP-MF Gateway TAF UT LLC (DE)
    REEP-WP Gateway TAB JV LLC (DE)
REEP-MF Mount Vernon GA LLC (DE)
REEP-MF Mount Laurel NJ LLC (DE)
    REEP 220 NW Owner LLC (DE)
REEP-MF NORTH PARK CA LLC (DE)
REEP-AVERY OWNER LLC (DE)
REEP-MF One City Center NC LLC (DE)
REEP-MF Wallingford WA LLC (DE)
REEP-MF STEWART AZ OLDER LLC (DE)
REEP-MF STEWART AZ (DE)
REEP-OFC Aspect OR LLC (DE)
REEP-OFC Bellevue WA LLC (DE)
REEP-OFC Financial Center FL LLC (DE)
REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)
REEP-OFC ONE WATER RIDGE NC LLC (DE)
REEP-OFC TWO WATER RIDGE NC LLC (DE)
REEP-OFC FOUR WATER RIDGE NC LLC (DE)
REEP-OFC FIVE WATER RIDGE NC LLC (DE)
REEP-OFC SIX WATER RIDGE NC LLC (DE)
REEP-OFC SEVEN WATER RIDGE NC LLC (DE)
REEP-OFC EIGHT WATER RIDGE NC LLC (DE)
REEP-OFC NINE WATER RIDGE NC LLC (DE)
REEP-OFC TEN WATER RIDGE NC LLC (DE)
REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)
REEP-MF FOUNTAIN PLACE MN LLC (DE)
    REEP-MF FOUNTAIN PLACE LLC (DE)
REEP-MF Park-Line FL LLC (DE)
REEP-OFC 2300 Empire CA LLC (DE)
REEP-IND 10 WEST II AZ LLC (DE)
REEP-RTL Flemington NJ LLC (DE)
REEP-RTL Mill Creek NJ LLC (DE)
REEP-RTL NPM GA LLC (DE)
REEP OFC 515 Post Oak TX LLC (DE)
REEP-RTL DTC VA LLC (DE)
REEP-RTL DTC-S VA LLC (DE)
REEP-OFC 410 TOWNSEND CA LLC (DE)
REEP-OFC 410 TOWNSEND (DE)
Madison-LPP Kernersville GP LLC
Madison-LPP Kernersville LP
Madison-LPP Kernersville JV LP
Madison-SS Kernersville QRS, Inc
REEP-OFC 600 TOWNSEND CA LLC (DE)
REEP-OFC 600 TOWNSEND LLC (DE)
REEP-OFC 1341 G DC LLC (DE)
REEP-OFC 1030 15NW DC LLC (DE)
REEP-OFC 1111 19NW DC LLC (DE)
REEP -OFC 30 WM IL LLC (DE)
REEP-SS Marshfield LLC (DE)
    REEP-LLC Marshfield JV LLC (DE)
REEP-SS Vallejo LLC (DE)
REEP-OFC 353 Sacramento LLC (DE)
    REEP-Royal 353 Sacramento JV LLC (DE)
REEP-MF Reno LLC (DE)
REKA 51M HOLDINGS, LLC (DE)
NJIND Raritan Center LLC (DE)
NJIND Talmadge Road LLC (DE)
NJIND Melrich Road LLC (DE)
FP Building 18, LLC (DE)
FP Building 19, LLC (DE)
Summitt Ridge Apartments, LLC (DE)
PTC Acquisitions, LLC (DE)
Martingale Road LLC (DE)
New York Life Funding (CYM)
New York Life Global Funding (DE)
Government Energy Savings Trust 2003-A (NY)
UFI-NOR Federal Receivables Trust, Series 2009B (NY)
JREP Fund Holdings I, L.P. (CYM)
Jaguar Real Estate Partners L.P. (CYM)
REEP-NYL JAG ACQUISITION CO MEMBER LLC (DE)
NYLIFE Office Holdings Member LLC (DE)
    NYLIFE Office Holdings LLC (DE)
        NYLIFE Office Holdings REIT LLC (DE)
            REEP-OFC DRAKES LANDING CA LLC (DE)
            REEP-OFC CORPORATE POINTE CA LLC (DE)
            REEP-OFC VON KARMAN CA LLC (DE)
            REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)
            REEP-OFC 525 N Tryon NC LLC (DE)
                525 Charlotte Office LLC (DE)
            REEP-IMPIC OFC PROMINENCE ATLANTA LLC (DE)
            REEP-IMPIC OFC 24th CAMELBACK AZ LLC (DE)
        NYLIFE Office Holdings Acquisition REIT LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

- - - REEP-OFC Westory DC LLC (DE)
- Skyhigh SPV Note Issuer 2020 Parent Trust (DE)
- Skyhigh SPV Note Issuer 2020 LLC (DE)
- Sol Invictus Note Issuer 2021-1 LLC (DE)
- Veritas Doctrina Note Issuer SPV LLC (DE)
- Fairview Capital Partners, LLC (DE)
- AC 2023 NMTC Investor, LLC (LA)
  - USB NMTC FUND 20223-6, LLC (DE)
- NYLIC RLP II, LLC (DE)
- MSSIV NYL Investor Member LLC (DE)
- MSVEF II Investor LLC (DE)
- MSVEF Investor LLC (DE)
  - MSVEF Feeder LP (DE)
    - MSVEF REIT LLC (DE)
      - Madison Square Value Enhancement Fund LP (DE)
        - MSVEF-MF Evanston GP LLC (DE)
          - MSVEF-MF Evanston IL LP (DE)
        - MSVEF-IND Commerce 303 GP LLC (DE)
          - MSVEF-IND Commerce 303 AZ LP (DE)
            - MSVEF-SW Commerce 303 JV LP (DE)
        - MSVEF-MF Pennbrook Station GP LLC (DE)
          - MSVEF- Pennbrook Station PA LP (DE)
        - MSVEF-MF Burrough's Mill GP LLC (DE)
          - MSVEF-MF Burrough's Mill NJ LP (DE)
        - MSVEF-MF Gramercy JV GP LLC (DE)
          - MSVEF-MF Gramercy OH LP (DE)
            - MSVEF-CR Gramercy JV LP (DE)
              - MSVEF-CR Gramercy Owner GP LLC (DE)
                - MSVEF-CR Gramercy Owner LP (DE)

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

New York Life Enterprises LLC and NYLIFE LLC

New York Life Enterprises LLC

- SEAF Sichuan SME Investment Fund LLC (DE)
- New York Life International Holdings Limited (MUS)
  - Max Estates Limited. (IND)
    - Max I Limited (IND)
    - Max Assets Services Limited. (IND)
    - Max Square Limited (IND)
    - Pharmax Corporation Limited. (IND)
    - Max Towers Private. Limited. (IND)
    - Max Estates 128 Private. Limited. (IND)
    - Max Estates Gurgaon Limited. (IND)
    - Acreage Builders Private. Limited. (IND)
    - Astiki Realty Private Limited (IND)
    - Max Estates Guragon Two Limited (IND)
- NYL Cayman Holdings Ltd. (CYM)
  - NYL Worldwide Capital Investments LLC (DE)
- Seguros Monterrey New York Life, S.A. de C.V. (MEX)
  - Administradora de Conductos SMNYL, S.A. de C.V. (MEX)
  - Agencias de Distribucion SMNYL, S.A. de C.V. (MEX)
  - Inmobiliaria SMNYL, S.A. de C.V. (MEX)

NYLIFE LLC

- Eagle Strategies LLC (DE)
- New York Life Capital Corporation (DE)
- New York Life Trust Company (NY)
- NYLIFE Securities LLC (DE)
- NYLINK Insurance Agency Incorporated (DE)

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

NYL Investors LLC

NYL Investors U.K. Limited (GBR)
NYL Investors REIT Manager LLC (DE)
MSVEF II GP LLC (DE)
- MSVEF RT Feeder II LP (DE)
  - MSVEF II RT LLC (DE)
- MSVEF RH Feeder II LP (DE)
  - MSVEF RH II LP (DE)
    - Madison Square Value Enhancement Fund II LP (DE)

NYL Investors NCVAD II GP, LLC (DE)
- McMorgan Northern California Value Add/Development Fund II, LP (DE)
  - MNCVAD II-OFC 770 L Street CA LLC (DE)
  - MNCVAD II-MF UNION CA LLC (DE)
    - MNCVAD II- HOLLIDAY UNION JV LLC (DE)
  - MNCVAD II-OFC HARBORS CA LLC (DE)
    - MNCVAD II-SEAGATE HARBORS LLC (DE)
  - MNCVAD II-OFC 630 K Street CA LLC (DE)
  - MNCVAD II-IND SHILOH CA LLC (DE)
    - MNCVAD II-BIG SHILOH JV LLC (DE)

MSSDF GP LLC (DE)
MSSDF II LLC (DE)
MSSDF II Member LLC (DE)
- Madison Square Structured Debt Fund II LP (DE)
  - MSSDF REIT II (DE)

MSSDF Member LLC (DE)
- Madison Square Structured Debt Fund LP (DE)
  - MSSDF REIT LLC (DE)
    - MSSDF REIT Funding Sub I LLC (DE)
    - MSSDF REIT Funding Sub II LLC (DE)
    - MSSDF REIT Funding Sub III LLC (DE)
    - MSSDF REIT Funding Sub IV LLC (DE)
    - MSSDF REIT Funding Sub V LLC (DE)
    - MSSDF REIT Funding Sub VI LLC (DE)
    - MSSDF REIT Funding Sub VII LLC (DE)
  - MSSDF-OFCB Voss San Felipe LLC (DE)
  - MSSDF-OFCB Woodway LLC (DE)
  - MSSDF -OFCB Hanover LLC (DE)
  - MSSDF_OFCB El Segundo LLC (DE)

MSSIV GP LLC (DE)
- Madison Square Strategic Investments Venture LP (DE)
  - MSSIV REIT Manager LLC (DE)
  - Madison Square Strategic Investments Venture REIT LLC (DE)
  - MSSIV – MF Country Place MD LLC (DE)
  - MSSIV – IND Speedway SC LLC (DE)
    - NRL Speedway Venture LLC (DE)
      - SC Speedway Hwy 124, LLC (DE)
  - MSSIV-IND Speedway Phase II JV SC LLC (DE)
    - MSSIV-IND Speedway Phase II Member SC LLC (DE)

MSVEF GP LLC (DE)
MCPF GP LLC (DE)
Madison Core Property Fund LP (DE)
- MCPF Holdings Manager LLC (DE)
- MCPF MA Holdings LLC (DE)
- MCPF Holdings LLC (DE)
  - MADISON-IND TAMARAC FL LLC (DE)
  - MADISON-OFC BRICKELL FL LLC (DE)
  - MADISION-IND POWAY CA LLC (DE)
    - MADISON-LPC POWAY JV LLC (DE)
  - MADISON-MF GRANARY FLATS TX LLC (DE)
    - MADISON-AO GRANARY FLATS JV LLC (DE)
      - MADISON-AO GRANARY FLATS OWNER LLC (DE)
  - MADISON-MF THE MEADOWS WA LLC (DE)
    - MADISON-ACG THE MEADOWS OWNER LLC (DE)
      - MADISON-ACG THE MEADOWS JV LLC (DE)
  - MADISON-MOB Lee Highway VA LLC (DE)
  - Madison-OFC 5161 CA LLC (DE)
  - MADISON – SS Kernersville QRS, Inc. (DE)
    - MADISON – LPP Kernersville JV GP LLC (DE)
    - MADISON – LPP Kernersville JV LP (DE)
      - MADISON- LPP Kernersville GP LLC (DE)
      - MADISON – LPP Kernersville LP (DE)
  - MADISON-IND 2080 ENTERPRISE CA LLC (DE)
  - MADISON-IND CLAWITER CA LLC (DE)
    - MADISON-REDCO CLAWITER JV LLC (DE)
  - MADISON-IND ENTERPRISE RIALTO CA LLC (DE)
  - MIREF Mill Creek, LLC (DE)
  - MIREF Gateway, LLC (DE)
  - MIREF Gateway Phases II and III, LLC (DE)
  - MIREF Delta Court, LLC (DE)
  - MIREF Fremont Distribution Center, LLC (DE)
  - MIREF Century, LLC (DE)
  - MIREF Newpoint Commons, LLC (DE)
  - MIREF Northsight, LLC (DE)
  - MIREF Riverside, LLC (DE)
  - Barton's Lodge Apartments, LLC (DE)
  - MIREF 101 East Crossroads, LLC (DE)
    - 101 East Crossroads, LLC (DE)
  - MIREF Hawthorne, LLC (DE)
  - MIREF Auburn 277, LLC (DE)
  - MIREF Sumner North, LLC (DE)
  - MIREF Wellington, LLC (DE)
  - MIREF Warner Center, LLC (DE)
  - MADISON-MF Duluth GA LLC (DE)
  - MADISON-OFC Centerstone I CA LLC (DE)
  - MADISON-OFC Centerstone III CA LLC (DE)

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

MADISON-MOB Centerstone IV CA LLC (DE)
MADISON-OFC Centerpoint Plaza CA LLC (DE)
MADISON-OFC One Main Place OR LLC (DE)
MADISON-MF Hoyt OR LLC (DE)
MADISON-RTL Clifton Heights PA LLC (DE)
MADISON-IND Locust CA LLC (DE)
MADISON-OFC Weston Pointe FL LLC (DE)
MADISON-MF MCCADDEN CA LLC (DE)
MADISON-OFC 1201 WEST IL LLC (DE)
  MADISON-MCCAFFERY 1201 WEST IL LLC (DE)
MADISON-MF TECH RIDGE TX LLC (DE)
MADISON-RTL SARASOTA FL, LLC (DE)
MADISON-MOB CITRACADO CA LLC (DE)
Madison-MF Osprey QRS Inc. (DE)
    Madison-MF Osprey NC GP LLC (DE)
    Madison-MF Osprey NC LP (DE)
Madison -IND LNDR Tabor Road NJ LLC (DE)
MADISON -SS Crozet VA LLC (DE)
MADISON-LPP Crozet JV LLC (DE)
Madison-MF Apex Newbury PA LLC (DE)

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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New York Life Investment Management Holdings LLC

- Bow River Advisers, LLC (DE)
  - NYL Investments Europe Limited (IRL)
  - NYL Investments (International) Ltd. (UK)
  - NYL Investments (Services) Ltd. (UK)
    - NYL Investments UK LLP (UK)
- New York Life Investment Management Asia Limited (Cayman Islands)
  - Japan Branch
- MacKay Shields LLC (DE)
  - MacKay Shields Emerging Markets Debt Portfolio (DE)
  - MacKay Shields Core Plus Opportunities Fund GP LLC (DE)
    - MacKay Shields Core Plus / Opportunities Fund LP (DE)
  - MacKay Municipal Managers Opportunities GP LLC (DE)
    - MacKay Municipal Opportunities Master Fund, L.P. (DE)
    - MacKay Municipal Opportunities Fund, L.P. (DE)
  - MacKay Municipal Managers Credit Opportunities GP, LLC (DE)
    - MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)
    - MacKay Municipal Credit Opportunities Fund, L.P. (DE)
    - MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)
  - MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (CYM)
  - MacKay Municipal Short Term Opportunities Fund GP LLC (DE)
    - MacKay Municipal Short Term Opportunities Fund LP (DE)
  - Plainview Funds plc (IRL)
    - Plainview Funds plc – MacKay Shields Strategic Bonds Portfolio (IRL)
    - Plainview Funds plc-MacKay Shields Structured Products Opportunities Portfolio (IRL)
    - Plainview Funds plc – MacKay Shields Emerging Markets Debt Portfolio (IRL)
  - MacKay Shields High Yield Active Core Fund GP LLC (DE)
    - MacKay Shields High Yield Active Core Fund LP (DE)
  - Mackay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)
  - MacKay Shields Core Fixed Income Fund GP LLC (DE)
    - MacKay Shields Core Fixed Income Fund LP (DE)
  - MacKay Shields Select Credit Opportunities Fund GP LLC (DE)
    - MacKay Shields Select Credit Opportunities Fund LP (DE)
  - MacKay Municipal Managers California Opportunities GP LLC (DE)
    - MacKay Municipal California Opportunities Fund, L.P. (DE)
  - MacKay Municipal New York Opportunities GP LLC (DE)
    - MacKay Municipal New York Opportunities Fund, L.P. (DE)
    - MacKay Municipal Opportunity HL Fund, L.P. (DE)
  - MacKay Municipal Capital Trading GP LLC (DE)
    - MacKay Municipal Capital Trading Master Fund, L.P (DE)
    - MacKay Municipal Capital Trading Fund, L.P. (DE)
  - MacKay Municipal Managers Strategic Opportunities GP LLC (DE)
    - MacKay Municipal Strategic Opportunities Fund, L.P. (DE)
  - MacKay Shields Intermediate Bond Fund GP LLC (DE)
    - MacKay Shields Intermediate Bond Fund LP (DE)
  - MacKay Municipal Managers Opportunities Allocation GP LLC (DE)
    - MacKay Municipal Opportunities Allocation Master Fund LP (DE)
    - MacKay Municipal Opportunities Allocation Fund A LP (DE)
    - MacKay Municipal Opportunities Allocation Fund B LP (DE)
  - Mackay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE)
    - MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)
  - MacKay Municipal Managers High Yield Select GP LLC (DE)
    - MacKay Municipal High Yield Select Fund LP (DE)
  - MacKay Municipal Managers High Income Opportunities GP LLC (DE)
    - MacKay Municipal High Income Opportunities Fund LP (DE)
    - MKS CLO Holdings GP LLC (DE)
      - MKS CLO Holdings, LP (CYM)
  - MKS CLO Advisors, LLC (DE)
  - MKS Global Sustainable Emerging Markets Equities Fund GP LLC (DE)
    - Candriam Global Sustainable Emerging Markets Equities Fund LP (DE)
  - MKS Global Emerging Markets Equities Fund GP LLC (DE)
    - Candriam Global Emerging Markets Equities Fund LP (DE)
  - MacKay Shields Series Fund Managing Member LLC (DE)
    - Mackay Shield Series Fund (DE)
      - Securities Credit Opportunities Series (DE)
      - High Yield Corporate Bond Series
  - MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)
      - MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)
- Apogem Capital LLC fka New York Life Investments Alternatives LLC (DE)
  - Apogem SRL 2 LLC (DE)
  - Apogem SRL 3 LLC (DE)
  - Madison Capital Funding LLC (DE)
    - MCF Co-Investment GP LLC (DE)
      - MCF Co-Investment GP LP (DE)
        - Madison Capital Funding Co-Investment Fund LP (DE)
    - Madison Avenue Loan Fund GP LLC (DE)
      - Madison Avenue Loan Fund LP (DE)
      - MCF Fund I LLC (DE)
    - MCF Hanwha Fund LLC (DE)
    - Ironshore Investment BL I Ltd. (BMU)
    - MCF CLO IV LLC (DE)
    - MCF CLO V LLC (DE)
    - MCF CLO VI LLC (DE)
    - MCF CLO VII LLC (DE) (f/k/a LMF WF Portfolio III, LLC)
    - MCF CLO VIII Ltd. (DE)
      - MCF CLO VIII LLC (DE)
      - MCF CLO VIII Blocker LLC (DE)
    - MCF CLO IX Ltd. (CYM)
      - MCF CLO IX LLC (DE)
    - MCF CLO 10 Ltd. (NJ)
      - MCF CLO 10 LLC (DE)
    - MCF CLO IX Blocker LLC (DE)
    - MCF CLO 10 Blocker LLC (DE)
    - MCF KB Fund LLC (DE)
    - MCF KB Fund II LLC (DE)
    - MC KB Fund III LLC (DE)
    - MCF Hyundai Fund LLC (DE)
    - Apogem Direct Lending Hyundai Fund 2 LLC (DE)
    - Apogem Direct Lending Levered Fund 2023-1 LLC (DE)

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

New York Life Investment Management Holdings LLC (continued)

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

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New York Life Investment Management Holdings LLC (continued)

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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New York Life Investment Management Holdings LLC (continued)

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

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

New York Life Investment Management Holdings LLC (continued)

- Kartesia Spain Branch
- Kartesia Netherlands Branch
- Kartesia Germany Branch
- Kartesia France (FRA)
- Kartesia UK Ltd. (GBR)
- Kartesia Belgium (BEL)
- Kartesia Credit FFS (FRA)
- Kartesia GP III (LUX)
  - Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX)
    - Kartesia Securities (LUX)
    - Kartesia III Topco S.à.r.l. (LUX)
- Kartesia GP IV (LUX)
  - Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX)
    - Kartesia Securities IV (LUX)
    - Kartesia IV Topco S.à.r.l. (LUX)
- Kartesia Master GP (LUX)
  - Kartesia Credit Opportunities V Feeder SCS (LUX)
  - Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX)
    - KASS Unleveled S.à.r.l. (LUX)
      - KSO I Topco S.à.r.l. (LUX)
  - Kartesia Credit Opportunities V SCS (LUX)
    - Kartesia Securities V S.à.r.l. (LUX)
- Kartesia Credit Opportunities VI Feeder SCS (LUX)
- Kartesia Credit Opportunities VI SCS (LUX)
  - Kartesia Securities VI SCS S.à.r.l. (LUX)
  - Kartesia VI Topco S.à.r.l. (LUX)
- Flexam Invest Asset Management (FRA)
  - FIAM HLD SAS (FRA)
    - Flexam Invest France Management SAS (FRA)
      - Flexam Tangible Asset Income Fund II SLP (FRA)
    - Flexam Invest Lux Management S.à.r.l. (LUX)
      - Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF (LUX)
        - Flexam Invest Operations S.à.r.l. (LUX)
- Candriam Luxco S.á.r.l. (LUX)
- Candriam Luxembourg (LUX)
  - Candriam Belgian (BEL)
  - Candriam France (FRA)
  - Candriam Italy Branch
  - Candriam UK Establishment
  - Candriam Germany Branch
  - Candriam US Branch
  - Candriam Spain Branch
  - Candriam Netherlands Branch
  - Candriam MENA Branch (Dubai, UAE)
  - Candriam Nordic Branch (Sweden)
  - Candriam Monétaire SICAV (FRA)
  - Candriam Switzerland LLC (CHE)
  - Candriam GP (LUX)
    - Candriam Tristan Real Estate Fund (RAIF) (LUX)
- Candriam GP PA (LUX)
  - Candriam Private Assets (LUX)
- ATA Holdco Luxembourg S.à.r.l. (LUX)
- Belfius Fund (Luxembourg) (SICAV with Board controlled by Candriam)
  - Belfius Fund Target Income 2032
- Belfius Equities (BEL)
- IZNES SAS (LUX)
- Belfius Investment Partners (LUX)
- S.W.I.F.T. SCRL (LUX)
- Cordius (LUX)
  - Cordius CIG (LUX)
- Candriam Absolute Return (LUX)
  - Candriam Absolute Return Equity Market Neutral (LUX)
- Candriam Bonds (LUX)
  - Candriam Bonds Capital Securities
  - Candriam Bonds Convertible Defensive
  - Candriam Bonds Convertible Opportunities
  - Candriam Bonds Credit Alpha
  - Candriam Bonds Credit Opportunities
  - Candriam Bonds Emerging Debt Local Currencies
  - Candriam Bonds Emerging Markets
  - Candriam Bonds Emerging Markets Corporate
  - Candriam Bonds Emerging Markets Total Return
  - Candriam Bonds Euro
  - Candriam Bonds Euro Corporate
  - Candriam Bonds Euro Corporate Financials
  - Candriam Bonds Euro Diversified
  - Candriam Bonds Euro Government
  - Candriam Bonds Euro High Yield
  - Candriam Bonds Euro Short Term
  - Candriam Bonds Euro Long Term
  - Candriam Bonds Floating Rate Notes
  - Candriam Bonds Global Government
  - Candriam Bonds Global High Yield
  - Candriam Bonds Global Inflation Short Duration
  - Candriam Bonds Global Sovereign Quality
  - Candriam Bonds International
  - Candriam Bonds Total Return
  - Candriam Bonds U.S Corporate
- Candriam Business Equities (Belgium)
  - Candriam Business Equities EMU
  - Candriam Business Equities Global Income
- Candriam Diversified Futures (BEL)
- Candriam Equities L (LUX)
  - Candriam Equities L Australia
  - Candriam Equities L Biotechnology
  - Candriam Equities L Emerging Markets
  - Candriam Equities L EMU
  - Candriam Equities L ESG Market Neutral

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

New York Life Investment Management Holdings LLC (continued)

  - Candriam Equities L Europe
  - Candriam Equities L Europe Edge
  - Candriam Equities L Europe Innovation
  - Candriam Equities L Europe Optimum Quality
  - Candriam Equities L Global Demography
  - Candriam Equities L Global Income
  - Candriam Equities L Life Care
  - Candriam Equities L Meta Globe
  - Candriam Equities L Oncology Impact
  - Candriam Equities L Risk Arbitrage Opportunities
  - Candriam Equities L Robotics & Innovation Technology
  - Candriam Equities L US Edge
  - Candriam Equities L World Edge
- Candriam Fund (LUX)
  - Candriam Fund Sustainable Euro Corporate Bonds Fossil Free
  - Candriam Fund Sustainable European Equities Fossil Free
- Candriam Impact One (LUX)
- Candriam Index Arbitrage (LUX)
- Candriam L (LUX)
  - Candriam L Balanced Asset Allocation
  - Candriam L Conservative Asset Allocation
  - Candriam L Dynamic Asset Allocation
  - Candriam L Multi-Asset Income
  - Candriam L Multi-Asset Income & Growth
  - Candriam L Multi-Asset Premia
- Candriam Long Short Credit
- Candriam M (LUX)
  - Candriam M Global Trading
  - Candriam M Impact Finance
  - Candriam M Multi Strategies
- Candriam Money Market (LUX)
  - Candriam Money Market Euro
  - Candriam Money Market Euro AAA
  - Candriam Money Market Usd Sustainable
- Candriam Multi-Strategies (FRA)
- Candriam Patrimoine Obli-Inter (FRA)
- Candriam Risk Arbitrage (LUX)
- Candriam Sustainable (LUX)
  - Candriam Sustainable Bond Emerging Markets
  - Candriam Sustainable Bond Euro
  - Candriam Sustainable Bond Euro Corporate
  - Candriam Sustainable Bond Euro Short Term
  - Candriam Sustainable Bond Global
  - Candriam Sustainable Bond Global High Yield
  - Candriam Sustainable Defensive Asset Allocation
  - Candriam Sustainable Equity Children
  - Candriam Sustainable Equity Circular Economy
  - Candriam Sustainable Equity Climate Action
  - Candriam Sustainable Equity Emerging Markets
  - Candriam Sustainable Equity Emerging Markets Ex-China
  - Candriam Sustainable Equity EMU
  - Candriam Sustainable Equity Europe
  - Candriam Sustainable Equity Europe Small & Mid Caps
  - Candriam Sustainable Equity Future Mobility
  - Candriam Sustainable Equity Japan
  - Candriam Sustainable Equity Quant Europe
  - Candriam Sustainable Equity US
  - Candriam Sustainable Equity Water
  - Candriam Sustainable Equity World
  - Candriam Sustainable Money Market Euro
- Candriam World Alternative (LUX)
  - Candriam World Alternative Alphamax (LUX)
- Cleome Index (LUX)
  - Cleome Index EMU Equities
  - Cleome Index Euro Corporate Bonds
  - Cleome Index Euro Government Bonds
  - Cleome Index Euro Long Term Bonds
  - Cleome Index Euro Short Term Bonds
  - Cleome Index Europe Equities
  - Cleome Index USA Equities
  - Cleome Index World Equities
- NYLIM GF (Luxembourg)
    - NYLIM GF AUSBIL Global Essential Infrastructure
    - NYLIM GF AUSBIL Global Small Cap
    - NYLIM GF US High Yield Corporate Bonds
- Paricor (BEL)
  - Paricor Patrimonium (BEL)
- IndexIQ (LUX)
  - IndexIQ Factors Sustainable Corporate Euro Bond (LUX)
  - IndexIQ Factors Sustainable Europe Equity (LUX)
  - IndexIQ Factors Sustainable Japan Equity (LUX)
  - IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)

CGH UK Acquisition Company Limited (GBR)

- Tristan Equity Partners (GP) Limited (UK)
  - Tristan Equity Partners LP (UK)
    - Tristan Equity Pool Partners (GP) Limited (UK)
    - Tristan Capital Partners Holdings Limited (GBR)
      - EPISO 3 Co- Investment (GP) Limited (SCOT)
        - EPISO 3 Co-Investments LP (SCOT)
      - TIPS One Co-Investment GP Sarl (LUX)
        - TIPS Co-Investment SCSp (LUX)
      - TCP Incentive Partners (GP) Sarl (LUX)
        - TCP Incentive Partners SCSp (LUX)
      - TCP Co-Investment GP Sarl (LUX)
        - TCP Co-Investment SCSp (LUX)
          - CCP III Co-Investment (GP) Limited (SCOT)
            - CCP III Co-Investment LP (GBR)
            - CCP IV Co-Investment LP (SCOT)

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

New York Life Investment Management Holdings LLC (continued)

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

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)

  - Curzon Capital Partners 5 Long Life SCSp (LUX)
- EPISO 5 Incentive Partners GP Limited (NJ)
  - EPISO 5 Incentive Partners SLP (NJ)
- EPISO 5 (GP) Sarl (LUX)
  - European Property Investors Special Opportunities 5 LP (LUX)
    - EPISO 5 Luxembourg Holding S.a.r.l. (LUX)
      - EPISO 5 Portfolio GP S.a.r.l. (LUX)
        - EPISO 5 Silver JV SCSp (LUX)
          - Sterling Square Holdings S.a.r.l. (LUX)
  - European Property Investors Special Opportunities 5 SCSp-SICAV-SIF (LUX)
  - EPISO 5 Co-Investment SCSp (LUX)
- EPISO 6 (GP) S.a.r.l. (LUX)
- EPISO 6 Co-Investment SCSp (LUX)
- European Property Investors Special Opportunities 6 SCSP SICAV-SIF (LUX)
  - E6 France Investments FPS-SICAV (FRA)
  - EPISO 6 UK Investment Holding Limited (UK)
    - EPISO 6 Pegasus Holding Limited (UK)
      - Pegasus Affordable Housing LLP (UK)
        - Pegasus Affordable Limited (UK)
          - Zen Housing Limited (UK)
    - EPISO 6 Waterfall Top Holdings Limited (UK)
      - Waterlfall HoldCo Limited (UK)
        - Waterfall PropCo Limited (UK)
    - EPISO 6 Phoenix JV LLP (UK)
      - Phoenix Core Holdco Limited
        - Phoenix Core Propco Limited (UK)
          - Cody TP Management Company Limited
  - EPISO 6 Luxembourg Holding S.a.r.l. (LUX)
    - Phoenix Development Holding S.a.r.l. (LUX)
      - Phoenix DevCo S.a.r.l. (LUX)
    - EPISO 6 Spectre JV S.a.r.l. (LUX)
      - EPISO 6 Spectre 1 Holding S.a.r.l. (LUX)
      - EPISO 6 Spectre 2 Holding S.a.r.l. (LUX)
      - EPISO 6 Spectre 3 Holding S.a.r.l. (LUX)
    - EPISO 6 Curado Holding S.a.r.l. (LUX)
      - Claybrook S.L. (ESP)
      - Barnfield Spain, S.L. (ESP)
    - EPISO 6 Macbeth Holding S.a.r.l. (LUX)
      - Macbeth 4 SRL (BEL)
      - Montague 1 Sarl (LUX)
    - EPISO 6 Moomin Holding Sarl (LUX)
    - EPISO 6 Siem Holding Sarl (LUX)
      - EPISO 6 Siem Sarl (LUX)
    - EPISO 6 Emerald Holdings S.a.r.l. (LUX) (96%)
      - BCRE Leipzig Wohnen Nord B.V.
      - BCRE Leipzig Wohnen Ost B.V.
      - BCRE Leipzig West Ost B.V.
      - TAG Leipzig-Immobilien GmbH
    - Hella Acquico GP S.a.r.l (LUX)
      - Hella Acquico GP SCSp (LUX)
        - Hella Holding S.a.r.l (LUX)
          - H Main Holding S.a.r.l (LUX)
            - Main 1 S.a.r.l (LUX)
              - H Main 2 S.a.r.l (LUX)
              - H Main 3 S.a.r.l (LUX)
              - H Main 4 S.a.r.l (LUX)
              - H Main 5 S.a.r.l (LUX)
              - H Main 6 S.a.r.l (LUX)
              - H Main 7 S.a.r.l (LUX)
          - EPISO 6 Panther Co-Investment SCSp (NJ)
            - EPISO 6 Panther (NJ) GP Limited
              - EPISO 6 Panther (NJ) JV SLP
                - EPISO 6 Panther (NJ) Holdco Limited
                  - EPISO 6 Panther Property Limited (NJ)
                    - Raag St, Andrews Hotel Limited (UK)
                    - RaagG Hotels Limited (NJ)
                      - QMK Pub Westminster Limited (UK)
                      - RAAG OBS Limited (NJ)
                        - QMK OBS Limited (IRL)
                      - Raag Dublin Limited (NJ)
                        - QMK Dublin Limited (IRE)
                      - Raag Kensington Holdings Limited (NJ)
                        - Raag Kensington Hotel Limited (NJ)
                          - QMK Kensington Limited (UK)
                      - Raag Westminster Holdings Limited (NJ)
                        - Raag Westminster Hotel Limited (NJ)
                          - QMK Westminster Limited (UK)
                      - Raag Liverpool Street Holdings Limited (NJ)
                        - Raag Liverpool Street Hotel Limited (NJ)
                          - QMK Liverpool Street Limited (UK)
                      - Raag Kings Cross Holdings Limited (NJ)
                        - Raag Kings Cross Hotel Limited (NJ)
                          - QMK KX Limited (UK)
                      - Raaq Paddington Holdings Limited (NJ)
                        - Raag Paddington Hotel Limited (NJ)
                          - QMK Paddington Limited (UK)
                      - Raag Canary Wharf Limited (NJ)
                        - QMK Canary Wharf Limited (UK)
                      - Raag Shoreditch Limited (NJ)
                        - QMK Shoreditch Limited (UK)
                      - Raag Aberdeen (NJ)
                        - QMK Management Limited (UK)
                      - Raag P2 Limited (NJ)
- TIPS One Incentive Partners GP Limited (NJ)
  - TIPS One Incentive Partners SLP (NJ)
- TIPS One GP Sarl (LUX)
  - Tristan Income Plus Strategy One SCSp (LUX)
  - TIPS One Alpha Holdings Sarl (LUX)
    - TIPS One Alpha PV I Sarl (LUX)

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)

TIPS One Co-Investment GP Sarl (LUX)
TIPS One Co-Investment SCSp (LUX)
CCP IV (GP) LLP (GBR)
Curzon Capital Partners IV (GP) Limited (GBR)
CCP 5 GP LLP (GBR)
CCP 5 Pool Partnership GP Limited (NJ)
CCP 5 Pool Partnership SLP (NJ)
Tristan Capital Partners Asset Management Limited (GBR)
TCP SPAIN, SL
TCP France (FRA)
TCP NL BV (NLD)
TCP Poland Spolka z ograniczoną odpowiedzialnoscią(POL)
TCP Co-Investment (GP) S.à.r.l. (LUX)
TCP Co-Investment SCSp (LUX)
German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU)
EPISO 4 (GP) S.à.r.l. (LUX)
EPISO 4 SCSp (LUX)
EPISO 4 (GP) II S.à.r.l. (LUX)
EPISO 4 Student Housing SCSp (LUX)
Ausbil Investment Management Limited (AUS)
Ausbil Australia Pty. Ltd. (AUS)
Ausbil Asset Management Pty. Ltd. (AUS)
Ausbil Global Infrastructure Pty. Limited (AUS)
Ausbil Investment Management Limited Employee Share Trust (AUS)
Ausbil Global SmallCap Fund (AUS)
Ausbil Long Short Focus Fund (AUS)
NYLIFE Distributors LLC (DE)

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

NYLife Real Estate Holdings LLC

Huntsville NYL LLC (DE)
REEP-IND Forest Park NJ LLC (DE)
- FP Building 4 LLC (DE)
- FP Building 1-2-3 LLC (DE)
- FP Building 17, LLC (DE)
- FP Building 20, LLC (DE)
- FP Mantua Grove LLC (DE)
- FP Lot 1.01 LLC (DE)

REEP-IND NJ LLC (DE)
- NJIND JV LLC (DE)
  - NJIND Hook Road LLC (DE)
  - NJIND Bay Avenue LLC (DE)
  - NJIND Bay Avenue Urban Renewal LLC (DE)
  - NJIND Corbin Street LLC (DE)

REEP-MF Cumberland TN LLC (DE)
- Cumberland Apartments, LLC (TN)

REEP-MF Marina Landing WA LLC (DE)
- REEP-SP Marina Landing LLC (DE)

REEP-MF Woodridge IL LLC (DE)
REEP-RTL SASI GA LLC (DE)
REEP-RTL Bradford PA LLC (DE)
REEP-RTL CTC NY LLC (DE)
- 5005 LBJ Tower LLC (DE)

REEP-OFC/RTL MARKET ROSS TX LLC (DE)
- MARKET ROSS TX JV LLC (DE)
  - MARKET ROSS TX GARAGE OWNER LC (DE)
  - MARKET ROSS TX OFFICE OWNER LLC (DE)
  - MARKET ROSS TX RETAIL OWNER LLC (DE)

REEP-OFC Mallory TN LLC (DE)
- 3665 Mallory JV LLC (DE)

REEP-OFC WATER RIDGE NC LLC (DE)
REEP-OFC 2300 Empire LLC (DE)
REEP-MF Wynnewood PA LLC (DE)
- Wynnewood JV LLC (DE)

REEP-MU Fayetteville NC LLC (DE)
- 501 Fayetteville JV LLC (DE)
  - 501 Fayetteville Owner LLC (DE)

REEP-MU SOUTH GRAHAM NC LLC (DE)
- 401 SOUTH GRAHAM JV LLC (DE)
  - 401 SOUTH GRAHAM OWNER LLC (DE)

REEP-IND COMMERCE CITY CO LLC (DE)
- REEP-BRENNAN COMMERCE CITY JV LLC (DE)

REEP-OFC Mass Ave MA LLC (DE)
REEP-MF FARMINGTON IL LLC (DE)
- REEP-MARQUETTE FARMINGTON JV LLC (DE)
  - REEP-MARQUETTE FARMINGTON OWNER LLC (DE)

REEP-MF BELLEVUE STATION WA LLC (DE)
- REEP-LP BELLEVUE STATION JV LLC (DE)

REEP-HINE ENCLAVE POINT AZ LLC (DE)
- REEP-HINES ENCLAVE POINT JV LLC (DE)

REEP-MF WILDHORSE RANCH TX LLC (DE)
- REEP-WP WILDHORSE RANCH JV LLC (DE)

REEP-IND ROMULUS MI LLC (DE)
- REEP-NPD ROMULUS JV LLC

REEP-MF SOUTH MAIN TX LLC (DE)
- REEP-AO SOUTH MAIN JV LLC (DE)
- REEP-AO SOUTH MAIN OWNER LLC (DE)

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	UDP						
0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity Corporation	DE	RE	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	81353	52-1530175				NYLIFE Insurance Company of Arizona	AZ	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4199614				New York Life Enterprises LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			46-4293486		0001606720		NYL Investors LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206682		0001513831		New York Life Investment Management Holdings LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			27-0166422				NYLife Real Estate Holdings, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	64548	13-2556568				New York Life Group Insurance Company of NY	NY	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	65498	23-1503749				Life Insurance Company of North America	PA	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			06-1252418				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2379075				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2530753				NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	32.026	New York Life Insurance Company	NO	
							NYLIC HKP Venture LLC	DE	NIA	NYLIC HKP Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIC HKP REIT LLC	DE	NIA	NYLIC HKP Venture LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1180305				Flatiron CLO 2015-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1330289				Flatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 19 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 20 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 21 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 22 LLC	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	12
							Flatiron CLO 25 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 26 Ltd.	NJ	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 23 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 27 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 28 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 30 Ltd.	DE	OTH	Flatiron RR LLC	Influence	1.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Retention Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Stratford CDO 2001-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	8
							Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport, L.P.	TX	NIA	NYMH-Freeport GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			88-1158147				Country Place LP	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
			88-1150098				Country Place JV LLC	DE	NIA	Country Place LP	Ownership	0.000	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance Company	Ownership	95.500	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.500	New York Life Insurance Company	NO	
			88-1049453				REEP-DRP Salisbury Square Tower One TAB JV LLC	DE	NIA	REEP-MF Salisbury Square Tower One TAF LLC	Ownership	80.000	New York Life Insurance Company	NO	
							Salisbury Square Tower One LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							CUMBERLAND PROPERTIES LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3444658				PA 180 KOST RD LLC	DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-0765152				REEP-WP ART TOWER JV LLC	DE	NIA	New York Life Insurance Company	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-1250 Forest LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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

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							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3514927				REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST II AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC 515 Post Oak TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership	39.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	61.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville GP LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville JV LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-SS Kernersville QRS, Inc	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	63.826	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	36.174	New York Life Insurance Company	NO	
							REEP-OFC 30 WM IL LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SS Marshfield LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP- LLC Marshfield JV LLC	DE		REEP-SS Marshfield LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SS Vallejo LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 353 Sacramento LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-Royal 353 Sacramento JV LLC	DE	NIA	REEP-OFC 353 Sacramento LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Reno LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REKA 51M HOLDINGS, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Funding	CYM	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							JREP Fund Holdings I, L.P.	CYM	NIA	New York Life Insurance Company	Ownership	12.500	New York Life Insurance Company	NO	
							Jaguar Real Estate Partners L.P.	CYM	NIA	New York Life Insurance Company	Ownership	30.300	New York Life Insurance Company	NO	
							REEP-NYL JAG ACQUISITION CO MEMBER LLC	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							NYLIFE Office Holdings Member LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001711406		NYLIFE Office Holdings LLC	DE	NIA	NYLIFE Office Holdings Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
					0001728620		NYLIFE Office Holdings REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC DRAKES LANDING LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC VON KARMAN CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 525 N Tryon NC LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2591038				525 Charlotte Office LLC	DE	NIA	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC PROMINENCE ATLANTA LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC 24th CAMELBACK AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001728621		NYLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC Westory DC LLC	DE	NIA	NYLIFE Office Holdings Acquisition REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Skyhigh SPV Note Issuer 2020 Parent Trust	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							Skyhigh SPV Note Issuer 2020 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							Sol Invictus Note Issuer 2021-1 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Veritas Doctrina Note Issuer SPV LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Fairview Capital Partners,LLC	DE	NIA	New York Life Insurance Company	Other	49.000	New York Life Insurance Company	NO	
							AC 2023 NMTC Investor, LLC		NIA	New York Life Insurance Company	Ownership	79.200	New York Life Insurance Company	NO	
							AC 2023 NMTC Investor, LLC		NIA	New York Life Insurance and Annuity Corporation	Ownership	19.800	New York Life Insurance Company	NO	
							USB NMTC FUND 2023-6, LLC	DE	NIA	AC 2023 NMTC Investor, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIAC RLP II, LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	100.000	New York Life Insurance Company	NO	
							Development Funding Backed Pass-Through Trust Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	11.750	New York Life Insurance Company	NO	
							NYLIC RLP II, LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	10.000	New York Life Insurance Company	NO	
							MSVEF II Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
					0001742549		MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	NO	
							MSVEF REIT LLC	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	NO	
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston II LP	DE	NIA	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-SW Commerce 303 JV LP	DE	NIA	MSVEF-IND Commerce 303 AZ LP	Ownership	95.000	New York Life Insurance Company	NO	
			88-2404158				MSVEF-MF Pennbrook Station GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
			88-2389603				MSVEF-MF Pennbrook Station PA LP	DE	NIA	MSVEF-MF Pennbrook Station GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
			92-0292003				MSVEF-MF Burroughs Mill GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Burroughs Mill NJ LP	DE	NIA	MSVEF-MF Burroughs Mill GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy JV GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy OH LP	DE	NIA	MSVEF-MF Gramercy JV GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-CR Gramercy JV LP	DE	NIA	MSVEF-MF Gramercy OH LP	Ownership	75.000	New York Life Insurance Company	NO	
			93-2307803				MSVEF-CR Gramercy Owner GP LLC	DE	NIA	MSVEF-CR Gramercy JV LP (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			93-2308168				MSVEF-CR Gramercy Owner LP	DE	NIA	MSVEF-CR Gramercy JV LP (Delaware)	Ownership	99.900	New York Life Insurance Company	NO	
			93-2308168				MSVEF-CR Gramercy Owner LP	DE	NIA	MSVEF-CR Gramercy Owner GP LLC (Delaware)	Ownership	0.100	New York Life Insurance Company	NO	
							SEAF Sichuan SME Investment Fund LLC	DE	NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	New York Life Enterprises LLC	Ownership	84.380	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	NO	
							Max Estates Limted. Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	19.450	New York Life Insurance Company	NO	
							Max Estates Limted.Max Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.290	New York Life Insurance Company	NO	
							Max I Limited	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Assets Services Limted.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Pharmax Corporation Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Towers Private. Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Towers Private. Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Max Estates 128 Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Acreage Builders Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Acreage Builders Private. Limited.	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Astiki Realty Private Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Two Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Cayman Holdings Ltd.	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	New York Life Enterprises LLC	Ownership	99.998	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	NO	
							Administradora de Conductos SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Agencias de Distribucion SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	

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							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company	NO	
			26-1483563				Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3853547				New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3808042		0001033244		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0145686		0000071637		NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3929029				NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors (U.K.) Limited	GBR	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors REIT Manager LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-2215510				MSVEF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF RT Feeder II LP	DE	NIA	MSVEF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-2273403				MSVEF II RT LLC	DE	NIA	MSVEF RT Feeder II LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF RH Feeder II LP	DE	NIA	MSVEF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF RH II LP	DE	NIA	MSVEF RH Feeder II LP	Ownership	100.000	New York Life Insurance Company	NO	
			33-2175484				Madison Square Value Enhancement Fund II LP	DE	NIA	MSVEF RH II LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors NCVAD II GP, LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							McMorgan Northern California Value Add/Development Fund II, LP (MNCVAD II)	DE	NIA	NYL Investors NCVAD II GP, LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 770 L Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-MF UNION CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD II-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC HARBORS CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-SEAGATE HARBORS LLC	DE	NIA	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 630 K Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-IND SHILOH CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-BIG SHILOH JC LLC	DE	NIA	MNCVAD II-IND SHILOH CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2306247				MSSDF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company		
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance Companies	Ownership	35.000	New York Life Insurance Company	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Annuity Corporation	NO	
			93-2469180				Madison Square Structured Debt Fund II LP	DE	NIA	MSSDF II Member LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-2421807				MSSDF REIT II LLC	DE	NIA	Madisson Square Structured Debt Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	MSSDF Member LLC	Ownership	40.400	New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-3760197				MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VI LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	

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

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							MADISON -LPP Kernersville LP	DE		MADISON - LPP Kernersville JV LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-IND 2080 ENTERPRISE CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND CLAWITER CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-REDCO CLAWITER JV LLC	DE	NIA	MADISON-IND CLAWITER CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND ENTERPRISE RIALTO CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Newpoint Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC One Main Place OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Hoyt OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5172577				MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND Locust CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5640009				MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF MCCADDEN CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	NO	
			83-4019048				MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB CITRACADO CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Osprey QRS Inc	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4097153				Madison-MF Osprey NC GP LLC	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	100.000	New York Life Insurance Company	NO	
			87-4075458				Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	99.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey NC LP	Ownership	1.000	New York Life Insurance Company	NO	
							MADISON-IND LNDR TABOR ROAD NJ LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-SS Crozet VA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Croze JV LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Apex Newbury PA LLC	DE		Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							Bow River Advisers, LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	49.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							NYL Investments Europe Limited		NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108933				NYL Investments (International) Ltd.		NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108959				NYL Investments (Services) Ltd.		NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108940				NYL Investments UK LLP		NIA	NYL Investments (International) Ltd.	Ownership	99.000	New York Life Insurance Company	NO	
			98-1108940				NYL Investments UK LLP		NIA	NYL Investments (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	NO	
							New York Life Investment Management Asia Limited	JPN	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466		0000061227		MacKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Shields Emerging Markets Debt Portfolio	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2850988				MacKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2851036		0001502131		MacKay Shields Core Plus / Opportunities Fund LP	DE	NIA	MacKay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676586				MacKay Municipal Managers Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2332835		0001432467		MacKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			22-2267512		0001432468		MacKay Municipal Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676650				MacKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523736		0001460030		MacKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523739		0001460023		MacKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4019880		0001700102		MacKay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1374021				MacKay Municipal Managers Credit Opportunities HL GP LLC	CYM	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3040968				MacKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3041041		0001532022		MacKay Municipal Short Term Opportunities Fund LP	DE	NIA	MacKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Board of Directors	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Strategic Bond Portfolio	IRL		New York Life Insurnace Company	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Strategic Bond Portfolio	IRL		MacKay Shields LLC	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	0.640	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.360	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			27-3064248				MacKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4248749		0001502130		MacKay Shields High Yield Active Core Fund LP	DE	NIA	MacKay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001502133		MacKay Shields Defensive Bond Arbitrage Fund Ltd.	BMU	NIA	MacKay Shields LLC	Ownership	0.180	New York Life Insurance Company	NO	
			45-2732939				MacKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2733007		0001529525		MacKay Shields Core Fixed Income Fund LP	DE	NIA	MacKay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1760156				MacKay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4553436		0001703194		MacKay Shields Select Credit Opportunities Fund LP	DE	NIA	MacKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-3358622				MacKay Municipal Managers California Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal California Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2401724				MacKay Municipal New York Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4002797		0001685030		MacKay Municipal New York Opportunities Fund, L.P.	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001700100		MacKay Municipal Opportunity HL Fund LP	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2575585				MacKay Municipal Capital Trading GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4846547				MacKay Municipal Capital Trading Master Fund, L.P	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1836504				MacKay Municipal Capital Trading Fund, L.P.	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4932734				MacKay Municipal Managers Strategic Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1846456		0001701742		MacKay Municipal Strategic Opportunities Fund LP	DE	NIA	MacKay Municipal Managers Strategic Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1715543				MacKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1716026		0001715261		MacKay Shields Intermediate Bond Fund LP	DE	NIA	MacKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3051488				MacKay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3085547				MacKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MacKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3010096				MacKay Municipal U.S. Infrastructure Opportunities Fund LP	DE	NIA	MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				MacKay Municipal Managers High Yield Select GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			84-2046842		0001783642		MacKay Municipal High Yield Select Fund LP	DE	NIA	MacKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal High Income Opportunities Fund LP	DE	NIA	MacKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings GP LLC	DE	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Advisors, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1580419				MKS Global Sustainable Emerging Markets Equities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainanble Emerging Markets Equities Fund LP	DE	NIA	MKS Global Sustainable Emerging Markets Equities Fund GP LLC	Ownership	0.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainanble Emerging Markets Equities Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
			87-1598388				MKS Global Emerging Markets Equities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	MKS Global Emerging Markets Equities Fund GP LLC	Ownership	0.050	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.950	New York Life Insurance Company	NO	
			92-3561816				MacKay Shields Series Fund Managing Member LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3539309				MacKay Shields Series Fund	DE	NIA	MacKay Shields Series Fund Managing Member LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			92-3559458				Securitized Credit Opportunities Series	DE	NIA	MacKay Shields Series Fund Managing Member LLC	Ownership	3.560	New York Life Insurance Company	NO	
			92-3559459				Securitized Credit Opportunities Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	96.440	New York Life Insurance Company	NO	
			99-5102668				High Yield Corporate Bond Series	DE	NIA	MacKay Shields Series Fund Managing Member LLC	Ownership	0.000	New York Life Insurance Company	NO	
			99-5102669				High Yield Corporate Bond Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
			92-3540205				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561393				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP	DE	NIA	MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.640	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	Life Insurance Company of North America	Ownership	12.460	New York Life Insurance Company	NO	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Ironshore Investment BL I Ltd.	BMU	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1

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

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			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	
			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	NO	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
			99-1698517				MCF CLO VIII Blocker LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Ltd	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Ltd.	NJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO 10 LLC	DE	NIA	MCF CLO 10 Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4883128				MCF KB Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			61-1907486				MCF KB Fund II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MC KB Fund III LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			84-3329380				MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Hyundai Fund 2 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	2
							Apogem Direct Lending Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund SPV 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Loan Portfolio 2023 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Umbrella	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem US Direct Lending Limited I	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							MCF Senior Debt Fund 2020 GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NIA	MCF Senior Debt Fund 2020 LP	Other	0.000	New York Life Insurance Company	NO	1
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	NO	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			98-1450997				MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			83-4242231				MCF Senior Debt Fund 2019-I LP	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Nighthawk Fund	CYM	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV, LP	DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670568		GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV B Blocker LP (GPPMBB)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670563		GoldPoint Partners Co-Investment Fund-A, LP	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
					0001562188		GoldPoint Partners Co-Investment V, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V G Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt Partners Offshore V, LP	CYM	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar GP, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V A Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V B Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V D Blocker LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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					0001644721		GoldPoint Partners Select Manager Fund III, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund III AIV, L.P.	DE	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar, L.P	DE	NIA	GoldPoint Partners Select Manager IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001725867		GoldPoint Partners Select Manager Fund IV, L.P.	DE	NIA	GoldPoint Partners Select Manager IV GenPar, L.P	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund V, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada V GenPar Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund V, L.P.	CAN	NIA	GoldPoint Partners Canada V GenPar Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada III GenPar, Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	CAN	NIA	GoldPoint Parners Canada III GenPar, Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Parners Canada IV GenPar Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund IV, L.P.	CAN	NIA	GoldPoint Parners Canada IV GenPar Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment VI GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment VI GenPar, LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001712763		GoldPoint Partners Co-Investment VI LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI - ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker A LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker B LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker C LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker D LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker E LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker F LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker G LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker H LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker I LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII GenPar, GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII, GenPar LP	DE	NIA	Apogem Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company	NO	

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

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

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							PASCPEF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1223903		0001635254		Private Advisors Small Company Private Equity Fund VI, LP	CYM	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1286549		0001711424		Private Advisors Small Company Private Equity Fund VII, LP	CYM	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCPEF VII Carry, LLC	DE	NIA	PASCPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VIII GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728		0001711426		Private Advisors Small Company Private Equity Fund VIII, LP	CYM	NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1939809				PASCPEF IX GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1800282				PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1516465				PA Small Company Private Equity Fund IX, LP	CYM	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF X GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X, LP	DE	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X	CYM	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-2155868				APEF XI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-2217155				Apogem Private Equity Fund XI, LP	DE	NIA	APEF XI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Multi-Asset, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Directs, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331219		0001514824		Cuyahoga Capital Partners IV LP	DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
			26-3698069	3835342			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-3698209	3835351			Cuyahoga Capital Emerging Buyout Partners LP	DE	NIA	Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Real Assets Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4479441				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Real Assets Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2582122				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4468334				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ABC Burgers LLC	DE	NIA	Private Advisors Secondary Fund V, LP	Ownership	100.000	New York Life Insurance Company	NO	

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							PASF V Carry, LLC	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3310049				PASF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3090059				PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PA Secondary Fund VI, LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4614299		0001691962		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209				PA Contract Resources, LLC	DE	NIA	Private Advisors Real Assets Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2670366				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2634832				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706				RidgeLake Partners GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5053710				RidgeLake Partners, LP (RLPLP)	DE	NIA	New York Life Insurance Company	Ownership	30.000	New York Life Insurance Company	NO	
			84-5053710				RidgeLake Partners, LP (RLPLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	70.000	New York Life Insurance Company	NO	
			88-2116464				RidgeLake Co-Investment Partners, LP (RLPCOLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Gemini LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Navigator LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sigma LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	

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							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Fund II GP LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	0.000	New York Life Insurance Company	NO	
							RLP Fund II LP	DE	NIA	RLP Fund II GP LLC	Ownership	0.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE		Employees	Ownership	49.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE		New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							RLP Profit Share (OAPC), LLC	DE		Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE		Ex-Employees (3 Non-Managing Memebers)	Ownership	98.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE		Apogem	Ownership	2.000	New York Life Insurance Company	NO	
							NYLCAP Holdings	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Jacob Ballas Capital India Private Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	
							Industrial Assets Holdings Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Cerestra Investment Management LLP	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639		New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-TND, LLC	DE	NIA	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							WFHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							IndexIQ Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	74.370	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	
							IndexIQ Trust	DE	NIA	IndexIQ LLC	Other	0.000	New York Life Insurance Company	NO	
			02-0811753		0001415996		IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investments Active ETF Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	NO	
							NYLI CBRE Real Assets ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.110	New York Life Insurance Company	NO	
							NYLI MacKay Core Plus Bond ETF	DE	NIA	New York Life Investment Management LLC	Ownership	94.540	New York Life Insurance Company	NO	
							NYLI MacKay California Muni Intermediate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	40.420	New York Life Insurance Company	NO	
							NYLI MacKay ESG High Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	94.860	New York Life Insurance Company	NO	
							NYLI Winslow Focused Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	90.860	New York Life Insurance Company	NO	
							NYLI Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	90.730	New York Life Insurance Company	NO	
							NYLI MacKay Securitized Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	82.750	New York Life Insurance Company	NO	
							NYLI MacKay Securitized Income ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	16.440	New York Life Insurance Company	NO	

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							New York Life Investments ETF Trust	DE	NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company	NO	
							NYLI 500 International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	53.620	New York Life Insurance Company	NO	
							NYLI Clean Oceans ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	84.130	New York Life Insurance Company	NO	
							NYLI Cleaner Transport ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	84.560	New York Life Insurance Company	NO	
							NYLI Engender Equality ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	72.810	New York Life Insurance Company	NO	
							NYLI FTSE International Equity Currency Neutral ETF	DE	NIA	New York Life Investment Management LLC	Ownership	13.230	New York Life Insurance Company	NO	
							NYLI Global Equity R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	85.220	New York Life Insurance Company	NO	
							NYLI Healthy Hearts ETF	DE	NIA	New York Life Investment Management LLC	Ownership	66.180	New York Life Insurance Company	NO	
							NYLI CRBE NexGen Real Estate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	56.520	New York Life Insurance Company		
							NYLI Candriam International Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	84.190	New York Life Insurance Company	NO	
							NYLI Candriam U.S. Mid Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	98.630	New York Life Insurance Company	NO	
							NYLI Candriam U.S. Large Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	69.290	New York Life Insurance Company	NO	
							NYLI U.S. Large Cap R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	76.060	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings International	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings II International	LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Group	LUX	NIA	New York Life Investment Management Holdings II International	Ownership	100.000	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							Kartesia Management SA	LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company	NO	
							Kartesia Italy Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Spain Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Netherlands Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Germany Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia France	FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia UK Ltd.	GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Belgium	BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit FFS	FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP III	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	LUX	NIA	Kartesia GP III	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia III Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP IV	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities IV SCS SICAV-SIF	LUX	NIA	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia IV Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Master GP	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	

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							Kartesia Credit Opportunities V Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Opportunities I SCS, SICAV-RAIF	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							KASS Unleveled S.á.r.l.	LUX	NIA	Kartesia Senior Opportunities I SCS, SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KSO I Topco S.á.r.l.	LUX	NIA	KASS Unleveled S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities V S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities VI Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities VI SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities VI SCS S.?.r.l.	LUX	NIA	Kartesia Credit Opportunities VI SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia VI Topco S.?.r.l.	LUX	NIA	Kartesia Credit Opportunities VI SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Asset Management	FRA	NIA	Kartesia Master GP	Ownership	51.000	New York Life Insurance Company	NO	
							FIAM HLD SAS	FRA	NIA	Flexam Invest Asset Management	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest France Management SAS	FRA	NIA	FIAM HLD SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Tangible Asset Income Fund II SLP	FRA	NIA	Flexam Invest France Management SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Lux Management S.?.r.l.	LUX	NIA	FIAM HLD SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF	LUX	NIA	Flexam Invest Lux Management S.?.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Operations S.?.r.l.	LUX	NIA	Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxco S.á.r.l.	LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxembourg (CANLUX)	LUX	NIA	Candriam Group	Ownership	96.000	New York Life Insurance Company	NO	
							Candriam Belgium	BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam France	FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam UK Establishment		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Germany Branch		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam US Branch	US	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Spain Branch		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Netherlands Branch		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam MENA Branch		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Nordic Branch	SWE	NIA	Candriam Luxemborug	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Candriam Belgium	Ownership	2.390	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Candriam France	Ownership	1.890	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Switzerland LLC	CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP	LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Tristan Real Estate Fund (RAIF)	LUX	NIA	Candriam GP	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP PA	LUX	NIA	Candriam Luxemborug	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Private Assets	LUX	NIA	Candriam GP PA	Ownership	100.000	New York Life Insurance Company	NO	
							ATA Holdco Luxembourg S.?.r.l	LUX		Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							IZNES SAS	LUX	NIA	Candriam Luxemborug	Ownership	2.000	New York Life Insurance Company	NO	
							Belfius Investment Partners	LUX	NIA	Candriam Luxemborug	Ownership	0.010	New York Life Insurance Company	NO	
							S.W.I.F.T. SCRL	LUX	NIA	Candriam Luxemborug	Ownership	0.020	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	14.980	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Belgium	Ownership	4.471	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	23.910	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Belgium	Ownership	76.090	New York Life Insurance Company	NO	
							Candriam Absolute Return	LUX	NIA	Cordius CIG	Ownership	0.350	New York Life Insurance Company	NO	

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							Candriam Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.090	New York Life Insurance Company	NO	
							Candriam Bonds	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Capital Securities	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	3.100	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Debt Local Currencies	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Corporate	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Euro High Yield	LUX	NIA	Cordius CIG	Ownership	0.080	New York Life Insurance Company	NO	
							Candriam Bonds Euro Long Term	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds International	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds US Corporate	LUX		Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Diversified Futures	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.370	New York Life Insurance Company	NO	
							Candriam Equities L Australia	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L EMU	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral Edge	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.970	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral Edge	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L Europe	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Europe Edge			Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Europe Optimum Quality	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Global Income			Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam Equities L Meta Globe	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L US Edge			Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L World Edge			Cordius CIG	Ownership	0.050	New York Life Insurance Company	NO	
							Candriam Equities L World Edge			New York Life Insurance and Annuity Corporation	Ownership	99.950	New York Life Insurance Company	NO	
							Candriam Impact One	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	30.620	New York Life Insurance Company	NO	
							Candriam L	LUX	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							Candriam L Dynamic Asset Allocation	LUX	NIA	Cordius CIG	Ownership	7.310	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Income & Growth	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Premia	LUX	NIA	Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam M	LUX	NIA	Cordius CIG	Ownership	8.950	New York Life Insurance Company	NO	
							Candriam M Global Trading	LUX	NIA	Cordius CIG	Ownership	0.060	New York Life Insurance Company	NO	
							Candriam M Impact Finance	LUX	NIA	Cordius CIG	Ownership	12.690	New York Life Insurance Company	NO	
							Candriam M Multi Strategies	LUX	NIA	Cordius CIG	Ownership	0.140	New York Life Insurance Company	NO	
							Candriam Money Market	LUX	NIA	Cordius CIG	Other	0.230	New York Life Insurance Company	NO	
							Candriam Money Market Euro	LUX	NIA	Candriam Money Market	Other	0.000	New York Life Insurance Company	NO	
							Candriam Money Market Euro AAA	LUX	NIA	Cordius CIG	Other	0.510	New York Life Insurance Company	NO	
							Candriam Money Market USD Sustainable	LUX	NIA	Candriam Money Market	Other	0.000	New York Life Insurance Company	NO	

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							Candriam Multi-Strategies	FRA	NIA	Candriam Belgium	Ownership	16.510	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	FRA	NIA	Candriam France	Ownership	25.320	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	FRA	NIA	Candriam Luxembourg	Ownership	58.140	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Canrdriam Risk Arbitrage	FRA	NIA	Cordius CIG	Ownership	20.810	New York Life Insurance Company	NO	
							Candriam Sustainable	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.100	New York Life Insurance Company	NO	
							Candriam Sustainable	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	15.220	New York Life Insurance Company	NO	
							Candriam Sustainable Defensive Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Children	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Emerging Markets Ex-China	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Water	LUX	NIA	Cordius CIG	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Future Mobility	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam World Alternative	LUX	NIA	Cordius CIG	Ownership	25.460	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	LUX	NIA	Cordius CIG	Ownership	25.500	New York Life Insurance Company	NO	
							Cleome Index Euro Long Term Bonds	LUX	NIA	Cleome Index	Ownership	0.130	New York Life Insurance Company	NO	
							Cleome Index Short Term Bonds	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							Cleome Index World Equities	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							NYLIM GF	LUX	NIA	New York Life Insurance Corporation	Ownership	23.810	New York Life Insurance Company	NO	
							NYLIM GF	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	25.860	New York Life Insurance Company	NO	
							NYLIM GF	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	52.770	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	27.740	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Small Cap	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	98.441	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Small Cap	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							NYLIM GF US High Yield Corporate Bonds	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	27.700	New York Life Insurance Company	NO	
							NYLIM GF US High Yield Corporate Bonds	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Paricor	BEL	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							Paricor Patrimonium	BEL	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							IndexIQ	LUX	NIA	Cordius CIG	Ownership	0.410	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Corporate Euro Bond	LUX	NIA	Cordius CIG	Ownership	0.440	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Europe Equity	LUX	NIA	Cordius CIG	Ownership	0.530	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Japan Equity	LUX	NIA	Cordius CIG	Ownership	0.230	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond	LUX	NIA	Cordius CIG	Ownership	2.270	New York Life Insurance Company	NO	
							CGH UK Acquisition Company Limited	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	

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							Tristan Equity Partners LP	GBR	NIA	Tristan Equity Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Pool Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Holdings Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	80.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment (GP) Limited			Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investments LP		NIA	EPISO 3 Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners (GP) Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners SCSp	LUX	NIA	TCP Incentive Partners (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment GP Sarl (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment (GP) Limited		NIA	TCP Co-Investment SCSp (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Co-Investment LP		NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Co-investment LLP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	GBR	NIA	EPISO 4 Co-Investment LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Incentive Partners LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	NO	
							CCP 5 Co-Investment LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company	NO	
							Tristan (Holdings) Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder (GP) Limited			Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder LP		NIA	EPISO 3 Feeder (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners LLP	GBR	NIA	Tristan Capital Limited	Ownership	80.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners LP	GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III LP	LUX	NIA	CCP III (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV GP Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV LP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV S.a.r.l.	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt FinCo S.a.r.l.	LUX	NIA	Curzon Capital Partners IV S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1 Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1	ITA	NIA	CCP IV IREF 1 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 1 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	GBR	NIA	CCP IV Bolt 1 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	GBR	NIA	CCP IV Bolt 2 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Bolt Nominee 1 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							Bolt Nominee 2 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 2 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Erneside Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV France Investments Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							OPPCI CCP IV France Investments	FRA	NIA	CCP IV France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	FRA	NIA	OPPCI CCP IV France Investments	Ownership	99.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	FRA	NIA	CCP IV France Investments Sarl	Ownership	1.000	New York Life Insurance Company	NO	

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							The Forum, Solent, Management Company Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SBP Management Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	27.830	New York Life Insurance Company	NO	
							CCP IV (GP) Sarl		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kerin Luxembourg Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV SCSp	LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	74.000	New York Life Insurance Company	NO	
							Kerin Holding Sarl	LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV UK Holding Sarl	LUX	NIA	Kerin Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Cardiff Gate RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Rotherham Foundry RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Warrington Riverside RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Birmingham Ravenside RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Walsall Bescot RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							RW Sofas Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Milton Keynes RP Limited	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bangor Springill RP Limited Sar l	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners LP	GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	64.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 3 LP	GBR	NIA	EPISO 3 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 L.P.	GBR	NIA	European Property Investors Special Opportunities 3 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Luxembourg Holding S.a.r.l.	LUX	NIA	EPISO 3 L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Wave Holding S.a.r.l.	LUX	NIA	EPISO 3 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	LUX	NIA	EPISO 4 GP II Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 4 LP	GBR	NIA	EPISO 4 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Caeser Holding Sarl	GBR	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							Trophy Value Added Fund	ITA	NIA	EPISO 4 Caeser Holding Sarl	Ownership	74.150	New York Life Insurance Company	NO	
							EPISO 4 Luxembourg Holding Sarl	LUX	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 1 Spzzo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 2 Spzzo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Retail Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Apartments Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Hotel Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight GP Limited	GBR	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight LP	GBR	NIA	EPISO 4 Twilight GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight Ireland PRS Properties Eclipse DAC	IRL	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 West Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.500	New York Life Insurance Company	NO	
							EPISO 4 Antrim Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Banbridge Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 France Investments Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							OPPCI EPISO 4 France Investments	FRA	NIA	EPISO 4 France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SAS VDF	FRA	NIA	OPPCI EPISO 4 France Investments	Ownership	100.000	New York Life Insurance Company	NO	
							SCI VDF	FRA	NIA	SAS VDF	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							EPISO 4 Switch Holding S.a.r.l.	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							E4 Switch Norway AS	NOR	NIA	EPISO 4 Switch Holding S.a.r.l.	Ownership	80.000	New York Life Insurance Company	NO	
							EPISO 4 Pilgrim Holding S.a.r.l	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TP Property S.a.r.l.	LUX	NIA	EPISO 4 Pilgrim Holding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property (Plymouth) Limited	GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property Developments (Plymouth) Limited	GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Holding S.a.r.l.	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.600	New York Life Insurance Company	NO	
							EPISO 4 Lynx S.a.r.l.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Marketing S.a.r.l.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	80.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life LP	GBR	NIA	CCP 5 GP LLP (United Kingdom)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 (GP) Sarl	LUX	NIA	Curzon Capital Partners 5 Long-Life LP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	GBR	NIA	CCP 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 1 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 2 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 3 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 4 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 5 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 6 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 7 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 8 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 9 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 10 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 11 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Long-Life Luxembourg S.á.r.l.	LUX	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 LL GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long Life SCSp	LUX	NIA	CCP 5 LL GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners SLP	NJ	NIA	EPISO 5 Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 (GP) Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 LP	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 5 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Portfolio GP S.a.r.l.	LUX	NIA	EPISO 5 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Silver JV SCSp	LUX	NIA	EPISO 5 Portfolio GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							Sterling Square Holdings S.a.r.l.	LUX	NIA	EPISO 5 Silver JV SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							E6 France Investments FPS-SICAV	FRA	NIA	European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	Ownership	90.790	New York Life Insurance Company	NO	
							EPISO 5 Co-Investment SCSp	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 (GP) S.a.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Co-Investment SCSp	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 6 SCSp SICAV-SIF	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 UK Investment Holdings Limited	GBR	NIA	European Property Investors Special Opportunities 6 SCSp SICAV-SIF	Ownership	64.000	New York Life Insurance Company	NO	
							EPISO 6 Pegasus Holding Limited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	64.000	New York Life Insurance Company	NO	
							Pegasus Affordable Housing LLP	GBR	NIA	EPISO 6 Pegasus Holding Limited (UK)	Ownership	62.000	New York Life Insurance Company	NO	
							Pegasus Affordable Limited	GBR	NIA	Pegasus Affordable Housing LLP (UK)	Ownership	62.000	New York Life Insurance Company	NO	
							Zen Housing Limited	GBR	NIA	Pegasus Affordable Limited (UK)	Ownership	62.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall Top Holdings Lmited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Waterfall HoldCo Limited	GBR	NIA	EPISO 6 Waterfall Top Holdings Lmited	Ownership	100.000	New York Life Insurance Company	NO	
							Waterfall PropCo Limited	GBR	NIA	Waterfall HoldCo Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Phoenix JV LLP		NIA	EPISO 6 UK Portfolio GP Limited	Ownership	50.000	New York Life Insurance Company	NO	
							Phoenix Core Holdco Limited		NIA	EPISO 6 Phoenix JV LLP (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Core Propco Limited		NIA	Phoenix Core Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Cody TP Management Company Limited		NIA	Phoenix Core Propco Limited (UK) - GP Guarantor	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 6 SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.		NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	99.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.		NIA	Third Party	Ownership	1.000	New York Life Insurance Company	NO	
							Phoenix DevCo S.a.r.l.		NIA	Phoenix Development Holding S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre JV Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 1 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 3 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Curado Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Claybrook, S.L.	ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	90.000	New York Life Insurance Company	NO	
							Barnfield Spain, S.L.	ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Macbeth 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Macbeth 4 SRL	BEL	NIA	EPISO 6 Macbeth 2 Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Montague 1 Sarl	LUX	NIA	EPISO 6 Romeo 2 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Moomin Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	85.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Sarl	LUX	NIA	EPISO 6 Siem Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Emerald Holdings S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	96.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Nord B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Ost B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig West Ost B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							TAG Leipzig-Immobilien GmbH	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico GP S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico SCSp	LUX	NIA	Hella Acquico GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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							Hella Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main Holding S.a.r.l.	LUX	NIA	Hella Holding S.a.r.l.	Ownership	96.000	New York Life Insurance Company	NO	
							H Main 1 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 2 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 3 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 4 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 5 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 6 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 7 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Co-Investment SCSp	NJ	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	92.150	New York Life Insurance Company	NO	
							EPISO 6 Panther GP Limited	NJ	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							EPISO 6 Panther JV SLP	NJ	NIA	EPISO 6 Panther GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Hodco Limited	NJ	NIA	EPISO 6 Panther JV SLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Property Limited	NJ	NIA	EPISO 6 Panther Hodco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag St. Andrew Hotel Limited	GBR	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Hotels Limited	NJ	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Pub Westminster Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							RAAG OBS Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK OBS Limited	IRL	NIA	RAAG OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Dublin Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Dublin Limited		NIA	Raag Dublin Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kesington Hotel Limited	NJ	NIA	Raag Kensington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Kensington Limited	GBR	NIA	Raag Kesington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Hotel Limited	NJ	NIA	Raag Westminster Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Westminster Limited	NJ	NIA	Raag Westminster Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Hotel Limited	NJ	NIA	Raag Liverpool Street Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Liverpool Street Limited	GBR	NIA	Raag Liverpool Street Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ragg Kings Cross Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kings Cross Hotel Limited	NJ	NIA	Ragg Kings Cross Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK KX Limited	GBR	NIA	Raag Kings Cross Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddintgon Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddington Hotel Limited	NJ	NIA	Raag Paddintgon Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Paddington Limited	GBR	NIA	Raag Paddington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Canary Wharf Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Canary Wharf Limited	GBR	NIA	Raag Canary Wharf Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Shoreditch Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Shoreditch Limited	GBR	NIA	Raag Shoreditch Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Aberdeen	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Management Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag P2 Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners SLP	NJ	NIA	TIPS One Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Income Plus Strategy One SCSp	LUX	NIA	TIPS One GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha Holdings Sarl	LUX	NIA	Tristan Income Plus Strategy One SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV I Sarl	LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Asset Management Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP SPAIN, SL	ESP	NIA	Tristan Capital Partners Asset Management Limited	Ownership	64.500	New York Life Insurance Company	NO	
							TCP France	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP NL BV	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							German Property Performance Partners Investors Feeder Verwaltungs GmbH	DEU	NIA	TCP Incentive Partners (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 SCSp	LUX	NIA	EPISO 4 (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	LUX	NIA	Tristan (Holdings) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited	AUS	NIA	New York Life Investment Management Holdings II International	Ownership	81.460	New York Life Insurance Company	NO	
							Ausbil Australia Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Asset Management Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global Infrastructure Pty. Limited	AUS	NIA	Ausbil Investment Management Limited	Ownership	55.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited Employee Share Trust	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global SmallCap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	25.830	New York Life Insurance Company	NO	
							Ausbil Long Short Focus Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	26.910	New York Life Insurance Company	NO	
			56-2412827		0000914898		NYLIFE Distributors LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
				3663273			Huntsville NYL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Forest Park NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 4 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 1-2-3 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 17, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Mantua Grove LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	NO	
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue Urban Renewal LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2951535				REEP-MF Cumberland TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-1807159				Cumberland Apartments, LLC	TN	NIA	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Marina Landing WA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	NO	
							REEP-MF Woodridge IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL SASI GA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							5005 LBJ Tower LLC	DE	NIA	REEP-RTL CTC NY LLC	Ownership	97.000	New York Life Insurance Company	NO	
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1842612				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	NO	
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Mallory TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	NO	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wynnewood PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU Fayetteville NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU SOUTH GRAHAM NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MU SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NIA	REEP-IND COMMERCE CITY CO LLC	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-OFC Mass Ave MA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3582543				REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	NO	
			85-3602362				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NIA	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2888368				REEP-MF BELLEVUE STATION WA LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-LP BELLEVUE STATION JV LLC	DE	NIA	REEP-MF BELLEVUE STATION WA LLC	Ownership	86.150	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT AZ LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT JV LLC	DE	NIA	REEP-HINES ENCLAVE POINT AZ LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF WILDHORSE RANCH TX LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-WP WILDHORSE RANCH JV LLC	DE	NIA	REEP-MF WILDHORSE RANCH TX LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD ROMULUS JV LLC	DE	NIA	REEP-IND ROMULUS MI LLC	Ownership	87.140	New York Life Insurance Company	NO	
							REEP-MF SOUTH MAIN TX LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN JV LLC	DE	NIA	REEP-MF SOUTH MAIN TX LLC	Ownership	99.990	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN OWNER LLC	DE	NIA	REEP-AO SOUTH MAIN JV LLC	Ownership	100.000	New York Life Insurance Company	NO	

Asterisk	Explanation

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Administrative and other fees due and unpaid	2,587,527		2,587,527	2,655,580
2505. Amount due for undelivered securities	437,264	437,262	2	5
2597. Summary of remaining write-ins for Line 25 from overflow page	3,024,791	437,262	2,587,529	2,655,585

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Other payable	4,298,992	10,099,450
2505. Deferred gains liability	2,580,516	2,701,646
2597. Summary of remaining write-ins for Line 25 from overflow page	6,879,508	12,801,096

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	(7,077)	830,417	4,739,003
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(7,077)	830,417	4,739,003

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)	1,247,749,293
2.	Cost Paid/(Consideration Received) on additions	27,755,081
3.	Unrealized Valuation increase/(decrease)	(490,813,880)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	163,837,102
6.	Considerations received/(paid) on terminations	173,410,705
7.	Amortization	(503,238)
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)	774,613,654
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	774,613,654

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(45,676)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				96,700
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	173,065			
	3.14 Section 1, Column 18, prior year	(563,418)	736,483	736,483	
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	173,065			
	3.24 Section 1, Column 19, prior year plus	(563,418)			
	3.25 SSAP No. 108 adjustments		736,483	736,483	
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)				51,024
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				51,024

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06739GC*8	CD SWAP Replication	2.B	25,000,000	47,917,947	26,602,691	10/21/2023	12/20/2028	CD SWAP	153,585	483,550	912810-SS-8	TREASURY BOND	1.A	47,764,363	26,119,141
12607@xa3	CD SWAP Replication	2.B	50,000,000	49,329,608	26,858,491	05/20/2022	06/20/2027	CD SWAP	77,425	739,350	912810-SS-8	TREASURY BOND	1.A	49,252,184	26,119,141
12607@xa3	CD SWAP Replication	2.B		28,757,227	15,001,790			CD SWAP			912810-SS-8	TREASURY BOND	1.A	28,757,227	15,001,790
12607@VB3	CD SWAP Replication	2.B	50,000,000	50,055,128	26,858,491	03/24/2022	06/20/2027	CD SWAP	299,314	739,350	912810-SS-8	TREASURY BOND	1.A	49,755,814	26,119,141
12607@VB3	CD SWAP Replication	2.B		10,207,331	5,367,496			CD SWAP			912810-SS-8	TREASURY BOND	1.A	10,207,331	5,367,496
12607@VB3	CD SWAP Replication	2.B		24,359,909	13,059,570			CD SWAP			912810-SS-8	TREASURY BOND	1.A	24,359,909	13,059,570
12607@VB3	CD SWAP Replication	2.B		49,670,966	26,119,141			CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,670,966	26,119,141
12607@NU0	CD SWAP Replication	2.B	50,000,000	55,960,041	26,446,979	12/07/2021	12/20/2026	CD SWAP	354,278	612,700	912803-FT-5	TREASURY STRIP (PRIN)	1.A	55,605,763	25,834,279
CDX1	CD SWAP Replication	1.A	50,000,000	56,817,465	56,764,828	03/28/2025	06/20/2030	CD SWAP	953,788	901,150	912803-FT-5	TREASURY STRIP (PRIN)	1.A	55,863,678	55,863,678
CDX4	CD SWAP Replication	1.A	54,000,000	7,061,574	7,061,177	03/31/2025	06/20/2030	CD SWAP	973,639	973,242	912810-SP-4	TREASURY BOND	1.A	6,087,935	6,087,935
CDX4	CD SWAP Replication	1.A		3,191,798	3,191,798			CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,191,798	3,191,798
CDX4	CD SWAP Replication	1.A		3,152,620	3,152,620			CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,152,620	3,152,620
CDX4	CD SWAP Replication	1.A		8,452,315	8,452,315			CD SWAP			912810-TB-4	TREASURY BOND	1.A	8,452,315	8,452,315
CDX4	CD SWAP Replication	1.A		24,365,014	24,365,014			CD SWAP			912810-SS-8	TREASURY BOND	1.A	24,365,014	24,365,014
CDX4	CD SWAP Replication	1.A		9,868,224	9,868,224			CD SWAP			912810-SS-8	TREASURY BOND	1.A	9,868,224	9,868,224
CDX2	CD SWAP Replication	1.A	54,000,000	1,402,081	1,311,800	03/28/2025	06/20/2035	CD SWAP	69,706	(20,574)	912810-SS-8	TREASURY BOND	1.A	1,332,374	1,332,374
CDX2	CD SWAP Replication	1.A		1,012,462	1,012,462			CD SWAP			912810-SS-8	TREASURY BOND	1.A	1,012,462	1,012,462
CDX2	CD SWAP Replication	1.A		914,371	914,371			CD SWAP			912810-SS-8	TREASURY BOND	1.A	914,371	914,371
CDX2	CD SWAP Replication	1.A		3,253,625	3,253,625			CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,253,625	3,253,625
CDX2	CD SWAP Replication	1.A		6,452,810	6,452,810			CD SWAP			912810-SS-8	TREASURY BOND	1.A	6,452,810	6,452,810
CDX2	CD SWAP Replication	1.A		7,786,010	7,786,010			CD SWAP			912810-SS-8	TREASURY BOND	1.A	7,786,010	7,786,010
CDX2	CD SWAP Replication	1.A		362,727	362,727			CD SWAP			912810-SS-8	TREASURY BOND	1.A	362,727	362,727
CDX2	CD SWAP Replication	1.A		2,868,753	2,868,753			CD SWAP			912810-SS-8	TREASURY BOND	1.A	2,868,753	2,868,753
CDX2	CD SWAP Replication	1.A		10,207,938	10,207,938			CD SWAP			912810-SS-8	TREASURY BOND	1.A	10,207,938	10,207,938
CDX2	CD SWAP Replication	1.A		20,245,073	20,245,073			CD SWAP			912810-SS-8	TREASURY BOND	1.A	20,245,073	20,245,073
REPL40	IR SWAP CLO Replication	1.A	67,500,000	209,861	397,924	03/04/2025	03/04/2027	CD SWAP		189,970	03764Q-BC-5	APIDOS CLO APID_13-15A	1.A FE	209,861	207,954
REPL40	IR SWAP CLO Replication	1.A		206,130	205,777			CD SWAP			08763Q-AA-0	BTNY2_18-1A	1.A FE	206,130	205,777
REPL40	IR SWAP CLO Replication	1.A		1,580,000	1,580,019			CD SWAP			08763Q-AC-6	BETONY CLO 2 LTD BTNY2_18-1A	1.A FE	1,580,000	1,580,019
REPL40	IR SWAP CLO Replication	1.A		5,316,531	5,312,615			CD SWAP			13876J-AC-6	CANYC_12-1RA-A	1.A FE	5,316,531	5,312,615
REPL40	IR SWAP CLO Replication	1.A		1,749,599	1,792,217			CD SWAP			13887P-AK-1	CANYON CAPITAL CLO LTD CANYC_16-	1.A FE	1,749,599	1,792,217
REPL40	IR SWAP CLO Replication	1.A		618,325	618,100			CD SWAP			14310G-AN-0	CGMS_13-3A	1.A FE	618,325	618,100
REPL40	IR SWAP CLO Replication	1.A		1,713,000	1,714,280			CD SWAP			14310G-AQ-3	CGMS_13-3A	1.A FE	1,713,000	1,714,280
REPL40	IR SWAP CLO Replication	1.A		930,000	929,305			CD SWAP			14310G-AS-9	CGMS_13-3A	1.A FE	930,000	929,305
REPL40	IR SWAP CLO Replication	1.A		644,700	643,595			CD SWAP			15032A-AN-7	CEDAR FUNDING LTD CEDF_16-5A	1.A FE	644,700	643,595
REPL40	IR SWAP CLO Replication	1.A		250,000	249,530			CD SWAP			21623P-AC-1	COOK_18-1A	1.A FE	250,000	249,530
REPL40	IR SWAP CLO Replication	1.A		9,920,000	9,901,343			CD SWAP			21623P-AC-1	COOK_18-1A	1.A FE	9,920,000	9,901,343
REPL40	IR SWAP CLO Replication	1.A		6,200,000	6,186,767			CD SWAP			21623P-AE-7	COOK_18-1A	1.B FE	6,200,000	6,186,767
REPL40	IR SWAP CLO Replication	1.A		787,360	785,887			CD SWAP			26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	1.A FE	787,360	785,887
REPL40	IR SWAP CLO Replication	1.A		9,089,069	9,086,014			CD SWAP			26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	1.A FE	9,089,069	9,086,014
REPL40	IR SWAP CLO Replication	1.A		1,188,357	1,187,330			CD SWAP			33834W-AC-6	MORGAN_19-4A	1.A FE	1,188,357	1,187,330
REPL40	IR SWAP CLO Replication	1.A		1,809,333	1,808,056			CD SWAP			33883G-AA-5	FLATIRON CLO LTD FLAT_18-1A	1.A FE	1,809,333	1,808,056
REPL40	IR SWAP CLO Replication	1.A		192,894	191,441			CD SWAP			33883G-AA-5	FLATIRON CLO LTD FLAT_18-1A	1.A FE	192,894	191,441
REPL40	IR SWAP CLO Replication	1.A		3,060,000	3,059,853			CD SWAP			33883G-AC-1	FLATIRON CLO LTD FLAT_18-1A	1.A FE	3,060,000	3,059,853
REPL40	IR SWAP CLO Replication	1.A		850,000	849,978			CD SWAP			33883G-AE-7	FLATIRON CLO LTD FLAT_18-1A	1.A FE	850,000	849,978
REPL40	IR SWAP CLO Replication	1.A		444,651	440,745			CD SWAP			36320U-AC-4	GALAXY CLO LTD GALXY_18-27A	1.A FE	444,651	440,745
REPL40	IR SWAP CLO Replication	1.A		326,744	326,478			CD SWAP			36320U-AC-4	GALAXY CLO LTD GALXY_18-27A	1.A FE	326,744	326,478
REPL40	IR SWAP CLO Replication	1.A		143,552	142,251			CD SWAP			36320U-AC-4	GALAXY CLO LTD GALXY_18-27A	1.A FE	143,552	142,251
REPL40	IR SWAP CLO Replication	1.A		344,000	343,860			CD SWAP			36320U-AE-0	GALAXY CLO LTD GALXY_18-27A	1.A FE	344,000	343,860
REPL40	IR SWAP CLO Replication	1.A		84,457	83,672			CD SWAP			36320W-AL-0	GALAXY CLO LTD GALXY_15-21A	1.A FE	84,457	83,672
REPL40	IR SWAP CLO Replication	1.A		1,854,944	1,853,316			CD SWAP			36320W-AL-0	GALAXY CLO LTD GALXY_15-21A	1.A FE	1,854,944	1,853,316
REPL40	IR SWAP CLO Replication	1.A		1,700,000	1,695,968			CD SWAP			36320W-AN-6	GALAXY CLO LTD GALXY_15-21A	1.A FE	1,700,000	1,695,968

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
REPL40	IR SWAP CLO Replication	1.A		850,000	847,984			CD SWAP			36320W-AN-6	GALAXY CLO LTD GALXY_15-21A	1.A FE	850,000	847,984
REPL40	IR SWAP CLO Replication	1.A		3,400,000	3,390,539			CD SWAP			39729R-AC-2	GREENWOOD PARK CLO LTD GRNPK_18-1A	1.A FE	3,400,000	3,390,539
REPL40	IR SWAP CLO Replication	1.A		1,700,000	1,699,533			CD SWAP			39729R-AD-0	GREENWOOD PARK CLO LTD GRNPK_18-1A	1.B FE	1,700,000	1,699,533
REPL40	IR SWAP CLO Replication	1.A		83,006	82,607			CD SWAP			55953M-AN-2	MAGNETITE CLO MAGNE_15-15A	1.A FE	83,006	82,607
REPL40	IR SWAP CLO Replication	1.A		2,534,060	2,532,553			CD SWAP			64129J-BE-9	NEUBERGER BERMAN CLO LTD NEUB_13	1.A FE	2,534,060	2,532,553
REPL40	IR SWAP CLO Replication	1.A		1,750,000	1,749,931			CD SWAP			64129J-BG-4	NEUBERGER BERMAN CLO LTD NEUB_13	1.A FE	1,750,000	1,749,931
REPL40	IR SWAP CLO Replication	1.A		4,000,000	3,997,700			CD SWAP			64129K-AW-7	NEUBERGER BERMAN CLO LTD NEUB_13	1.A FE	4,000,000	3,997,700
REPL40	IR SWAP CLO Replication	1.A		2,500,000	2,498,568			CD SWAP			67590E-AS-3	OCT15_13-1A	1.A FE	2,500,000	2,498,568
REPL40	IR SWAP CLO Replication	1.A		1,009,255	1,008,422			CD SWAP			67591T-AA-8	OCT35_18-1A	1.A FE	1,009,255	1,008,422
REPL40	IR SWAP CLO Replication	1.A		3,060,000	3,056,327			CD SWAP			67591T-AC-4	OCT35_18-1A	1.A FE	3,060,000	3,056,327
REPL40	IR SWAP CLO Replication	1.A		2,380,000	2,375,126			CD SWAP			67591T-AE-0	OCT35_18-1A	1.B FE	2,380,000	2,375,126
REPL40	IR SWAP CLO Replication	1.A		648,047	647,515			CD SWAP			70016R-AL-9	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	1.A FE	648,047	647,515
REPL40	IR SWAP CLO Replication	1.A		1,400,000	1,399,743			CD SWAP			70016R-AQ-8	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	1.C FE	1,400,000	1,399,743
REPL40	IR SWAP CLO Replication	1.A		250,000	249,954			CD SWAP			70016R-AQ-8	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	1.C FE	250,000	249,954
REPL40	IR SWAP CLO Replication	1.A		584,807	584,272			CD SWAP			81881C-AC-1	SHACKLETON CLO LTD SHACK_18-12	1.A FE	584,807	584,272
REPL40	IR SWAP CLO Replication	1.A		496,548	499,598			CD SWAP			81881J-AE-2	SHACKLETON CLO LTD SHACK_14-5RA	1.A FE	496,548	499,598
REPL40	IR SWAP CLO Replication	1.A		617,161	614,319			CD SWAP			83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A	1.A FE	617,161	614,319
REPL40	IR SWAP CLO Replication	1.A		417,903	418,505			CD SWAP			83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A	1.A FE	417,903	418,505
REPL40	IR SWAP CLO Replication	1.A		1,173,676	1,171,046			CD SWAP			83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A	1.A FE	1,173,676	1,171,046
REPL40	IR SWAP CLO Replication	1.A		1,750,000	1,750,328			CD SWAP			87231B-AE-3	TCI-FLATIRON CLO LTD TFLAT_17-1A	1.A FE	1,750,000	1,750,328
REPL40	IR SWAP CLO Replication	1.A		376,245	383,290			CD SWAP			87231B-AL-7	TCI-FLATIRON CLO LTD TFLAT_17-1A	1.A FE	376,245	383,290
REPL40	IR SWAP CLO Replication	1.A		3,351,931	3,349,402			CD SWAP			87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	1.A FE	3,351,931	3,349,402
REPL40	IR SWAP CLO Replication	1.A		106,283	105,503			CD SWAP			87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	1.A FE	106,283	105,503
REPL40	IR SWAP CLO Replication	1.A		2,500,000	2,493,568			CD SWAP			87272H-AC-4	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	1.A FE	2,500,000	2,493,568
REPL40	IR SWAP CLO Replication	1.A		1,177,682	1,196,180			CD SWAP			92331V-AA-6	VENTURE CDO LTD VENTR_18-31A	1.A FE	1,177,682	1,196,180
REPL40	IR SWAP CLO Replication	1.A		485,199	484,453			CD SWAP			92331V-AA-6	VENTURE CDO LTD VENTR_18-31A	1.A FE	485,199	484,453
REPL40	IR SWAP CLO Replication	1.A		1,219,440	1,220,103			CD SWAP			92331V-AA-6	VENTURE CDO LTD VENTR_18-31A	1.A FE	1,219,440	1,220,103
REPL40	IR SWAP CLO Replication	1.A		5,780,000	5,778,369			CD SWAP			92331V-AC-2	VENTURE CDO LTD VENTR_18-31A	1.A FE	5,780,000	5,778,369
REPL40	IR SWAP CLO Replication	1.A		2,040,000	2,031,485			CD SWAP			92331V-AE-8	VENTURE CDO LTD VENTR_18-31A	1.A FE	2,040,000	2,031,485
REPL40	IR SWAP CLO Replication	1.A		195,815	194,341			CD SWAP			92915C-AQ-7	VOYA CLO LTD VOYA_16-1A	1.A FE	195,815	194,341
REPL40	IR SWAP CLO Replication	1.A		1,118,034	1,118,349			CD SWAP			92915C-AQ-7	VOYA CLO LTD VOYA_16-1A	1.A FE	1,118,034	1,118,349
REPL40	IR SWAP CLO Replication	1.A		1,530,000	1,528,561			CD SWAP			92915C-AS-3	VOYA CLO LTD VOYA_16-1A	1.C FE	1,530,000	1,528,561
REPL41	IR SWAP CLO Replication	1.A	67,500,000	10,602,036	10,999,446	03/04/2025	03/04/2030	CD SWAP		399,440	15032A-AN-7	CEDAR FUNDING LTD CEDF_16-5A	1.A FE	10,602,036	10,600,006
REPL41	IR SWAP CLO Replication	1.A		7,440,000	7,433,680			CD SWAP			26251L-AE-4	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	1.A FE	7,440,000	7,433,680
REPL41	IR SWAP CLO Replication	1.A		6,442,015	6,436,282			CD SWAP			36320U-AC-4	GALAXY CLO LTD GALXY_18-27A	1.A FE	6,442,015	6,436,282
REPL41	IR SWAP CLO Replication	1.A		700,000	699,716			CD SWAP			36320U-AE-0	GALAXY CLO LTD GALXY_18-27A	1.A FE	700,000	699,716
REPL41	IR SWAP CLO Replication	1.A		192,041	191,873			CD SWAP			36320W-AL-0	GALAXY CLO LTD GALXY_15-21A	1.A FE	192,041	191,873
REPL41	IR SWAP CLO Replication	1.A		924,351	915,756			CD SWAP			36320W-AL-0	GALAXY CLO LTD GALXY_15-21A	1.A FE	924,351	915,756
REPL41	IR SWAP CLO Replication	1.A		949,111	940,285			CD SWAP			36320W-AL-0	GALAXY CLO LTD GALXY_15-21A	1.A FE	949,111	940,285
REPL41	IR SWAP CLO Replication	1.A		5,200,000	5,209,720			CD SWAP			38178E-AA-3	GOLUB CAPITAL PARTNERS CLO LTD G	1.A FE	5,200,000	5,209,720
REPL41	IR SWAP CLO Replication	1.A		1,039,301	1,039,420			CD SWAP			39729R-AB-4	GREENWOOD PARK CLO LTD GRNPK_18-1A	1.A FE	1,039,301	1,039,420
REPL41	IR SWAP CLO Replication	1.A		10,325,000	10,339,490			CD SWAP			55280H-AW-7	MCF CLO LLC MCFCL_2014-1A	1.A FE	10,325,000	10,339,490
REPL41	IR SWAP CLO Replication	1.A		2,800,000	2,799,561			CD SWAP			55280H-AY-3	MCF CLO LLC MCFCL_2014-1A	1.C FE	2,800,000	2,799,561
REPL41	IR SWAP CLO Replication	1.A		2,700,000	2,704,770			CD SWAP			55281F-AN-0	MCF CLO LLC MCFCL_2017-3A	1.A FE	2,700,000	2,704,770
REPL41	IR SWAP CLO Replication	1.A		3,947,704	4,007,067			CD SWAP			55281F-AN-0	MCF CLO LLC MCFCL_2017-3A	1.A FE	3,947,704	4,007,067

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
REPL41	IR SWAP CLO Replication	1.A		2,300,000	2,299,367			CD SWAP			55281F-AP-5	MCF CLO LLC MCFCL_2017-3A	1.C FE	2,300,000	2,299,367
REPL41	IR SWAP CLO Replication	1.A		4,229,287	4,229,479			CD SWAP			55953M-AN-2	MAGNETITE CLO MAGNE_15-15A	1.A FE	4,229,287	4,229,479
REPL41	IR SWAP CLO Replication	1.A		3,059,906	3,057,728			CD SWAP			67572Y-BQ-4	OCT22_14-1A	1.A FE	3,059,906	3,057,728
REPL41	IR SWAP CLO Replication	1.A		3,100,000	3,103,735			CD SWAP			77587A-AE-6	ROMARK CLO LTD RMRK_18-1A	1.A FE	3,100,000	3,103,735
REPL41	IR SWAP CLO Replication	1.A		5,955,891	5,951,216			CD SWAP			83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A	1.A FE	5,955,891	5,951,216
REPL41	IR SWAP CLO Replication	1.A		1,860,000	1,856,298			CD SWAP			83610J-AC-0	SOUND POINT CLO LTD SNDPT_18-1A	1.B FE	1,860,000	1,856,298
REPL41	IR SWAP CLO Replication	1.A		1,968,769	1,952,441			CD SWAP			87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	1.A FE	1,968,769	1,952,441
REPL41	IR SWAP CLO Replication	1.A		569,892	569,462			CD SWAP			87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	1.A FE	569,892	569,462
REPL41	IR SWAP CLO Replication	1.A		1,358,905	1,359,288			CD SWAP			92915C-AQ-7	VOYA CLO LTD VOYA_16-1A	1.A FE	1,358,905	1,359,288
REPL41	IR SWAP CLO Replication	1.A		793,585	793,809			CD SWAP			92915C-AQ-7	VOYA CLO LTD VOYA_16-1A	1.A FE	793,585	793,809
REPL41	IR SWAP CLO Replication	1.A		5,639,517	5,641,982			CD SWAP			92917J-AA-5	VOYA CLO LTD VOYA_18-1A	1.A FE	5,639,517	5,641,982
REPL42	IR SWAP CLO Replication	1.A	122,000,000	19,900,000	20,150,593	03/17/2025	03/17/2028	CD SWAP		250,593	00120J-AA-1	AGL CLO LTD AGL 2020-13	1.A FE	19,900,000	19,900,000
REPL42	IR SWAP CLO Replication	1.A		2,800,000	2,800,000			CD SWAP			00120J-AE-3	AGL CLO LTD AGL 2020-13	1.C FE	2,800,000	2,800,000
REPL42	IR SWAP CLO Replication	1.A		6,400,000	6,377,293			CD SWAP			01750W-AC-3	ALLEGRO CLO LTD ALLEG_21-1A	1.A FE	6,400,000	6,377,293
REPL42	IR SWAP CLO Replication	1.A		247,058	249,113			CD SWAP			01750W-AC-3	ALLEGRO CLO LTD ALLEG_21-1A	1.A FE	247,058	249,113
REPL42	IR SWAP CLO Replication	1.A		4,873,922	4,983,361			CD SWAP			01750W-AE-9	ALLEGRO CLO LTD ALLEG_21-1A	1.C FE	4,873,922	4,983,361
REPL42	IR SWAP CLO Replication	1.A		2,400,000	2,392,013			CD SWAP			01750W-AE-9	ALLEGRO CLO LTD ALLEG_21-1A	1.C FE	2,400,000	2,392,013
REPL42	IR SWAP CLO Replication	1.A		700,000	698,333			CD SWAP			01750W-AG-4	ALLEGRO CLO LTD ALLEG_21-1A	1.G FE	700,000	698,333
REPL42	IR SWAP CLO Replication	1.A		5,200,000	5,207,866			CD SWAP			03666B-AA-2	ANTARES CLO LTD ANTR_21-1A	1.A FE	5,200,000	5,207,866
REPL42	IR SWAP CLO Replication	1.A		9,982,701	10,015,127			CD SWAP			03666B-AA-2	ANTARES CLO LTD ANTR_21-1A	1.A FE	9,982,701	10,015,127
REPL42	IR SWAP CLO Replication	1.A		2,480,319	2,503,782			CD SWAP			03666B-AA-2	ANTARES CLO LTD ANTR_21-1A	1.A FE	2,480,319	2,503,782
REPL42	IR SWAP CLO Replication	1.A		600,000	600,038			CD SWAP			03666B-AC-8	ANTARES CLO LTD ANTR_21-1A	1.A FE	600,000	600,038
REPL42	IR SWAP CLO Replication	1.A		443,920	450,636			CD SWAP			03666L-AL-6	ANTARES CLO ANTR_20-1A	1.A FE	443,920	450,636
REPL42	IR SWAP CLO Replication	1.A		1,021,563	1,051,483			CD SWAP			03666L-AL-6	ANTARES CLO ANTR_20-1A	1.A FE	1,021,563	1,051,483
REPL42	IR SWAP CLO Replication	1.A		390,813	400,565			CD SWAP			03666L-AL-6	ANTARES CLO ANTR_20-1A	1.A FE	390,813	400,565
REPL42	IR SWAP CLO Replication	1.A		3,189,151	3,229,556			CD SWAP			03666L-AL-6	ANTARES CLO ANTR_20-1A	1.A FE	3,189,151	3,229,556
REPL42	IR SWAP CLO Replication	1.A		12,600,000	12,617,800			CD SWAP			03666L-AL-6	ANTARES CLO ANTR_20-1A	1.A FE	12,600,000	12,617,800
REPL42	IR SWAP CLO Replication	1.A		243,770	250,353			CD SWAP			03666L-AL-6	ANTARES CLO ANTR_20-1A	1.A FE	243,770	250,353
REPL42	IR SWAP CLO Replication	1.A		1,900,000	1,899,786			CD SWAP			03666L-AQ-5	ANTARES CLO ANTR_20-1A	1.C FE	1,900,000	1,899,786
REPL42	IR SWAP CLO Replication	1.A		4,337,121	4,297,714			CD SWAP			03764Q-BC-5	APIDOS CLO APID_13-15A	1.A FE	4,337,121	4,297,714
REPL42	IR SWAP CLO Replication	1.A		3,100,000	3,104,488			CD SWAP			03764Q-BE-1	APIDOS CLO APID_13-15A	1.A FE	3,100,000	3,104,488
REPL42	IR SWAP CLO Replication	1.A		11,562,042	11,570,996			CD SWAP			03765L-AP-7	APID_15-20A-A1RA	1.A FE	11,562,042	11,570,996
REPL42	IR SWAP CLO Replication	1.A		3,100,000	3,092,816			CD SWAP			77587A-AG-1	ROMARK CLO LTD RMRK_18-1A	1.C FE	3,100,000	3,092,816
REPL42	IR SWAP CLO Replication	1.A		20,800,000	20,747,871			CD SWAP			77587M-AJ-9	ROMARK CLO LTD RMRK_2019-3A	1.A FE	20,800,000	20,747,871
REPL42	IR SWAP CLO Replication	1.A		2,800,000	2,787,723			CD SWAP			77587M-AL-4	ROMARK CLO LTD RMRK_2019-3A	1.C FE	2,800,000	2,787,723
REPL42	IR SWAP CLO Replication	1.A		1,600,000	1,598,087			CD SWAP			77588L-AA-9	ROMARK CLO LTD RMRK_21-4A	1.A FE	1,600,000	1,598,087
REPL42	IR SWAP CLO Replication	1.A		1,800,000	1,794,143			CD SWAP			77588L-AC-5	ROMARK CLO LTD RMRK_21-4A	1.C FE	1,800,000	1,794,143
REPL43	IR SWAP CLO Replication	1.A	122,000,000	3,938,000	4,322,543	03/17/2025	03/17/2029	CD SWAP		386,814	03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	3,938,000	3,935,730
REPL43	IR SWAP CLO Replication	1.A		1,710,563	1,734,000			CD SWAP			03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	1,710,563	1,734,000
REPL43	IR SWAP CLO Replication	1.A		640,498	642,629			CD SWAP			03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	640,498	642,629
REPL43	IR SWAP CLO Replication	1.A		3,780,000	3,777,841			CD SWAP			04016D-AS-4	ARES CLO LTD ARES_16-41A	1.A FE	3,780,000	3,777,841
REPL43	IR SWAP CLO Replication	1.A		717,000	714,955			CD SWAP			04016D-AU-9	ARES CLO LTD ARES_16-41A	1.C FE	717,000	714,955
REPL43	IR SWAP CLO Replication	1.A		1,600,000	1,600,662			CD SWAP			04016N-AM-5	ARES CLO LTD ARES_17-44A	1.A FE	1,600,000	1,600,662
REPL43	IR SWAP CLO Replication	1.A		2,900,000	2,891,349			CD SWAP			04016N-AP-8	ARES CLO LTD ARES_17-44A	1.A FE	2,900,000	2,891,349
REPL43	IR SWAP CLO Replication	1.A		1,000,000	999,136			CD SWAP			04016N-AR-4	ARES CLO LTD ARES_17-44A	1.C FE	1,000,000	999,136
REPL43	IR SWAP CLO Replication	1.A		7,200,000	7,189,556			CD SWAP			04018E-AA-9	ARES CLO LTD ARES_21-59A	1.A FE	7,200,000	7,189,556
REPL43	IR SWAP CLO Replication	1.A		250,000	249,637			CD SWAP			04018E-AA-9	ARES CLO LTD ARES_21-59A	1.A FE	250,000	249,637
REPL43	IR SWAP CLO Replication	1.A		5,748,945	5,950,271			CD SWAP			04018E-AC-5	ARES CLO LTD ARES_21-59A	1.C FE	5,748,945	5,950,271
REPL43	IR SWAP CLO Replication	1.A		500,000	498,790			CD SWAP			04018E-AE-1	ARES CLO LTD ARES_21-59A	1.F FE	500,000	498,790
REPL43	IR SWAP CLO Replication	1.A		479,675	479,845			CD SWAP			04018L-AJ-4	ARES CLO LTD ARES_18-50A	1.A FE	479,675	479,845
REPL43	IR SWAP CLO Replication	1.A		186,574	191,938			CD SWAP			04018L-AJ-4	ARES CLO LTD ARES_18-50A	1.A FE	186,574	191,938

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
REPL43	IR SWAP CLO Replication	1.A		404,144	404,998			CD SWAP			04018L-AL-9	ARES CLO LTD ARES_18-50A	1.B FE	404,144	404,998
REPL43	IR SWAP CLO Replication	1.A		1,600,000	1,599,991			CD SWAP			04018L-AL-9	ARES CLO LTD ARES_18-50A	1.B FE	1,600,000	1,599,991
REPL43	IR SWAP CLO Replication	1.A		1,926,821	1,936,808			CD SWAP			07134W-AA-1	BATTALION CLO LTD BATLN_21-21A	1.A FE	1,926,821	1,936,808
REPL43	IR SWAP CLO Replication	1.A		5,625,000	5,609,960			CD SWAP			07134W-AA-1	BATTALION CLO LTD BATLN_21-21A	1.A FE	5,625,000	5,609,960
REPL43	IR SWAP CLO Replication	1.A		2,541,928	2,589,215			CD SWAP			07134W-AE-3	BATTALION CLO LTD BATLN_21-21A	1.A FE	2,541,928	2,589,215
REPL43	IR SWAP CLO Replication	1.A		2,400,000	2,385,212			CD SWAP			07134W-AG-8	BATTALION CLO LTD BATLN_21-21A	1.C FE	2,400,000	2,385,212
REPL43	IR SWAP CLO Replication	1.A		1,518,836	1,517,780			CD SWAP			07378W-AQ-1	BEAN CREEK CLO LTD BCRK_15-1A	1.A FE	1,518,836	1,517,780
REPL43	IR SWAP CLO Replication	1.A		9,000,000	9,005,491			CD SWAP			08182F-AN-9	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	1.A FE	9,000,000	9,005,491
REPL43	IR SWAP CLO Replication	1.A		1,727,998	1,734,057			CD SWAP			08182F-AN-9	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	1.A FE	1,727,998	1,734,057
REPL43	IR SWAP CLO Replication	1.A		1,420,269	1,437,877			CD SWAP			08182F-AN-9	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	1.A FE	1,420,269	1,437,877
REPL43	IR SWAP CLO Replication	1.A		497,112	500,305			CD SWAP			08182F-AN-9	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	1.A FE	497,112	500,305
REPL43	IR SWAP CLO Replication	1.A		921,759	923,499			CD SWAP			08182F-AS-8	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	1.C FE	921,759	923,499
REPL43	IR SWAP CLO Replication	1.A		1,243,616	1,247,971			CD SWAP			08182F-AS-8	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	1.C FE	1,243,616	1,247,971
REPL43	IR SWAP CLO Replication	1.A		3,000,000	2,995,130			CD SWAP			08182F-AS-8	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	1.C FE	3,000,000	2,995,130
REPL43	IR SWAP CLO Replication	1.A		13,700,000	13,696,811			CD SWAP			08186P-AJ-2	BENEFIT STREET PARTNERS CLO LTD BSP_19-1	1.A FE	13,700,000	13,696,811
REPL43	IR SWAP CLO Replication	1.A		1,990,491	1,999,534			CD SWAP			08186P-AJ-2	BENEFIT STREET PARTNERS CLO LTD BSP_19-1	1.A FE	1,990,491	1,999,534
REPL43	IR SWAP CLO Replication	1.A		2,700,000	2,694,426			CD SWAP			08186P-AN-3	BENEFIT STREET PARTNERS CLO LTD BSP_19-1	1.C FE	2,700,000	2,694,426
REPL43	IR SWAP CLO Replication	1.A		478,270	498,968			CD SWAP			08186P-AN-3	BENEFIT STREET PARTNERS CLO LTD BSP_19-1	1.C FE	478,270	498,968
REPL43	IR SWAP CLO Replication	1.A		469,426	474,858			CD SWAP			08186V-AA-8	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	1.A FE	469,426	474,858
REPL43	IR SWAP CLO Replication	1.A		1,968,666	1,999,401			CD SWAP			08186V-AA-8	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	1.A FE	1,968,666	1,999,401
REPL43	IR SWAP CLO Replication	1.A		400,000	399,880			CD SWAP			08186V-AA-8	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	1.A FE	400,000	399,880
REPL43	IR SWAP CLO Replication	1.A		4,000,000	3,998,803			CD SWAP			08186V-AA-8	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	1.A FE	4,000,000	3,998,803
REPL43	IR SWAP CLO Replication	1.A		900,000	897,723			CD SWAP			08186V-AE-0	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	1.C FE	900,000	897,723
REPL43	IR SWAP CLO Replication	1.A		500,000	500,005			CD SWAP			08186V-AJ-9	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	1.F FE	500,000	500,005
REPL43	IR SWAP CLO Replication	1.A		11,351,143	11,358,890			CD SWAP			08763Q-AA-0	BTNY2_18-1A	1.A FE	11,351,143	11,358,890
REPL43	IR SWAP CLO Replication	1.A		18,900,000	18,937,730			CD SWAP			12511A-AA-2	CBAM_20-13A-A	1.A FE	18,900,000	18,937,730
REPL43	IR SWAP CLO Replication	1.A		495,000	495,988			CD SWAP			12511A-AA-2	CBAM_20-13A-A	1.A FE	495,000	495,988
REPL43	IR SWAP CLO Replication	1.A		2,700,000	2,691,961			CD SWAP			12511A-AC-8	CBAM LTD CBAM_2020-13A	1.C FE	2,700,000	2,691,961
REPL43	IR SWAP CLO Replication	1.A		4,760,000	4,739,131			CD SWAP			12511G-AA-9	CBAM CLO MANAGEMENT CBAM_21-14A	1.A FE	4,760,000	4,739,131
REPL43	IR SWAP CLO Replication	1.A		1,465,000	1,458,361			CD SWAP			12511G-AC-5	CBAM CLO MANAGEMENT CBAM_21-14A	1.C FE	1,465,000	1,458,361
REPL43	IR SWAP CLO Replication	1.A		12,284,709	12,289,488			CD SWAP			13887P-AK-1	CANYON CAPITAL CLO LTD CANYC_16-	1.A FE	12,284,709	12,289,488
REPL43	IR SWAP CLO Replication	1.A		567,461	569,671			CD SWAP			03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	567,461	569,671
REPL43	IR SWAP CLO Replication	1.A		2,201,250	2,200,834			CD SWAP			05684C-AW-5	BAIN CAPITAL CREDIT CLO BCC_20-3	1.A FE	2,201,250	2,200,834
REPL43	IR SWAP CLO Replication	1.A		978,333	979,931			CD SWAP			05684C-AX-3	BAIN CAPITAL CREDIT CLO BCC_20-3	1.A FE	978,333	979,931
REPL43	IR SWAP CLO Replication	1.A		978,333	972,123			CD SWAP			05684C-AY-1	BAIN CAPITAL CREDIT CLO BCC_20-3	1.C FE	978,333	972,123
REPL43	IR SWAP CLO Replication	1.A		1,782,903	1,790,583			CD SWAP			08186P-AJ-2	BENEFIT STREET PARTNERS CLO LTD BSP_19-1	1.A FE	1,782,903	1,790,583
REPL44	IR SWAP CLO Replication	1.A	20,000,000	1,713,536	1,852,428	03/26/2025	03/26/2029	CD SWAP		102,909	55281F-AP-5	MCF CLO LLC MCFCL_2017-3A	1.C FE	1,713,536	1,749,518
REPL44	IR SWAP CLO Replication	1.A		250,000	250,326			CD SWAP			55281F-AQ-3	MCF CLO LLC MCFCL_2017-3A	1.F FE	250,000	250,326
REPL44	IR SWAP CLO Replication	1.A		250,000	251,254			CD SWAP			55281F-AR-1	MCF CLO LLC MCFCL_2017-3A	2.C FE	250,000	251,254

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
REPL44	IR SWAP CLO Replication	1.A		400,000	400,224			CD SWAP			55281F-AS-9	MCF CLO LLC MCFCL_2017-3A	3.C FE	400,000	400,224
REPL44	IR SWAP CLO Replication	1.A		664,194	665,574			CD SWAP			64132D-AJ-7	NEUBERGER BERMAN CLO LTD NEUB_2019-32A	1.A FE	664,194	665,574
REPL44	IR SWAP CLO Replication	1.A		2,027,769	2,031,942			CD SWAP			64132D-AJ-7	NEUBERGER BERMAN CLO LTD NEUB_2019-32A	1.A FE	2,027,769	2,031,942
REPL44	IR SWAP CLO Replication	1.A		248,171	249,847			CD SWAP			64132D-AL-2	NEUBERGER BERMAN CLO LTD NEUB_19-32A	1.C FE	248,171	249,847
REPL44	IR SWAP CLO Replication	1.A		1,467,000	1,466,103			CD SWAP			64132D-AL-2	NEUBERGER BERMAN CLO LTD NEUB_19-32A	1.C FE	1,467,000	1,466,103
REPL44	IR SWAP CLO Replication	1.A		260,000	259,886			CD SWAP			64132D-AN-8	NEUBERGER BERMAN CLO LTD NEUB_19-32A	1.F FE	260,000	259,886
REPL44	IR SWAP CLO Replication	1.A		5,058,844	5,055,209			CD SWAP			81883M-AL-7	SHACKLETON CLO LTD SHACK_19-15A	1.A FE	5,058,844	5,055,209
REPL44	IR SWAP CLO Replication	1.A		2,175,000	2,164,202			CD SWAP			81883M-AN-3	SHACKLETON CLO LTD SHACK_19-15A	1.C FE	2,175,000	2,164,202
REPL44	IR SWAP CLO Replication	1.A		5,500,000	5,496,822			CD SWAP			87230A-AY-2	TCI-FLATIRON CLO LTD TFLAT_16-1A	1.A FE	5,500,000	5,496,822
REPL44	IR SWAP CLO Replication	1.A		409,389	413,537			CD SWAP			87232A-AL-8	TCI-FLATIRON CLO LTD TFLAT_18-1A	1.A FE	409,389	413,537
REPL44	IR SWAP CLO Replication	1.A		204,786	206,769			CD SWAP			87232A-AL-8	TCI-FLATIRON CLO LTD TFLAT_18-1A	1.A FE	204,786	206,769
REPL44	IR SWAP CLO Replication	1.A		102,804	103,384			CD SWAP			87232A-AL-8	TCI-FLATIRON CLO LTD TFLAT_18-1A	1.A FE	102,804	103,384
REPL44	IR SWAP CLO Replication	1.A		437,195	434,214			CD SWAP			87232A-AL-8	TCI-FLATIRON CLO LTD TFLAT_18-1A	1.A FE	437,195	434,214
REPL44	IR SWAP CLO Replication	1.A		1,478,006	1,476,742			CD SWAP			87232A-AL-8	TCI-FLATIRON CLO LTD TFLAT_18-1A	1.A FE	1,478,006	1,476,742
REPL44	IR SWAP CLO Replication	1.A		717,000	716,429			CD SWAP			87232A-AN-4	TCI-FLATIRON CLO LTD TFLAT_18-1A	1.A FE	717,000	716,429
REPL44	IR SWAP CLO Replication	1.A		247,009	249,801			CD SWAP			87232A-AN-4	TCI-FLATIRON CLO LTD TFLAT_18-1A	1.A FE	247,009	249,801
REPL44	IR SWAP CLO Replication	1.A		963,887	999,080			CD SWAP			87232A-AS-3	TFLAT_2018-1R	1.E FE	963,887	999,080
REPL44	IR SWAP CLO Replication	1.A		1,580,000	1,577,411			CD SWAP			87248T-AL-9	TICP CLO LTD TICP_17-7A	1.A FE	1,580,000	1,577,411
REPL44	IR SWAP CLO Replication	1.A		558,773	569,843			CD SWAP			55281F-AP-5	MCF CLO LLC MCFCL_2017-3A	1.C FE	558,773	569,843
REPL45	IR SWAP CLO Replication	1.A	20,000,000	680,927	766,251	03/26/2025	03/26/2028	CD SWAP		74,935	33883G-AA-5	FLATIRON CLO LTD FLAT_18-1A	1.A FE	680,927	691,316
REPL45	IR SWAP CLO Replication	1.A		67,831	68,137			CD SWAP			36320W-AL-0	GALAXY CLO LTD GALXY_15-21A	1.A FE	67,831	68,137
REPL45	IR SWAP CLO Replication	1.A		222,232	227,373			CD SWAP			39729R-AB-4	GREENWOOD PARK CLO LTD GRNPK_18-1A	1.A FE	222,232	227,373
REPL45	IR SWAP CLO Replication	1.A		1,128,945	1,156,498			CD SWAP			55953M-AN-2	MAGNETITE CLO MAGNE_15-15A	1.A FE	1,128,945	1,156,498
REPL45	IR SWAP CLO Replication	1.A		710,769	727,306			CD SWAP			67080P-AC-0	NYACK PARK CLO LTD NYKPK_21-1	1.A FE	710,769	727,306
REPL45	IR SWAP CLO Replication	1.A		19,226,166	19,505,642			CD SWAP			67080P-AC-0	NYACK PARK CLO LTD NYKPK_21-1	1.A FE	19,226,166	19,505,642
REPL45	IR SWAP CLO Replication	1.A		4,300,000	4,291,016			CD SWAP			67080P-AE-6	NYACK PARK CLO LTD NYKPK_21-1A	1.C FE	4,300,000	4,291,016
REPL45	IR SWAP CLO Replication	1.A		329,576	334,117			CD SWAP			67080P-AJ-5	NYACK PARK CLO LTD NYKPK_21-1	1.F FE	329,576	334,117
REPL45	IR SWAP CLO Replication	1.A		121,838	123,200			CD SWAP			87231B-AL-7	TCI-FLATIRON CLO LTD TFLAT_17-1A	1.A FE	121,838	123,200
REPL45	IR SWAP CLO Replication	1.A		1,542,000	1,537,934			CD SWAP			67080P-AJ-5	NYACK PARK CLO LTD NYKPK_21-1	1.F FE	1,542,000	1,537,934
12607@RX0	CD SWAP Replication	2.B	50,000,000	19,456,195	10,652,499	01/20/2022	12/20/2026	CD SWAP	367,106	612,700	912810-SP-4	TREASURY BOND	1.A	19,089,089	10,039,799
12607@RX0	CD SWAP Replication	2.B		20,242,536	10,734,992			CD SWAP			912810-SS-8	TREASURY BOND	1.A	20,242,536	10,734,992
12607@RX0	CD SWAP Replication	2.B		49,755,173	26,119,141			CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,755,173	26,119,141
12607@RX0	CD SWAP Replication	2.B		19,846,441	10,447,656			CD SWAP			912810-SS-8	TREASURY BOND	1.A	19,846,441	10,447,656
05565AC*2	IR SWAP CLO Replication	1.A	150,000,000	12,077,952	12,038,612	01/17/2024	01/17/2026	IR SWAP	4,161	(91,921)	00901Q-AA-0	AIMCO 2023-20A	1.A FE	12,073,791	12,130,533
05565AC*2	IR SWAP CLO Replication	1.A		35,250,000	35,492,217			IR SWAP			06763M-AA-3	BABSON CLO LTD BABSN_23-4	1.A FE	35,250,000	35,492,217
05565AC*2	IR SWAP CLO Replication	1.A		1,830,000	1,839,625			IR SWAP			067932-AA-1	BABSON CLO LTD BABSN_23-3	1.A FE	1,830,000	1,839,625
05565AC*2	IR SWAP CLO Replication	1.A		38,280,000	38,562,954			IR SWAP			29247B-AA-5	EMPWR 2023-2A	1.A FE	38,280,000	38,562,954
05565AC*2	IR SWAP CLO Replication	1.A		2,643,675	2,649,518			IR SWAP			29247B-AA-5	EMPWR 2023-2A	1.A FE	2,643,675	2,649,518
05565AC*2	IR SWAP CLO Replication	1.A		34,750,000	34,879,611			IR SWAP			362943-AA-0	GALAXY CLO LTD GALXY_23-32	1.A FE	34,750,000	34,879,611
05565AC*2	IR SWAP CLO Replication	1.A		14,700,000	14,786,423			IR SWAP			38179U-AB-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_23-	1.A FE	14,700,000	14,786,423
05565AC*2	IR SWAP CLO Replication	1.A		1,250,000	1,257,349			IR SWAP			38179U-AB-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_23-	1.A FE	1,250,000	1,257,349
05565AC*2	IR SWAP CLO Replication	1.A		2,505,000	2,510,980			IR SWAP			617936-AC-3	MSEV 2023-20A	1.A FE	2,505,000	2,510,980
05565AC*2	IR SWAP CLO Replication	1.A		7,907,000	7,965,447			IR SWAP			87251P-AA-5	TCW 2023-2A	1.A FE	7,907,000	7,965,447
05565AC*2	IR SWAP CLO Replication	1.A		31,843,460	32,082,458			IR SWAP			92920F-AA-8	VOYA CLO LTD VOYA_23-1	1.A FE	31,843,460	32,082,458
65540@AA6	IR SWAP CLO Replication	1.A	100,000,000	4,381,867	4,793,789	03/08/2024	03/08/2026	IR SWAP		392,754	36321E-AC-9	GALXY 2024-33A	1.A FE	4,381,867	4,401,035
65540@AA6	IR SWAP CLO Replication	1.A		1,500,000	1,507,837			IR SWAP			59801F-AA-1	MIDO 2024-15A	1.A FE	1,500,000	1,507,837

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
65540@AA6	IR SWAP CLO Replication	1.A		2,763,334	2,770,839			IR SWAP			640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.A FE	2,763,334	2,770,839
65540@AA6	IR SWAP CLO Replication	1.A		11,247,000	11,342,143			IR SWAP			67570A-AA-4	OCP CLO LTD OCP_24-31	1.A FE	11,247,000	11,342,143
65540@AA6	IR SWAP CLO Replication	1.A		3,250,000	3,275,600			IR SWAP			72132E-AA-7	PIPK 2024-16A	1.A FE	3,250,000	3,275,600
65540@AA6	IR SWAP CLO Replication	1.A		2,440,000	2,440,000			IR SWAP			749972-AA-3	RAD CLO LTD RAD_24-27	1.A FE	2,440,000	2,440,000
65540@AA6	IR SWAP CLO Replication	1.A		1,500,000	1,505,398			IR SWAP			92920H-AA-4	VOYA CLO LTD VOYA_24-2	1.A FE	1,500,000	1,505,398
65540@AA6	IR SWAP CLO Replication	1.A		1,545,000	1,549,354			IR SWAP			92920K-AA-7	VOYA CLO LTD VOYA_24-4	1.A FE	1,545,000	1,549,354
65540@AA6	IR SWAP CLO Replication	1.A		1,830,000	1,846,970			IR SWAP			93655P-AA-5	WARWICK CAPITAL CLO LTD WWICK_24-3	1.A FE	1,830,000	1,846,970
65540@AA6	IR SWAP CLO Replication	1.A		2,700,000	2,706,304			IR SWAP			00889B-AC-5	AIMCO CLO LTD AIMCO_21-15	1.F FE	2,700,000	2,706,304
65540@AA6	IR SWAP CLO Replication	1.A		2,400,000	2,404,572			IR SWAP			08182F-AU-3	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	1.F FE	2,400,000	2,404,572
65540@AA6	IR SWAP CLO Replication	1.A		4,431,000	4,458,211			IR SWAP			46147K-AC-6	INVESCO CLO LTD INVCO_23-2	1.F FE	4,431,000	4,458,211
65540@AA6	IR SWAP CLO Replication	1.A		1,950,000	1,952,547			IR SWAP			55280H-BA-4	MCF CLO LLC MCFCL_2014-1A	1.F FE	1,950,000	1,952,547
65540@AA6	IR SWAP CLO Replication	1.A		5,676,753	6,008,203			IR SWAP			55281F-AQ-3	MCF CLO LLC MCFCL_2017-3A	1.F FE	5,676,753	6,008,203
65540@AA6	IR SWAP CLO Replication	1.A		5,478,000	5,547,681			IR SWAP			55293L-AL-7	MCF CLO LLC MCFCL_23-1	1.F FE	5,478,000	5,547,681
65540@AA6	IR SWAP CLO Replication	1.A		2,043,500	2,067,128			IR SWAP			55952M-AE-3	MAGNETITE CLO LTD MAGNE_23-34	1.F FE	2,043,500	2,067,128
65540@AA6	IR SWAP CLO Replication	1.A		3,100,000	3,105,322			IR SWAP			67080P-AJ-5	NYACK PARK CLO LTD NYKPK_21-1	1.F FE	3,100,000	3,105,322
65540@AA6	IR SWAP CLO Replication	1.A		5,064,000	5,098,168			IR SWAP			67389D-AG-6	OAKTREE CLO LTD OAKCL_23-1	1.F FE	5,064,000	5,098,168
65540@AA6	IR SWAP CLO Replication	1.A		2,275,000	2,282,659			IR SWAP			675930-AG-6	OCTAGON 59 LTD OCT59_2022-1	1.F FE	2,275,000	2,282,659
65540@AA6	IR SWAP CLO Replication	1.A		2,850,000	2,856,540			IR SWAP			69702E-AE-5	PALMER SQUARE CLO LTD PLMRS_21-4	1.F FE	2,850,000	2,856,540
65540@AA6	IR SWAP CLO Replication	1.A		6,391,000	6,435,337			IR SWAP			72134C-AG-6	PIKES PEAK CLO PIPK_23-14	1.F FE	6,391,000	6,435,337
65540@AA6	IR SWAP CLO Replication	1.A		3,300,000	3,308,452			IR SWAP			75884Y-AE-8	REGATTA XX FUNDING LTD REG20_21-2	1.F FE	3,300,000	3,308,452
65540@AA6	IR SWAP CLO Replication	1.A		4,600,000	4,605,547			IR SWAP			87230A-BA-3	TCI-FLATIRON CLO LTD TFLAT_16-1A	1.F FE	4,600,000	4,605,547
65540@AA6	IR SWAP CLO Replication	1.A		2,532,000	2,557,855			IR SWAP			88238C-AC-6	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	1.F FE	2,532,000	2,557,855
65540@AA6	IR SWAP CLO Replication	1.A		2,835,000	2,840,273			IR SWAP			92919A-AE-4	VOYA CLO VOYA_21-2	1.F FE	2,835,000	2,840,273
65540@AA6	IR SWAP CLO Replication	1.A		3,947,500	4,003,072			IR SWAP			00901Q-AE-2	AIMCO 2023-20A	1.F FE	3,947,500	4,003,072
65540@AA6	IR SWAP CLO Replication	1.A		5,000,000	5,098,825			IR SWAP			06763M-AE-5	BABSON CLO LTD BABSN_23-4	1.F FE	5,000,000	5,098,825
65540@AA6	IR SWAP CLO Replication	1.A		5,000,000	5,051,011			IR SWAP			15033P-AE-3	CEDAR FUNDING LTD CEDF_23-17	1.F FE	5,000,000	5,051,011
65540@AA6	IR SWAP CLO Replication	1.A		5,870,000	5,869,980			IR SWAP			171929-AA-0	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24	1.A FE	5,870,000	5,869,980
65540@AA6	IR SWAP CLO Replication	1.A		3,841,000	3,919,014			IR SWAP			33882C-AE-7	FLAT 2023-2A	1.F FE	3,841,000	3,919,014
65540@AA6	IR SWAP CLO Replication	1.A		5,000,000	5,054,147			IR SWAP			362943-AE-2	GALAXY CLO LTD GALXY_23-32	1.F FE	5,000,000	5,054,147
65540@AA6	IR SWAP CLO Replication	1.A		4,175,000	4,235,199			IR SWAP			617936-AG-4	MSEV 2023-20A	1.F FE	4,175,000	4,235,199
65540@AA6	IR SWAP CLO Replication	1.A		3,000,000	3,027,613			IR SWAP			67578R-AG-6	OCP CLO LTD OCP_23-30	1.F FE	3,000,000	3,027,613
65540@AA6	IR SWAP CLO Replication	1.A		5,005,000	5,036,095			IR SWAP			69120N-AA-7	OR 2024-19A	1.A FE	5,005,000	5,036,095
9999999999 - Totals				1,420,294,060	1,223,820,304	XXX	XXX	XXX	3,253,001	6,746,963	XXX	XXX	XXX	1,417,041,059	1,217,073,342

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	8	847,224,382							8	847,224,382
2. Add: Opened or Acquired Transactions	9	682,776,519							9	682,776,519
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	1	109,548,072							1	109,548,072
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	158,768	XXX		XXX		XXX		XXX	158,768
7. Ending Inventory	16	1,420,294,061							16	1,420,294,061

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	774,613,647	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	51,025	
3.	Total (Line 1 plus Line 2)		774,664,672
4.	Part D, Section 1, Column 6	920,743,470	
5.	Part D, Section 1, Column 7	(146,078,798)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	998,968,525	
8.	Part B, Section 1, Column 13	51,025	
9.	Total (Line 7 plus Line 8)		999,019,550
10.	Part D, Section 1, Column 9	1,128,426,194	
11.	Part D, Section 1, Column 10	(129,406,645)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	611,135,349	
14.	Part B, Section 1, Column 20	839,130	
15.	Part D, Section 1, Column 12	611,974,480	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
APR25 RTY C @ 1935	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	04/23/2024	04/21/2025	22,291	44,050,137	1,935.00/(1,976.14)	560,101			652,852		652,852	(148,240)						B062
APR25 RTY C @ 1962	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	04/16/2024	04/11/2025	8,654	18,096,639	1,962.00/(2,091.13)	580,638			529,247		529,247	(391,426)						B062
APR25 RTY C @ 1973.62	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	04/30/2024	04/25/2025	22,783	46,170,889	1,973.62/(2,026.55)	685,711			710,417		710,417	(301,265)						B062
APR25 RTY C @ 2045.96	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	04/09/2024	04/03/2025	14,438	30,513,125	2,045.96/(2,113.39)	548,991			95,567		95,567	(664,096)						B062
APR25 SPX C @ 4963.83	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	04/23/2024	04/21/2025	50,914	258,235,299	4,963.83/(5,071.99)	3,644,424			5,345,824		5,345,824	189,264						B062
APR25 SPX C @ 5029.64	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	04/30/2024	04/25/2025	62,407	320,442,471	5,029.64/(5,134.72)	4,327,301			6,209,928		6,209,928	125,463						B062
APR25 SPX C @ 5060	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	04/16/2024	04/11/2025	31,775	166,966,186	5,060.00/(5,254.64)	3,766,291			5,991,379		5,991,379	249,471						B062
APR25 SPX C @ 5144.19	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	04/09/2024	04/03/2025	51,670	272,272,482	5,144.19/(5,269.45)	4,098,464			6,461,706		6,461,706	451,308						B062
AUG25 RTY C @ 2026	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	08/06/2024	08/01/2025	3,506	8,030,773	2,026.00/(2,290.58)	448,067			309,488		309,488	(288,749)						B062
AUG25 RTY C @ 2029.42	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	08/13/2024	08/08/2025	15,322	32,226,456	2,029.42/(2,103.28)	655,782			543,108		543,108	(285,307)						B062
AUG25 RTY C @ 2029.88	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	08/20/2024	08/14/2025	4,948	10,963,284	2,029.88/(2,215.70)	532,256			364,805		364,805	(261,342)						B062
AUG25 RTY C @ 2136.03	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	08/27/2024	08/22/2025	9,554	21,517,519	2,136.03/(2,252.20)	631,328			327,481		327,481	(353,586)						B062
AUG25 RTY C @ 2166.37	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 0Z3V05H2G7GRS05BHJ91	09/04/2024	08/28/2025	17,074	38,301,080	2,166.37/(2,243.24)	693,034			374,075		374,075	(420,267)						B062

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUG25 SPX C @ 5173	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83 ROMUWSFPU8MPRO8K5P83	08/13/2024	08/08/2025	28,430	154,101,688	5,173.00/(5,420.39)	4,854,707			5,437,208		5,437,208	(498,257)						B062
AUG25 SPX C @ 5370.68	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	08/20/2024	08/14/2025	23,932	135,464,453	5,370.68/(5,660.39)	4,845,751			4,730,964		4,730,964	(783,329)						B062
AUG25 SPX C @ 5517	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	09/04/2024	08/29/2025	42,033	238,673,042	5,517.00/(5,678.23)	4,405,058			4,359,655		4,359,655	(871,293)						B062
AUG25 SPX C @ 5569.91	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83 ROMUWSFPU8MPRO8K5P83	08/27/2024	08/22/2025	76,994	435,276,340	5,569.91/(5,653.38)	4,391,738			4,088,634		4,088,634	(866,275)						B062
DEC25 RTY C @ 2157.98	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	12/24/2024	12/19/2025	8,177	19,476,715	2,157.98/(2,381.89)	996,367			520,759		520,759	(464,665)						B062
DEC25 RTY C @ 2212.33	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 0Z3V05H2G7GRS05BHJ91	12/31/2024	12/26/2025	21,416	48,862,531	2,212.33/(2,281.59)	840,364			443,450		443,450	(384,580)						B062
DEC25 RTY C @ 2341.62	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	12/17/2024	12/11/2025	22,334	53,708,133	2,341.62/(2,404.77)	758,016			267,420		267,420	(354,198)						B062
DEC25 RTY C @ 2382	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	12/10/2024	12/05/2025	25,590	62,466,981	2,382.00/(2,441.07)	844,214			227,853		227,853	(389,915)						B062
DEC25 SPX C @ 5839.72	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83 ROMUWSFPU8MPRO8K5P83	12/24/2024	12/19/2025	50,315	306,563,257	5,839.72/(6,092.88)	8,893,176			6,111,765		6,111,765	(2,079,362)						B062
DEC25 SPX C @ 5882.37	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	12/31/2024	12/26/2025	67,328	407,279,191	5,882.37/(6,049.18)	7,390,595			5,432,780		5,432,780	(1,794,398)						B062
DEC25 SPX C @ 6036.5	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	12/17/2024	12/12/2025	224,709	1,368,282,313	6,036.50/(6,089.13)	8,105,254			5,014,189		5,014,189	(2,177,671)						B062
DEC25 SPX C @ 6039.85	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83 ROMUWSFPU8MPRO8K5P83	12/10/2024	12/05/2025	135,534	827,127,408	6,039.85/(6,102.73)	5,796,789			3,529,450		3,529,450	(1,615,484)						B062
FEB26 RTY C @ 2102.06	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	03/04/2025	02/27/2026	12,506	27,502,320	2,102.06/(2,199.13)		586,281		521,877		521,877	(64,404)						B062
FEB26 RTY C @ 2155	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	02/25/2025	02/20/2026	5,837	13,553,281	2,155.00/(2,321.96)		476,241		327,827		327,827	(148,414)						B062

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FEB26 RTY C @ 2266.27	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	02/11/2025	02/06/2026	26,112	60,657,915	2,266.27/(2,322.99)		815,739		409,515		409,515	(406,224)						B062
FEB26 RTY C @ 2272.39	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	02/19/2025	02/13/2026	51,051	117,174,297	2,272.39/(2,295.24)		666,726		335,657		335,657	(331,069)						B062
FEB26 SPX C @ 5830.95	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	03/04/2025	02/27/2026	51,949	312,290,375	5,830.95/(6,011.48)		5,620,362		4,904,014		4,904,014	(716,348)						B062
FEB26 SPX C @ 5948.63	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 0Z3V05H2G7GRS05BHJ91	02/25/2025	02/20/2026	35,926	221,664,139	5,948.63/(6,170.02)		4,982,577		3,653,296		3,653,296	(1,329,281)						B062
FEB26 SPX C @ 5991.83	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	02/11/2025	02/06/2026	84,638	517,215,201	5,991.83/(6,110.91)		6,874,298		4,615,265		4,615,265	(2,259,033)						B062
FEB26 SPX C @ 6051.4	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 0Z3V05H2G7GRS05BHJ91	02/19/2025	02/13/2026	98,946	609,147,197	6,051.40/(6,156.36)		7,129,059		4,517,875		4,517,875	(2,611,184)						B062
JAN26 RTY C @ 2163	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	01/14/2025	01/08/2026	9,828	22,452,951	2,163.00/(2,284.59)		651,793		400,873		400,873	(250,920)						B062
JAN26 RTY C @ 2191.19	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	01/22/2025	01/16/2026	7,443	17,570,020	2,191.19/(2,360.61)		738,420		362,285		362,285	(376,135)						B062
JAN26 RTY C @ 2213	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	01/07/2025	01/02/2026	9,500	21,938,920	2,213.00/(2,309.36)		520,125		265,116		265,116	(255,009)						B062
JAN26 RTY C @ 2257	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	02/04/2025	01/30/2026	28,514	66,034,147	2,257.00/(2,315.85)		933,548		470,174		470,174	(463,374)						B062
JAN26 RTY C @ 2279.9	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	01/28/2025	01/23/2026	22,621	52,715,300	2,279.90/(2,330.37)		629,769		299,421		299,421	(330,348)						B062
JAN26 SPX C @ 5784	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	01/14/2025	01/09/2026	43,091	256,962,837	5,784.00/(5,963.26)		5,006,312		4,106,349		4,106,349	(899,964)						B062
JAN26 SPX C @ 5832.75	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	01/22/2025	01/16/2026	24,220	148,814,219	5,832.75/(6,144.27)		5,359,235		3,612,983		3,612,983	(1,746,252)						B062

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JAN26 SPX C @ 5860.88	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83 ROMUWSFPU8MPRO8K5P83	01/07/2025	01/02/2026	52,551	315,206,679	5,860.88/(5,998.11)		4,968,172		3,636,262		3,636,262	(1,331,909)						B062
JAN26 SPX C @ 5979.93	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	02/04/2025	01/30/2026	98,623	600,953,333	5,979.93/(6,093.44)		7,520,004		5,175,245		5,175,245	(2,344,759)						B062
JAN26 SPX C @ 5994	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 0Z3V05H2G7GRS05BHJ91	01/28/2025	01/23/2026	61,841	379,982,643	5,994.00/(6,144.51)		6,243,467		4,120,159		4,120,159	(2,123,308)						B062
JUL25 RTY C @ 2005.49	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	07/16/2024	07/11/2025	3,307	7,448,588	2,005.49/(2,252.37)	535,767			295,871		295,871	(256,768)						B062
JUL25 RTY C @ 2024.99	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	07/09/2024	07/07/2025	43,954	89,821,318	2,024.99/(2,043.53)	473,200			427,762		427,762	(194,829)						B062
JUL25 RTY C @ 2174	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	07/23/2024	07/18/2025	13,873	31,258,366	2,174.00/(2,253.18)	637,881			248,606		248,606	(402,197)						B062
JUL25 RTY C @ 2196.93	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	07/30/2024	07/25/2025	14,079	32,206,698	2,196.93/(2,287.57)	694,517			247,032		247,032	(464,745)						B062
JUL25 SPX C @ 5194.36	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	08/06/2024	07/31/2025	16,398	91,622,513	5,194.36/(5,587.42)	3,918,794			4,758,968		4,758,968	(574,178)						B062
JUL25 SPX C @ 5375.77	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83 ROMUWSFPU8MPRO8K5P83	07/30/2024	07/25/2025	35,748	199,528,892	5,375.77/(5,581.54)	4,722,311			5,185,870		5,185,870	(783,463)						B062
JUL25 SPX C @ 5472.72	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	07/09/2024	07/03/2025	32,171	180,645,634	5,472.72/(5,615.17)	3,138,281			3,092,565		3,092,565	(595,750)						B062
JUL25 SPX C @ 5488.28	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83 ROMUWSFPU8MPRO8K5P83	07/23/2024	07/17/2025	43,641	247,265,105	5,488.28/(5,665.89)	5,128,254			5,061,825		5,061,825	(1,061,829)						B062
JUL25 SPX C @ 5569.5	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	07/16/2024	07/11/2025	70,759	400,430,134	5,569.50/(5,659.07)	4,301,892			3,998,279		3,998,279	(960,138)						B062
JUN25 RTY C @ 1999.79	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	06/18/2024	06/13/2025	13,337	27,608,924	1,999.79/(2,070.10)	535,881			490,419		490,419	(236,201)						B062

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
JUN25 RTY C @ 2015.55	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	07/02/2024	06/26/2025	34,644	71,158,430	2,015.55/(2,053.99)	774,986			697,286		697,286	(325,020)						B062
JUN25 RTY C @ 2015.68	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	06/25/2024	06/20/2025	74,417	151,279,343	2,015.68/(2,032.86)	750,868			692,954		692,954	(301,086)						B062
JUN25 RTY C @ 2019.54	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	06/11/2024	06/06/2025	22,490	46,602,204	2,019.54/(2,072.13)	653,424			589,056		589,056	(319,876)						B062
JUN25 SPX C @ 5281	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	06/11/2024	06/06/2025	54,936	296,396,201	5,281.00/(5,395.30)	4,172,389			4,998,698		4,998,698	(426,574)						B062
JUN25 SPX C @ 5354.35	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	06/18/2024	06/12/2025	46,765	257,494,637	5,354.35/(5,506.14)	4,898,634			5,311,925		5,311,925	(664,246)						B062
JUN25 SPX C @ 5444	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	06/25/2024	06/20/2025	130,163	715,162,381	5,444.00/(5,494.36)	4,369,572			4,753,934		4,753,934	(691,716)						B062
JUN25 SPX C @ 5450.6	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	07/02/2024	06/26/2025	201,961	1,109,412,165	5,450.60/(5,493.20)	5,827,060			6,199,982		6,199,982	(915,164)						B062
MAR26 RTY C @ 1992	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	03/18/2025	03/13/2026	12,789	26,848,587	1,992.00/(2,099.35)		762,352		735,623		735,623	(26,729)						B062
MAR26 RTY C @ 2037.55	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	03/11/2025	03/05/2026	16,356	34,753,392	2,037.55/(2,124.81)		692,677		715,954		715,954	23,278						B062
MAR26 RTY C @ 2043	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	03/25/2025	03/19/2026	17,269	36,759,311	2,043.00/(2,128.63)		836,165		736,377		736,377	(99,788)						B062
MAR26 SPX C @ 5527.45	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	03/18/2025	03/12/2026	48,275	275,903,211	5,527.45/(5,715.24)		5,770,794		5,711,237		5,711,237	(59,556)						B062
MAR26 SPX C @ 5609.32	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 0Z3V05H2G7GRS05BHJ91	03/25/2025	03/19/2026	59,584	344,697,611	5,609.32/(5,785.07)		6,993,374		6,370,203		6,370,203	(623,172)						B062

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MAR26 SPX C @ 5613.36	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	03/11/2025	03/05/2026	33,351	197,123,420	5,613.36/(5,910.57)		5,719,029		5,789,837		5,789,837	70,808						B062
MAY25 RTY C @ 1973.22	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	05/07/2024	05/01/2025	7,396	15,413,560	1,973.22/(2,084.04)	496,641			418,708		418,708	(242,784)						B062
MAY25 RTY C @ 2045.04	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	05/29/2024	05/23/2025	19,437	41,015,763	2,045.04/(2,110.19)	693,415			530,995		530,995	(418,550)						B062
MAY25 RTY C @ 2051.57	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	06/04/2024	05/30/2025	43,090	89,468,198	2,051.57/(2,076.31)	590,333			486,814		486,814	(321,292)						B062
MAY25 RTY C @ 2052.76	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	05/14/2024	05/09/2025	36,008	74,896,640	2,052.76/(2,080.00)	575,962			415,557		415,557	(337,136)						B062
MAY25 RTY C @ 2084.31	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	05/21/2024	05/16/2025	34,649	73,206,407	2,084.31/(2,112.80)	573,652			354,349		354,349	(371,349)						B062
MAY25 SPX C @ 4996.96	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	05/07/2024	05/02/2025	25,737	134,336,073	4,996.96/(5,219.57)	3,887,607			5,311,201		5,311,201	37,812						B062
MAY25 SPX C @ 5177.17	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	05/14/2024	05/09/2025	77,521	406,902,303	5,177.17/(5,248.93)	3,658,991			4,903,149		4,903,149	(121,771)						B062
MAY25 SPX C @ 5221	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	05/21/2024	05/15/2025	49,258	263,835,700	5,221.00/(5,356.20)	4,476,567			5,597,587		5,597,587	(296,147)						B062
MAY25 SPX C @ 5235	Liability Hedge	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 W22LROWP2IHZNBB6K528	06/04/2024	05/30/2025	71,921	382,895,897	5,235.00/(5,323.84)	4,221,604			5,275,521		5,275,521	(345,791)						B062
MAY25 SPX C @ 5288.28	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	05/29/2024	05/22/2025	170,821	910,007,880	5,288.28/(5,327.26)	4,330,312			5,477,269		5,477,269	(358,352)						B062
NOV25 RTY C @ 2218.97	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	11/12/2024	11/06/2025	3,876	9,745,466	2,218.97/(2,514.31)	662,874			199,980		199,980	(304,531)						B062
NOV25 RTY C @ 2261.1	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	11/19/2024	11/14/2025	8,913	21,531,758	2,261.10/(2,415.77)	750,475			277,420		277,420	(373,955)						B062

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NOV25 RTY C @ 2291	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	11/26/2024	11/20/2025	6,929	17,104,029	2,291.00/(2,468.47)	737,661			208,009		208,009	(324,866)						B062
NOV25 RTY C @ 2423.27	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	12/03/2024	11/28/2025	57,364	140,234,329	2,423.27/(2,444.64)	680,911			149,321		149,321	(327,073)						B062
NOV25 SPX C @ 5844	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 0Z3V05H2G7GRS05BHJ91	11/19/2024	11/14/2025	61,997	372,431,478	5,844.00/(6,007.25)	6,789,911			4,902,673		4,902,673	(1,747,056)						B062
NOV25 SPX C @ 5854.25	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	11/12/2024	11/07/2025	37,852	229,492,134	5,854.25/(6,062.88)	5,412,079			3,639,055		3,639,055	(1,449,070)						B062
NOV25 SPX C @ 5894.64	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	11/26/2024	11/21/2025	78,449	471,659,707	5,894.64/(6,012.31)	6,488,517			4,360,501		4,360,501	(1,614,092)						B062
NOV25 SPX C @ 5986.4	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	12/03/2024	11/28/2025	123,210	747,287,132	5,986.40/(6,065.15)	6,691,535			4,227,135		4,227,135	(1,795,307)						B062
OCT25 RTY C @ 2173.56	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	10/15/2024	10/10/2025	11,461	26,134,518	2,173.56/(2,280.30)	722,199			351,862		351,862	(358,404)						B062
OCT25 RTY C @ 2174	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	10/08/2024	10/03/2025	19,972	44,425,118	2,174.00/(2,224.37)	572,198			323,955		323,955	(291,483)						B062
OCT25 RTY C @ 2189.36	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	11/05/2024	10/31/2025	16,861	37,965,071	2,189.36/(2,251.65)	624,026			321,322		321,322	(294,630)						B062
OCT25 RTY C @ 2202.81	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	10/29/2024	10/23/2025	26,976	60,924,487	2,202.81/(2,258.47)	856,218			429,767		429,767	(435,891)						B062
OCT25 RTY C @ 2231.26	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	10/22/2024	10/17/2025	14,901	34,505,203	2,231.26/(2,315.63)	666,003			298,490		298,490	(372,026)						B062
OCT25 SPX C @ 5671	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	11/05/2024	10/31/2025	39,800	232,531,500	5,671.00/(5,842.50)	4,682,868			3,904,638		3,904,638	(972,643)						B062
OCT25 SPX C @ 5675	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	10/08/2024	10/03/2025	62,204	359,289,060	5,675.00/(5,775.98)	4,298,918			3,669,282		3,669,282	(916,268)						B062

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
OCT25 SPX C @ 5723.25	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	10/15/2024	10/10/2025	40,029	236,047,410	5,723.25/(5,896.91)	4,791,071			3,740,137		3,740,137	(1,133,034)						B062
OCT25 SPX C @ 5793.37	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	10/29/2024	10/24/2025	126,635	740,667,853	5,793.37/(5,848.84)	4,858,985			3,771,551		3,771,551	(1,117,055)						B062
OCT25 SPX C @ 5832.94	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	10/22/2024	10/17/2025	181,083	1,063,227,024	5,832.94/(5,871.49)	4,795,078			3,608,423		3,608,423	(1,183,071)						B062
SEP25 RTY C @ 2063.33	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	09/17/2024	09/11/2025	8,791	19,533,866	2,063.33/(2,222.03)	844,727			534,711		534,711	(388,712)						B062
SEP25 RTY C @ 2083.38	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 0Z3V05H2G7GRS05BHJ91	09/10/2024	09/04/2025	11,318	24,605,785	2,083.38/(2,174.04)	533,870			408,796		408,796	(283,540)						B062
SEP25 RTY C @ 2191.18	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 4PQUHN3JPFGFNF3BB653	09/24/2024	09/19/2025	21,004	47,283,785	2,191.18/(2,251.18)	709,809			351,076		351,076	(391,771)						B062
SEP25 RTY C @ 2197.95	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	10/01/2024	09/26/2025	27,551	61,887,536	2,197.95/(2,246.29)	723,765			374,226		374,226	(409,363)						B062
SEP25 SPX C @ 5397	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	09/10/2024	09/05/2025	31,035	172,504,944	5,397.00/(5,558.40)	3,273,261			3,495,629		3,495,629	(496,937)						B062
SEP25 SPX C @ 5511.9	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	09/17/2024	09/12/2025	36,074	205,750,945	5,511.90/(5,703.58)	4,657,153			4,421,306		4,421,306	(875,186)						B062
SEP25 SPX C @ 5613.01	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	09/24/2024	09/19/2025	49,316	284,546,909	5,613.01/(5,769.87)	5,280,264			4,644,829		4,644,829	(1,107,043)						B062
SEP25 SPX C @ 5713	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	10/01/2024	09/26/2025	138,535	799,912,173	5,713.00/(5,774.08)	5,634,218			4,850,562		4,850,562	(1,294,680)						B062
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										219,071,806	80,496,519		263,160,266	XXX	263,160,266	(65,288,120)					XXX	XXX
3.64000 2Y SOFR SWAP RATE CAP	Fixed Income Security	D1	Interest Rate	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	03/13/2025	04/23/2025		82,000,000	3.64/-4.64	132,000		76,988	24,230		24,230	(38,546)		(3,612)				B053
3.690000 1Y SOFR SWAP RATE CAP	Fixed Income Security	D1	Interest Rate	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	03/13/2025	04/23/2026		82,000,000	/-	128,000			180,867		180,866	(112,683)		(3,153)				B053
4.178 1Y SOFR SWAP RATE CAP	Fixed Income Security	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	12/09/2015	12/08/2025		219,000,000	4.18/-5.18	330,898			40,146		40,146	(237,145)		(8,155)				B053
4.440000 1YR SOFR CAP	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	08/03/2015	08/05/2025		155,000,000	4.44/-5.44	225,000			83		83	(26,728)		(5,540)				B053
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										815,898		76,988	245,326	XXX	245,325	(415,102)		(20,460)			XXX	XXX

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
10Y RTP 5.000000 1/30/2026	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 W22LROWP2IHZNBB6K528	01/31/2024	01/30/2026		150,000,000	SOFR/(5.00)	1,875,000			645,175		645,175	(984,400)						B0311
10Y RTP 5.370000 2/9/2026	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 W22LROWP2IHZNBB6K528	02/07/2024	02/09/2026		150,000,000	SOFR/(5.37)	1,642,500			385,483		385,483	(682,382)						B0311
10Y RTP 5.680000 6/4/2025	Fixed Income Security	D1	Duration	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	03/04/2024	06/04/2025		150,000,000	SOFR/(5.68)	727,500			928		928	(105,886)						B0311
10Y RTP 5.710000 8/25/2025	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange O2RNE8IBXP4R0TD8PU41	02/23/2024	08/25/2025		250,000,000	SOFR/(5.71)	1,610,000			43,717		43,717	(407,975)						B0311
10Y RTP 5.740000 8/26/2025	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange RB0PEZSDGC03JS6CEU02	02/26/2024	08/26/2025		250,000,000	SOFR/(5.74)	1,616,250			43,422		43,422	(401,619)						B0311
10Y RTP 6.180000 3/24/2026	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	03/24/2025	03/24/2026		550,000,000	SOFR/(6.18)		687,500		621,340		621,340	(66,160)						B053
10Y RTP 6.200000 2/6/2026	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	02/06/2025	02/06/2026		1,000,000,000	SOFR/(6.20)		1,700,000		758,351		758,351	(941,649)						B053
15Y RTR 2.700000 12/15/2026	Fixed Income Security	D1	Duration	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 G5GSEF7VJP5I7OUK5573	12/15/2023	12/15/2026		50,000,000	2.70/(SOFR)	1,552,500			589,520		589,520	126,958						B0311
15Y RTR 2.800000 6/15/2026	Fixed Income Security	D1	Duration	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 G5GSEF7VJP5I7OUK5573	06/13/2023	06/15/2026		30,000,000	2.80/(SOFR)	1,130,250			293,777		293,777	60,360						B0311
20Y RTR 2.750000 5/11/2026	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 0Z3V05H2G7GRS05BHJ91	05/09/2023	05/11/2026		50,000,000	2.75/(SOFR)	2,680,000			430,469		430,469	71,891						B0311
25Y RTR 2.640000 1/25/2029	Fixed Income Security	D1	Duration	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54 I7331LVCZKQKX5T7XV54	01/25/2024	01/25/2029		75,000,000	2.64/(SOFR)	3,157,500			2,428,050		2,428,050	98,500						B0311
5Y RTP 6.211000 2/13/2026	Fixed Income Security	D1	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026		827,000,000	SOFR/(6.21)		864,215		338,606		338,606	(525,609)						B053
7Y RTP 6.165000 2/6/2026	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54 I7331LVCZKQKX5T7XV54	02/06/2025	02/06/2026		1,000,000,000	SOFR/(6.17)		1,280,000		550,479		550,479	(729,521)						B053
15Y RTR 3.000000 6/29/2026	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	06/29/2023	06/29/2026		50,000,000	3.00/(1.50)	2,061,250			625,602		625,602	117,637						B0311
20Y RTR 2.100000 6/14/2027	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	06/08/2022	06/14/2027		50,000,000	2.10/(0.25)	2,225,000			360,432		360,432	72,673						B0311
20Y RTR 2.200000 6/15/2026	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	06/13/2022	06/15/2026		100,000,000	2.20/(0.25)	4,725,000			346,691		346,691	72,562						B0311

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
20Y RTR 2.300000 6/10/2025	Fixed Income Security	D1	Duration	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	06/07/2022	06/10/2025		100,000,000	2.30/(0.25)	4,440,000			3,856		3,856	(15,518)						B0311
20Y RTR 2.800000 5/1/2026	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 0Z3V05H2G7GRS05BHJ91	05/02/2023	05/01/2026		50,000,000	2.80/(1.55)	2,375,000			412,641		412,641	60,912						B0311
30Y RTR 3.300000 8/21/2026	Fixed Income Security	D1	Duration	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	08/21/2023	08/21/2026		25,000,000	3.30/(1.60)	1,662,500			883,621		883,620	41,631						B0311
0209999999. Subtotal - Purchased Options - Hedging Other - Other										33,480,250	4,531,715		9,762,160	XXX	9,762,159	(4,137,595)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										253,367,954	85,028,234	76,988	273,167,752	XXX	273,167,750	(69,840,817)		(20,460)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										219,071,806	80,496,519		263,160,266	XXX	263,160,266	(65,288,120)					XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps										815,898		76,988	245,326	XXX	245,325	(415,102)		(20,460)			XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other										33,480,250	4,531,715		9,762,160	XXX	9,762,159	(4,137,595)					XXX	XXX
0499999999. Total Purchased Options										253,367,954	85,028,234	76,988	273,167,752	XXX	273,167,750	(69,840,817)		(20,460)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
SWP: OIS 5.124000 6/11/2029	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		11,500,000	5.12/-SOFR+11.45 bps			19,333			591,152					117,840		B031
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												19,333		XXX	591,152					117,840	XXX	XXX
CSWAP: GBP/USD 12/30/2054	EVERTON STADIUM DEVELOPMENT HOLDIN	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16 NQQ6HPCNCCU6TUTQYE16	02/05/2025	12/30/2054		30,348,875	7.43/-7.38			(6,272)	(951,827)		781,077		(951,827)			827,944		B023
CSWAP: USD/AUD 02/05/2044	SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLI0R75625 U7M81AY481YLI0R75625	10/02/2018	02/05/2044		3,527,020	4.65/-4.85			3,335	473,585		689,260		(19,599)			76,592		B023
CSWAP: USD/AUD 02/05/2049	SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLI0R75625 U7M81AY481YLI0R75625	10/02/2018	02/05/2049		3,886,920	4.73/-4.90			4,026	521,910		806,243		(21,599)			94,949		B023

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/AUD 05/07/2039	FLINDERS PORT HOLDINGS PTY LTD	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		4,207,880	4.62/-4.72			2,869	531,295		768,169		(23,599)			79,030		B023
CSWAP: USD/AUD 07/11/2039	LONSDALE FINANCE PTY LTD	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02 RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		38,325,690	4.21/-4.35			36,891	4,862,534		6,654,656		(214,791)			724,337		B023
CSWAP: USD/AUD 07/18/2028	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		29,049,300	4.15/-4.44			38,123	5,494,229		5,382,631		(151,194)			263,908		B023
CSWAP: USD/AUD 08/01/2029	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		11,260,800	3.67/-3.48			15,368	1,290,400		1,400,952		(63,997)			117,293		B023
CSWAP: USD/AUD 08/01/2031	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		10,275,480	3.77/-3.66			12,575	1,177,490		1,370,649		(58,398)			129,362		B023
CSWAP: USD/AUD 08/28/2029	ISPT FINANCE PTY LTD	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02 RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		15,545,250	3.54/-3.38			17,109	1,524,374		1,662,928		(89,996)			163,294		B023
CSWAP: USD/AUD 10/1/2028	LONSDALE FINANCE PTY LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		10,917,960	4.29/-4.42			14,449	1,695,340		1,698,977		(59,198)			102,228		B023
CSWAP: USD/AUD 10/18/2048	QPH FINANCE CO PTY LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		5,688,760	4.57/-4.98			4,973	890,505		1,123,968		(30,799)			138,083		B023
CSWAP: USD/AUD 12/13/2028	NETWORK FINANCE COMPANY PTY LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		25,495,680	4.20/-4.36			38,305	4,557,839		4,563,744		(134,394)			245,436		B023
CSWAP: USD/AUD 4/11/2033	NSW PORTS FINANCE CO PTY LTD	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		7,416,600	4.20/-4.65			9,461	1,558,990		1,588,177		(37,598)			105,120		B023
CSWAP: USD/AUD 4/11/2048	NSW PORTS FINANCE CO PTY LTD	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		23,433,300	4.44/-5.00			27,592	4,925,744		5,474,297		(118,795)			562,479		B023
CSWAP: USD/AUD 6/16/2040	SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		6,071,400	3.20/-3.28			2,458	463,050		729,073		(35,998)			118,439		B023
CSWAP: USD/AUD 6/25/2031	QANTAS AIRWAYS LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		25,734,940	3.85/-3.64			34,706	2,429,129		3,034,565		(149,594)			321,387		B023
CSWAP: USD/AUD 6/27/2027	HALLETT HILL NO 2 PTY LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		7,067,581	3.86/-4.88			(3,114)	1,281,622		1,158,172					52,902		B023
CSWAP: USD/AUD 7/11/2032	ALS GROUP FINANCE PTY LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		6,425,800	3.61/-4.64			(6,891)	879,765		628,487		(35,598)			86,718		B023
CSWAP: USD/AUD 7/11/2032	ALS GROUP FINANCE PTY LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		9,602,600	3.61/-4.64			(10,297)	1,314,705		939,199		(53,198)			129,590		B023
CSWAP: USD/AUD 8/14/2029	QPH FINANCE CO PTY LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		12,015,360	4.55/-6.28			7,625	4,039,040		3,666,629		(51,198)			125,665		B023
CSWAP: USD/AUD 8/28/2031	ISPT FINANCE PTY LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		9,672,600	3.65/-3.57			9,092	948,500		1,115,259		(55,998)			122,481		B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/AUD 9/18/2032	MIRVAC GROUP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 02RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		7,012,170	4.21/-4.19			5,673	842,985		1,013,591		(39,598)			95,851		B023
CSWAP: USD/AUD 9/18/2034	MIRVAC GROUP FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		7,437,150	4.29/-4.31			5,456	894,075		1,159,116		(41,998)			114,457		B023
CSWAP: USD/CAD 01/07/2032	RICHARDSON INTERNATIONAL LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		4,701,195	2.86/-3.19			889	601,838		206,085		2,993			61,185		B023
CSWAP: USD/CAD 01/16/2028	ENTERPRISE FLEET MANAGEMENT CANADA	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 0	01/08/2025	01/16/2028		100,094,400	5.69/-4.19			313,587	42,290		215,324		42,290			837,040		B023
CSWAP: USD/CAD 06/30/2033	LINAMAR CORPORATION	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		9,468,600	6.14/-5.96			12,315	505,598		(71,001)		6,544			136,022		B023
CSWAP: USD/CAD 06/30/2051	OILERS ENTERTAINMENT GROUP CANADA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		14,836,108	4.05/-4.56			(178)	1,756,326		(556,549)					380,176		B023
CSWAP: USD/CAD 06/30/2051	OILERS ENTERTAINMENT GROUP CANADA	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	02/26/2025	06/30/2051		6,902,280	6.21/-5.07			5,370	23,697		79,736		23,697			176,871		B023
CSWAP: USD/CAD 07/17/2034	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		16,980,126	3.13/-3.42			467	1,485,945		(199,787)		11,312			258,931		B023
CSWAP: USD/CAD 07/17/2035	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		21,548,770	3.17/-3.46			783	1,885,751		(373,636)		14,356			345,812		B023
CSWAP: USD/CAD 07/31/2033	NRM CABIN INTERMEDIATE 1 LP/NRM CA	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGCO3JS6CEU02 RB0PEZSDGCO3JS6CEU02	01/31/2024	07/31/2033		15,035,480	5.88/-5.58			26,930	1,041,178		536,687					217,102		B023
CSWAP: USD/CAD 07/31/2033	NRM CABIN INTERMEDIATE 2 LP/NRM CA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	01/31/2024	07/31/2033		10,290,482	6.94/-6.63			20,683	712,596		382,791					148,587		B023
CSWAP: USD/CAD 10/22/2026	MULLEN GROUP LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		6,281,407	4.04/-4.07			15,670	1,591,464		1,483,543		3,424			39,248		B023
CSWAP: USD/CAD 10/23/2030	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		8,599,904	3.73/-3.68			11,889	1,165,476		720,130		5,428			101,456		B023
CSWAP: USD/CAD 10/23/2032	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		10,287,735	3.84/-3.79			14,478	1,394,214		763,550		6,493			141,525		B023
CSWAP: USD/CAD 11/08/2041	DP WORLD CANADA INVESTMENT INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		34,870,500	2.95/-3.54			(7,112)	4,959,088		253,512					710,776		B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/CAD 4/8/2029	KEYERA PARTNERSHIP	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		39,086,048	5.12/-5.34			127,915	11,154,833		10,095,335		20,392			392,063		B023
CSWAP: USD/CAD 7/10/2034	MULLEN GROUP LTD	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16 NQQ6HPCNCCU6TUTQYE16	06/06/2024	07/10/2034		32,689,875	6.57/-5.93			76,073	1,597,292		626,036		22,700			497,976		B023
CSWAP: USD/CHF 01/06/2050	THERMO FISHER SCIENTIFIC INC.	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 G5GSEF7VJP5I70UK5573	12/17/2024	01/06/2050		42,844,092	5.83/-1.47			439,452	(520,359)		2,680,874	2,565,476	(1,028,784)			1,066,515		B023
CSWAP: USD/CHF 12/11/2029	BRUKER CORPORATION	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	11/25/2019	12/11/2029		47,094,188	3.36/-1.01			260,515	(6,028,163)		(8,903,083)		(1,260,282)			510,563		B023
CSWAP: USD/CHF 4/15/2036	BRUKER CORPORATION	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	01/10/2024	04/15/2036		9,388,000	5.89/-2.62			77,767	345,898		(82,739)		(214,516)			156,031		B023
CSWAP: USD/CHF 4/15/2039	BRUKER CORPORATION	D1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	01/10/2024	04/15/2039		28,164,000	6.15/-2.71			245,735	1,037,693		(311,585)		(643,548)			527,827		B023
CSWAP: USD/EUR 01/07/2031	AMERICOLD REALTY OPERATING PARTNER	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	10/30/2020	01/07/2031		26,788,420	3.07/-1.62			105,205	2,051,827		2,039,527		(1,023,642)			321,889		B023
CSWAP: USD/EUR 01/30/2028	SSP FINANCING LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	01/16/2025	01/30/2028		33,884,400	5.80/-3.75			106,676	(1,762,219)		(1,550,440)		(1,762,219)			285,295		B023
CSWAP: USD/EUR 02/01/2034	KONINKLIJKE FRIESLANDCAMPINA NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	10/25/2023	02/01/2034		15,882,000	6.77/-5.00			67,540	(321,009)		(70,504)		(670,508)			236,191		B023
CSWAP: USD/EUR 02/01/2036	KONINKLIJKE FRIESLANDCAMPINA NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	10/25/2023	02/01/2036		5,294,000	6.87/-5.11			22,361	(107,003)		(3,734)		(223,503)			87,177		B023
CSWAP: USD/EUR 02/28/2033	BRUSSELS AIRPORT COMPANY NV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		1,398,280	5.47/-4.44			3,775	(5,981)		(50,561)		(58,111)			19,676		B023
CSWAP: USD/EUR 03/10/2027	BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		6,171,000	3.32/-1.65			25,199	229,897		214,904		(245,853)			43,003		B023
CSWAP: USD/EUR 03/10/2029	BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		7,854,000	3.50/-1.88			30,923	292,596		309,260		(312,904)			78,000		B023
CSWAP: USD/EUR 03/12/2035	TATE & LYLE INTERNATIONAL FINANCE	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	01/23/2025	03/12/2035		37,440,000	6.02/-4.03			36,244	(1,447,221)		142,017		(1,447,221)			590,598		B023
CSWAP: USD/EUR 03/12/2037	TATE & LYLE INTERNATIONAL FINANCE	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	01/23/2025	03/12/2037		19,760,000	6.12/-4.13			19,109	(763,811)		231,573		(763,811)			341,628		B023
CSWAP: USD/EUR 03/13/2030	BIDCORP FOODSERVICE EUROPE LIMITED	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16 NQQ6HPCNCCU6TUTQYE16	01/23/2025	03/13/2030		1,040,000	5.87/-3.83			984	(40,201)		(20,888)		(40,201)			11,573		B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/EUR 03/15/2031	GATX RAIL GERMANY GMBH	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	KB1H1DSPRFMYMCUFXT09	01/24/2024	03/15/2031		54,485,000	6.01/-EURIBOR6M+175.00 bps			120,847	474,971		1,250,112		(2,235,026)			665,013		B023
CSWAP: USD/EUR 03/27/2026	EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		12,796,500	3.54/-0.90			84,422	482,213		558,762		(509,586)			63,631		B023
CSWAP: USD/EUR 03/30/2028	BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	PT3QB789TSUIDF371261	03/16/2023	03/30/2028		21,176,000	5.45/-4.49			34,928	(428,011)		(914,922)		(894,010)			183,390		B023
CSWAP: USD/EUR 03/31/2034	RHEINKALK HOLDING GMBH	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	B4TYDEB6GKMZO031MB27	03/09/2022	03/31/2034		18,097,400	3.75/-2.38			59,618	382,111		454,990		(733,089)			271,544		B023
CSWAP: USD/EUR 03/31/2037	RHEINKALK HOLDING GMBH	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	B4TYDEB6GKMZO031MB27	03/09/2022	03/31/2037		11,586,750	3.92/-2.58			37,019	244,644		324,981		(469,356)			200,757		B023
CSWAP: USD/EUR 04/29/2044	BRUSSELS AIRPORT COMPANY NV	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	I7331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		5,402,000	6.01/-4.29			22,586	997		196,917		(223,503)			118,022		B023
CSWAP: USD/EUR 05/03/2027	SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	B4TYDEB6GKMZO031MB27	03/17/2017	05/03/2027		5,378,000	3.95/-1.71			29,349	(23,003)		26,876		(223,503)			38,878		B023
CSWAP: USD/EUR 05/07/2032	M FINANCE	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	I7331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		13,858,000	6.64/-4.65			62,779	(184,607)		187,944		(581,107)			184,718		B023
CSWAP: USD/EUR 05/07/2034	M FINANCE	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	G5GSEF7VJP5I7OUK5573	04/18/2024	05/07/2034		20,254,000	6.68/-4.69			91,372	(269,811)		471,263		(849,310)			305,608		B023
CSWAP: USD/EUR 05/10/2032	MILLIKEN & CO	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		64,920,000	4.46/-2.70			276,605	107,966		1,521,438		(2,682,031)			865,841		B023
CSWAP: USD/EUR 05/18/2032	WAREHOUSES DE PAUW NV	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	O2RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		28,322,200	4.22/-2.60			111,416	20,945		403,348		(1,171,154)			378,316		B023
CSWAP: USD/EUR 05/23/2034	SG FINANCE & TREASURY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	G5GSEF7VJP5I7OUK5573	04/23/2024	05/23/2034		42,796,000	6.17/-4.26			192,244	(412,023)		1,067,966		(1,788,021)			647,292		B023
CSWAP: USD/EUR 06/01/2030	BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	PT3QB789TSUIDF371261	03/16/2023	06/01/2030		21,176,000	5.64/-4.75			38,363	(428,011)		(1,177,985)		(894,010)			240,807		B023
CSWAP: USD/EUR 06/05/2034	BRUSSELS AIRPORT COMPANY NV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		3,013,200	3.77/-1.64			16,679	96,658		292,483		(120,691)			45,663		B023
CSWAP: USD/EUR 06/08/2032	SHV NEDERLAND BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		21,889,900	4.63/-3.12			78,989	(254,212)		(160,362)		(916,361)			293,572		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/EUR 06/08/2034	SHV NEDERLAND BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		21,889,900	4.73/-3.27			75,632	(254,212)		(139,479)		(916,361)			331,878		B023
CSWAP: USD/EUR 06/14/2029	SONEPAR SA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		10,175,400	3.90/-1.50			62,392	453,595		788,597		(402,305)			104,369		B023
CSWAP: USD/EUR 06/17/2054	BRUSSELS AIRPORT COMPANY NV	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	02/22/2024	06/17/2054		14,369,320	6.05/-4.29			61,732	2,652		704,474		(594,517)			388,456		B023
CSWAP: USD/EUR 06/20/2030	FERRERO INTERNATIONAL SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2030		218,360	5.09/-4.27			460	2,320		(5,138)		(8,940)			2,496		B023
CSWAP: USD/EUR 06/20/2033	FERRERO INTERNATIONAL SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		7,315,060	5.22/-4.39			15,557	77,716		(245,624)		(299,494)			104,911		B023
CSWAP: USD/EUR 07/01/2041	PURATOS GROUP NV	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		10,967,400	3.55/-1.84			52,670	1,245,595		1,847,142		(402,305)			221,144		B023
CSWAP: USD/EUR 07/01/2042	PURATOS GROUP NV	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		11,576,700	3.30/-1.56			55,457	1,314,795		1,721,758		(424,655)			240,499		B023
CSWAP: USD/EUR 07/09/2035	METTLER-TOLEDO INTERNATIONAL INC.	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02 RB0PEZSDGC03JS6CEU02	12/10/2024	07/09/2035		8,526,870	5.70/-3.80			34,916	(222,755)		117,972	186,678	(362,074)			136,692		B023
CSWAP: USD/EUR 07/12/2032	HALMA PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		30,192,000	4.03/-2.29			136,945	216,434		484,021					407,527		B023
CSWAP: USD/EUR 07/23/2026	EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02 RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		22,225,500	3.52/-0.90			147,083	837,529		1,024,992		(885,070)			127,304		B023
CSWAP: USD/EUR 08/17/2027	SEGRO PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		27,422,850	3.75/-1.77			138,874	957,936		1,108,237		(1,095,163)			211,566		B023
CSWAP: USD/EUR 08/17/2029	SEGRO PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		38,895,675	3.88/-2.00			187,753	1,358,705		1,904,059		(1,553,343)			407,179		B023
CSWAP: USD/EUR 09/05/2030	SPIRAX SARCO OVERSEAS LIMITED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	08/10/2023	09/05/2030		1,101,800	5.62/-4.38			3,611	21,599		6,445		(44,701)			12,844		B023
CSWAP: USD/EUR 09/23/2031	BREEDON HOLDINGS LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		4,786,800	2.95/-1.33			20,222	465,998		509,254		(178,802)			60,949		B023
CSWAP: USD/EUR 1/24/2029	TENNET HOLDING BV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		18,810,000	4.19/-1.61			125,631	986,691		1,651,224		(737,559)			183,865		B023

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/EUR 1/24/2031	TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		35,340,000	4.30/-1.83			227,164	1,853,782		3,737,046		(1,385,716)			426,353		B023
CSWAP: USD/EUR 1/30/2030	SSP FINANCING LTD	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625 U7M81AY481YLIOR75625	01/16/2025	01/30/2030		3,337,100	6.01/-3.99			10,237	(173,552)		(123,090)		(173,552)			36,702		B023
CSWAP: USD/EUR 1/31/2031	LINAMAR CORPORATION	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		18,720,000	2.78/-1.37			70,766	1,436,791		1,379,288		(715,208)			226,216		B023
CSWAP: USD/EUR 10/01/2031	FUTBOL CLUB BARCELONA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		12,136,177	3.35/-1.89			46,989	1,060,218		1,022,120					154,788		B023
CSWAP: USD/EUR 10/01/2031	FUTBOL CLUB BARCELONA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		13,743,685	3.67/-2.07			58,416	1,200,650		1,341,598		(519,052)			175,291		B023
CSWAP: USD/EUR 10/11/2029	SPIRAX-SARCO OVERSEAS LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	10/03/2022	10/11/2029		7,815,200	5.58/-4.17			15,522	(826,405)		(962,270)		(357,604)			83,208		B023
CSWAP: USD/EUR 10/23/2034	MERILUX SARL	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	10/08/2024	10/23/2034		49,954,450	5.90/-4.39			180,176	805,324		1,193,852		(2,033,874)			772,675		B023
CSWAP: USD/EUR 10/27/2029	SIRONA DENTAL SERVICES GMBH	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		9,406,320	3.35/-1.50			43,774	332,635		466,907		(375,484)			100,631		B023
CSWAP: USD/EUR 10/27/2029	DENTSPLY SIRONA INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		3,135,440	3.35/-1.50			14,591	110,878		155,636		(125,161)			33,544		B023
CSWAP: USD/EUR 10/29/2032	VTG FINANCE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		9,094,625	2.78/-1.45			31,950	723,071		685,327		(346,429)			125,248		B023
CSWAP: USD/EUR 10/29/2035	VTG FINANCE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		5,574,125	3.09/-1.70			20,562	443,172		489,676		(212,328)			90,682		B023
CSWAP: USD/EUR 11/04/2026	GATX RAIL GERMANY GMBH	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		31,147,200	3.20/-1.07			165,917	901,584		1,022,361		(1,251,615)			196,823		B023
CSWAP: USD/EUR 11/08/2028	ALS GROUP FINANCE PTY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 G5GSEF7VJP5I70UK5573	10/25/2023	11/08/2028		317,280	6.51/-4.71			1,254	(6,780)		(6,198)		(13,410)			3,015		B023
CSWAP: USD/EUR 11/08/2030	AMVEST RCF CUSTODIAN BV	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16 NQQ6HPCNCCU6TUTQYE16	10/26/2023	11/08/2030		422,240	7.06/-5.19			1,710	(9,840)		(5,578)		(17,880)			5,001		B023
CSWAP: USD/EUR 11/12/2026	KINGSPAN SECURITIES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	10/09/2015	11/12/2026		8,058,500	4.07/-2.43			34,185	389,076		362,276		(317,374)			51,271		B023
CSWAP: USD/EUR 11/15/2053	VAL FINANCE COMPANY SARL	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		38,037,600	7.09/-5.22			156,195	(849,621)		65,409		(1,609,219)			1,017,934		B023
CSWAP: USD/EUR 11/30/2031	VICAT SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		6,987,000	2.93/-1.27			30,256	505,797		599,839		(268,203)			90,233		B023

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CSWAP: USD/EUR 11/30/2036	VICAT SA	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		9,316,000	3.26/-1.57			41,430	674,395		1,043,937		(357,604)			159,169		B023
CSWAP: USD/EUR 12/01/2026	CORBION NV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	11/05/2021	12/01/2026		18,440,000	3.32/-1.77			75,427	1,156,791		1,065,394		(715,208)			119,193		B023
CSWAP: USD/EUR 12/08/2040	BRUSSELS AIRPORT COMPANY NV	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		12,179,750	4.67/-2.94			59,435	1,053,684		1,744,285		(460,415)			241,311		B023
CSWAP: USD/EUR 12/1/2030	COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		64,382,915	3.87/-2.07			287,090	496,766		895,958					766,804		B023
CSWAP: USD/EUR 12/1/2032	KINGSPAN SECURITIES LIMITED	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		5,950,000	2.94/-1.66			21,038	548,997		503,000		(223,503)			82,575		B023
CSWAP: USD/EUR 12/11/2030	KINGSPAN SECURITIES LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		5,950,000	2.83/-1.59			20,355	548,997		475,875		(223,503)			71,036		B023
CSWAP: USD/EUR 12/13/2027	AMETEK INC	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	11/28/2018	12/13/2027		15,796,200	4.38/-1.71			107,586	673,392		1,064,319		(625,807)			129,878		B023
CSWAP: USD/EUR 12/14/2034	ROQUETTE FRERES SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		43,764,000	4.88/-3.59			123,994	(1,604,424)		(2,176,775)					681,944		B023
CSWAP: USD/EUR 12/17/2040	SEGRO PLC	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		12,276,500	3.08/-1.83			40,954	664,344		718,848		(480,531)			243,419		B023
CSWAP: USD/EUR 12/21/2026	INTERTEK FINANCE PLC	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 G5GSEF7VJP5I7OUK5573	12/14/2023	12/21/2026		82,275,000	5.54/-3.94			338,150	1,259,957		918,833		(3,352,539)			540,458		B023
CSWAP: USD/EUR 12/21/2027	INTERTEK FINANCE PLC	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	12/14/2023	12/21/2027		27,425,000	5.46/-3.89			110,726	419,986		323,600		(1,117,513)			226,403		B023
CSWAP: USD/EUR 12/21/2035	VESTEDA FINANCE BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		11,872,550	2.70/-1.38			42,446	962,524		996,800		(451,475)			194,466		B023
CSWAP: USD/EUR 12/3/2032	SAFESTORE HOLDINGS PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	11/14/2024	12/03/2032		21,104,000	5.91/-4.03			91,349	(500,011)		12,956		(894,010)			292,467		B023
CSWAP: USD/EUR 12/5/2031	SPIRAX-SARCO OVERSEAS LIMITED	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625 U7M81AY481YLIOR75625	11/19/2024	12/05/2031		47,646,000	5.72/-3.85			208,061	(963,026)		954		(2,011,524)			615,949		B023
CSWAP: USD/EUR 2/20/2040	BRUSSELS AIRPORT COMPANY NV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		7,030,800	4.13/-2.14			36,816	225,536		839,777		(281,613)			135,703		B023
CSWAP: USD/EUR 2/21/2028	IMI GROUP LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		14,334,000	3.41/-1.53			72,480	1,371,593		1,440,278		(536,406)			121,963		B023

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/EUR 2/28/2030	BRUSSELS AIRPORT COMPANY NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/09/2023	02/28/2030		5,378,000	5.44/-4.32			15,679	(23,003)		(137,049)		(223,503)			59,632		B023
CSWAP: USD/EUR 3/10/2028	EVIDES NV	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		12,190,050	2.07/-0.79			39,690	1,063,984		909,193		(460,415)			104,600		B023
CSWAP: USD/EUR 3/20/2031	DIPLOMA PLC	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 0	02/28/2024	03/20/2031		7,581,000	5.81/-4.18			28,329	19,596		60,842		(312,904)			92,636		B023
CSWAP: USD/EUR 3/20/2034	DIPLOMA PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/28/2024	03/20/2034		2,707,500	5.89/-4.27			10,006	6,999		42,244		(111,751)			40,557		B023
CSWAP: USD/EUR 3/20/2036	DIPLOMA PLC	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/28/2024	03/20/2036		4,332,000	6.00/-4.38			15,976	11,198		87,887		(178,802)			71,766		B023
CSWAP: USD/EUR 4/11/2039	PUBLIC STORAGE	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/03/2024	04/11/2039		62,031,000	5.83/-4.08			246,795	(80,533)		2,315,434		(2,570,280)			1,162,082		B023
CSWAP: USD/EUR 4/30/2034	HALMA PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		36,149,400	5.72/-3.94			152,873	232,731		885,184					544,876		B023
CSWAP: USD/EUR 5/14/2034	XPFIBRE GROUPE	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/26/2024	05/14/2034		25,283,260	5.90/-4.53			88,978	762,707		709,310		(1,014,702)			381,895		B023
CSWAP: USD/EUR 5/14/2037	XPFIBRE GROUPE	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	09/26/2024	05/14/2037		16,818,380	6.09/-4.70			60,091	507,351		529,365		(674,978)			292,862		B023
CSWAP: USD/EUR 6/06/2027	CRODA INTERNATIONAL PLC	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		14,544,400	3.65/-1.18			90,707	501,793		711,217		(581,107)			107,460		B023
CSWAP: USD/EUR 6/15/2044	VTG FINANCE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/30/2024	06/15/2044		15,975,725	6.54/-4.70			72,494	42,767		787,762		(659,333)			350,210		B023
CSWAP: USD/EUR 6/18/2034	CHANEL LIMITED	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/30/2024	06/18/2034		61,759,500	5.68/-4.00			239,883	188,067		1,454,889		(2,547,930)			937,744		B023
CSWAP: USD/EUR 6/18/2036	CHANEL LTD	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	05/30/2024	06/18/2036		30,879,750	5.79/-4.10			120,461	94,034		936,569		(1,273,965)			517,286		B023
CSWAP: USD/EUR 6/28/2029	IMI GROUP LIMITED	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/15/2022	06/28/2029		42,701,500	4.81/-3.30			147,817	(1,586,723)		(1,784,355)		(1,832,721)			439,980		B023
CSWAP: USD/EUR 6/29/2030	SAFRAN	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		9,542,950	3.28/-2.00			32,301	361,245		275,926		(379,954)			109,321		B023
CSWAP: USD/EUR 6/29/2032	SAFRAN	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		10,104,300	3.37/-2.05			35,132	382,495		341,389		(402,305)			136,053		B023
CSWAP: USD/EUR 8/15/2031	SH EURO FINANCE LP	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/31/2024	08/15/2031		1,084,000	5.42/-3.93			4,014	3,799		3,182		(44,701)			13,688		B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/EUR 8/15/2034	SH EURO FINANCE LP	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	07/31/2024	08/15/2034		4,986,400	5.60/-4.11			18,426	17,477		43,127		(205,622)			76,362		B023
CSWAP: USD/EUR 9/20/2035	VITENS NV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	08/23/2023	09/20/2035		10,840,000	5.90/-4.46			32,290	37,994		53,853		(447,005)			175,456		B023
CSWAP: USD/EUR 9/23/2028	WOODWARD INTERNATIONAL BV	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		11,247,000	3.20/-1.31			52,819	444,994		545,339		(447,005)			104,979		B023
CSWAP: USD/EUR 9/27/2033	COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		19,649,600	4.17/-1.96			116,813	2,366,391		3,080,091					286,417		B023
CSWAP: USD/GBP 01/09/2034	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	11/16/2018	01/09/2034		3,533,750	4.56/-3.01			14,374	(15,814)		465,430		(105,464)			52,365		B023
CSWAP: USD/GBP 01/10/2029	NORTHERN GAS NETWORKS LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		7,274,850	4.28/-2.84			29,353	175,722		611,923		(210,929)			70,753		B023
CSWAP: USD/GBP 01/10/2031	NORTHERN GAS NETWORKS LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		9,258,900	4.40/-2.97			37,263	223,646		1,029,564		(268,455)			111,334		B023
CSWAP: USD/GBP 01/15/2049	QUEEN MARY UNIVERSITY OF LONDON	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54 I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		14,036,000	4.75/-2.97			67,027	(162,257)		4,409,060		(421,858)			342,454		B023
CSWAP: USD/GBP 01/16/2030	PEEL PORTS PP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		31,448,700	3.72/-2.54			97,989	(690,990)		1,367,143		(954,932)			344,503		B023
CSWAP: USD/GBP 01/31/2029	DERWENT LONDON PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		12,634,380	4.50/-2.87			52,118	(144,051)		725,766		(379,672)			123,809		B023
CSWAP: USD/GBP 01/31/2034	UMV GLOBAL FOODS COMPANY LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	11/10/2021	01/31/2034		24,265,800	3.30/-2.64			49,638	1,032,289		2,625,787		(690,313)			360,815		B023
CSWAP: USD/GBP 02/06/2029	ANGLIAN WATER SERVICES FINANCING P	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02 RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		8,731,800	4.31/-2.88			34,305	212,846		738,938		(253,115)			85,749		B023
CSWAP: USD/GBP 02/19/2045	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		13,869,000	3.79/-2.66			32,675	(974,632)		1,941,527		(441,033)			309,376		B023
CSWAP: USD/GBP 02/28/2028	TRITAX BIG BOX REIT PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		83,813,800	4.49/-2.86			338,791	(730,365)		3,728,638		(2,511,971)			715,500		B023
CSWAP: USD/GBP 02/28/2030	TRITAX BIG BOX REIT PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		44,466,100	4.60/-2.98			177,771	(387,484)		3,404,125		(1,332,687)			493,043		B023
CSWAP: USD/GBP 03/18/2044	WALES & WEST UTILITIES LTD	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		32,561,900	5.94/-5.50			6,474	(610,391)		2,794,373		(985,613)			709,261		B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/GBP 03/19/2034	CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		43,635,600	4.32/-2.89			139,296	(249,921)		5,408,391		(1,303,924)			653,537		B023
CSWAP: USD/GBP 03/19/2039	CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		39,785,400	4.49/-2.99			134,250	(227,869)		7,579,696		(1,188,872)			743,661		B023
CSWAP: USD/GBP 04/01/2028	ANGLIAN WATER SERVICES FINANCING	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 G5GSEF7VJP5I7OUK5573	06/29/2012	04/01/2028		58,000,000	4.19/-4.39			74,182	10,261,487		10,549,377		(1,418,404)			502,753		B023
CSWAP: USD/GBP 04/13/2035	SCOTLAND GAS NETWORKS PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	10/04/2022	04/13/2035		3,876,000	5.78/-6.31			(14,980)	(512,552)		(670,635)		(130,392)			61,411		B023
CSWAP: USD/GBP 04/18/2044	WALES & WEST UTILITIES LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	01/18/2024	04/18/2044		16,089,630	6.09/-5.84			(134)	(302,903)		978,538		(487,054)			351,246		B023
CSWAP: USD/GBP 04/28/2028	LONDONMETRIC PROPERTY PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		9,730,000	2.70/-2.06			17,141	694,746		920,958		(268,455)			85,373		B023
CSWAP: USD/GBP 04/28/2031	GROSVENOR LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	02/11/2011	04/28/2031		34,869,100	5.70/-5.57			96,691	6,730,737		8,128,428		(836,045)			429,876		B023
CSWAP: USD/GBP 05/07/2039	BROMFORD HOUSING GROUP LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	02/06/2019	05/07/2039		9,074,800	4.50/-3.01			32,957	39,546		1,811,264		(268,455)			170,437		B023
CSWAP: USD/GBP 05/12/2035	SOUTH WEST WATER LTD	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261 PT3QB789TSUIDF371261	04/05/2023	05/12/2035		25,326,280	5.34/-5.48			(26,988)	(875,957)		(600,353)		(778,519)			402,850		B023
CSWAP: USD/GBP 05/23/2028	BIFFA LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	02/27/2023	05/23/2028		50,484,000	6.32/-6.20			(72,932)	(3,727,526)		(3,325,583)		(1,610,729)			447,855		B023
CSWAP: USD/GBP 06/05/2028	GREAT PORTLAND ESTATES PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 E57ODZWZ7FF32TWEFA76	02/16/2018	06/05/2028		4,910,850	4.10/-2.70			19,462	393,223		627,451		(134,227)			43,811		B023
CSWAP: USD/GBP 06/06/2027	CRODA INTERNATIONAL PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		12,804,000	3.62/-2.46			35,920	(103,506)		284,775		(383,507)			94,602		B023
CSWAP: USD/GBP 06/15/2037	MOTO INVESTMENTS LTD	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		16,529,200	3.87/-3.27			28,056	523,892		1,946,633		(475,549)			288,864		B023
CSWAP: USD/GBP 06/16/2028	LONDONMETRIC PROPERTY PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 E57ODZWZ7FF32TWEFA76	03/17/2021	06/16/2028		9,730,000	2.72/-2.06			17,701	694,746		936,977		(268,455)			87,214		B023
CSWAP: USD/GBP 06/16/2061	KINGS COLLEGE LONDON	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 E57ODZWZ7FF32TWEFA76	03/16/2021	06/16/2061		4,167,000	3.36/-2.07			14,720	294,748		1,474,107		(115,052)			125,418		B023
CSWAP: USD/GBP 06/30/2032	PEEL PORTS PP FINANCE LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	02/10/2022	06/30/2032		5,703,600	3.38/-2.83			9,784	282,447		556,543		(161,073)			76,812		B023
CSWAP: USD/GBP 06/30/2032	REALTY INCOME CORPORATION	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 E57ODZWZ7FF32TWEFA76	03/30/2022	06/30/2032		10,144,750	3.91/-3.18			19,999	205,970		835,947		(295,300)			136,623		B023

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/GBP 06/30/2034	PEEL PORTS PP FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		7,061,600	3.45/-2.84			13,305	349,697		808,764		(199,424)			107,413		B023
CSWAP: USD/GBP 06/30/2037	NORTHERN GAS NETWORKS LTD	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		17,293,750	2.91/-2.10			41,122	1,159,367		2,790,855		(479,384)			302,734		B023
CSWAP: USD/GBP 07/03/2034	YORKSHIRE WATER SERVICES LIMITED	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 0Z3V05H2G7GRS05BHJ91	03/26/2024	07/03/2034		26,893,380	6.07/-5.68			27,216	(599,608)		810,918		(816,870)			409,253		B023
CSWAP: USD/GBP 07/11/2034	PEEL PORTS PP FINANCE LIMITED	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261 PT3QB789TSUIDF371261	10/12/2023	07/11/2034		6,243,420	6.62/-6.32			(618)	(339,408)		(93,434)		(195,589)			95,122		B023
CSWAP: USD/GBP 07/11/2036	PEEL PORTS PP FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	10/12/2023	07/11/2036		15,547,340	6.72/-6.39			(753)	(845,193)		(58,234)		(487,054)			261,173		B023
CSWAP: USD/GBP 07/13/2027	BLUECO 22 LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	10/16/2023	07/13/2027		36,190,875	SOFR+348.50 bps/-SONIA+325.00 bps			(36,324)	(2,208,956)		(2,107,127)		(1,140,933)			273,530		B023
CSWAP: USD/GBP 07/27/2038	HEATHROW AIRPORT LTD	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 0Z3V05H2G7GRS05BHJ91	04/27/2023	07/27/2038		28,035,000	5.74/-5.94			(22,976)	(1,006,889)		(736,609)		(862,891)			511,812		B023
CSWAP: USD/GBP 08/16/2040	ABP ACQUISITIONS UK LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	01/19/2023	08/16/2040		3,209,180	5.47/-5.40			(1,434)	(146,772)		(9,732)		(99,712)			62,946		B023
CSWAP: USD/GBP 08/22/2033	FORTH PORTS FINANCE PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		30,855,000	5.79/-5.61			(15,869)	(2,059,141)		(1,232,197)		(977,943)			447,131		B023
CSWAP: USD/GBP 08/28/2048	UNIVERSITY OF DURHAM	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		2,615,600	4.16/-2.66			10,111	34,099		749,219		(76,701)			63,300		B023
CSWAP: USD/GBP 09/16/2042	SOUTH EAST WATER LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		33,583,500	4.67/-3.22			117,616	669,359		8,073,727		(977,943)			701,927		B023
CSWAP: USD/GBP 09/17/2028	PEEL PORT PP FINANCE UNLIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		17,622,310	4.44/-2.92			61,707	(60,973)		973,544		(525,405)			164,098		B023
CSWAP: USD/GBP 09/17/2028	PEEL PORT PP FINANCE UNLIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		8,875,470	4.43/-2.92			31,023	(30,709)		489,611		(264,620)			82,648		B023
CSWAP: USD/GBP 09/20/2038	SOUTH WEST WATER LTD	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		12,351,240	5.42/-5.49			(15,397)	(427,191)		(116,123)		(379,672)			226,757		B023
CSWAP: USD/GBP 09/23/2031	BREEDON HOLDINGS LIMITED	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		4,899,650	2.94/-2.34			8,776	382,023		590,703		(134,227)			62,386		B023

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/GBP 09/23/2036	NORTHERN GAS NETWORKS LTD	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		15,218,500	2.77/-2.02			31,609	1,020,243		2,289,745		(421,858)			257,935		B023
CSWAP: USD/GBP 09/28/2032	BAZALGETTE TUNNEL LIMITED	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625 U7M81AY481YLIOR75625	06/29/2017	09/28/2032		51,180,600	4.00/-2.86			133,599	325,026		4,984,797		(1,511,018)			700,883		B023
CSWAP: USD/GBP 1/24/2049	BIRMINGHAM AIRPORT (FINANCE) PLC	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	10/24/2018	01/24/2049		8,399,950	5.03/-3.21			40,851	10,071		2,788,387		(249,280)			205,050		B023
CSWAP: USD/GBP 1/8/2029	DERWENT LONDON PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		25,450,640	4.92/-4.41			89,643	5,056,780		5,867,974		(605,941)			247,346		B023
CSWAP: USD/GBP 1/8/2034	DERWENT LONDON PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		66,364,960	5.27/-4.68			255,328	13,186,035		18,216,021		(1,580,049)			983,278		B023
CSWAP: USD/GBP 10/11/2033	BAZALGETTE TUNNEL LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	06/08/2023	10/11/2033		20,056,000	5.51/-6.02			(42,750)	(596,010)		(970,575)		(613,611)			292,999		B023
CSWAP: USD/GBP 10/11/2035	BAZALGETTE TUNNEL LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	06/08/2023	10/11/2035		20,056,000	5.59/-6.05			(40,178)	(596,010)		(907,553)		(613,611)			325,516		B023
CSWAP: USD/GBP 10/16/2029	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	07/23/2014	10/16/2029		13,206,775	3.81/-3.58			34,048	3,203,458		3,448,184		(297,218)			140,823		B023
CSWAP: USD/GBP 10/16/2034	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		17,041,000	4.05/-3.79			47,000	4,133,494		4,808,619		(383,507)			263,319		B023
CSWAP: USD/GBP 10/19/2033	ESPUG FINANCE LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2033		9,692,000	6.90/-6.67			(5,177)	(634,005)		(371,459)		(306,806)			141,773		B023
CSWAP: USD/GBP 10/19/2043	ESPUG FINANCE LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2043		5,451,750	7.27/-6.91			(1,246)	(356,628)		67,295		(172,578)			117,448		B023
CSWAP: USD/GBP 10/20/2028	PORTERBROOK RAIL FINANCE LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		30,905,700	3.72/-3.28			59,753	3,799,937		4,475,770		(805,365)			291,519		B023
CSWAP: USD/GBP 10/26/2032	GROSVENOR LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	04/14/2022	10/26/2032		85,346,800	4.10/-3.23			179,588	1,189,860		7,512,809		(2,500,466)			1,174,727		B023
CSWAP: USD/GBP 10/26/2043	WALES AND WEST UTILITIES LIMITED	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54 I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		34,646,400	5.80/-5.98			(10,971)	(203,866)		651,994		(1,035,469)			746,780		B023
CSWAP: USD/GBP 10/30/2029	YORKSHIRE WATER SERVICES BRADFORD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		76,816,440	4.00/-3.54			206,821	15,634,861		17,813,569		(1,817,823)			822,537		B023
CSWAP: USD/GBP 11/01/2053	CLEVELAND CLINIC UK FINANCING PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		4,041,160	4.63/-2.94			16,734	39,833		1,425,004		(118,887)			108,074		B023
CSWAP: USD/GBP 11/02/2041	UK POWER NETWORKS SERVICES HOLDING	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		32,643,850	3.67/-2.66			93,843	2,311,211		7,104,941		(901,241)			665,061		B023

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CSWAP: USD/GBP 11/07/2028	GROSVENOR LTD	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		3,603,600	4.25/-2.75			12,953	(10,502)		206,311		(107,382)			34,226		B023
CSWAP: USD/GBP 11/07/2033	GROSVENOR LTD	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2033		5,920,200	4.47/-2.95			21,559	(17,253)		761,392		(176,413)			86,862		B023
CSWAP: USD/GBP 11/07/2038	SEVERN TRENT WATER LTD	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		29,128,500	4.53/-2.97			110,400	86,611		5,830,220		(862,891)			537,373		B023
CSWAP: USD/GBP 11/14/2034	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		15,420,000	4.65/-3.11			62,535	(69,007)		2,200,407		(460,208)			239,260		B023
CSWAP: USD/GBP 11/16/2051	MAGNA HOUSING LIMITED	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	10/05/2021	11/16/2051		6,124,500	3.30/-2.51			13,462	316,122		1,326,351		(172,578)			158,074		B023
CSWAP: USD/GBP 11/16/2056	MAGNA HOUSING LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	10/05/2021	11/16/2056		8,166,000	3.32/-2.51			18,418	421,496		1,949,118		(230,104)			229,710		B023
CSWAP: USD/GBP 11/22/2035	GREAT PORTLAND ESTATES PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		5,913,000	3.23/-2.77			6,940	104,622		477,443		(172,578)			96,493		B023
CSWAP: USD/GBP 11/26/2034	SOUTHERN GAS NETWORKS PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		37,852,650	3.16/-2.27			78,695	(482,643)		3,132,996		(1,139,016)			588,332		B023
CSWAP: USD/GBP 11/28/2032	ABP ACQUISITIONS UK LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		4,642,950	5.88/-SONIA+217.00 bps			(17,000)	(390,977)		(458,350)		(149,568)			64,286		B023
CSWAP: USD/GBP 11/3/2030	EVERSHOLT FUNDING PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		98,649,060	4.08/-3.54			258,388	15,653,796		19,456,614		(2,465,950)			1,166,946		B023
CSWAP: USD/GBP 11/30/2033	BROMFORD HOUSING GROUP LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		26,819,100	5.74/-5.83			(23,490)	(932,038)		(610,996)		(824,540)			394,933		B023
CSWAP: USD/GBP 12/02/2035	SOUTH EAST WATER LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		9,675,400	2.79/-2.04			20,880	640,146		1,396,618		(268,455)			158,093		B023
CSWAP: USD/GBP 12/05/2034	ABP ACQUISITIONS UK LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	05/23/2023	12/05/2034		3,851,440	5.62/-5.97			(6,144)	(149,887)		(181,481)		(118,887)			59,938		B023
CSWAP: USD/GBP 12/12/2036	PEEL PORTS PP FINANCE LIMITED	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 0	09/24/2024	12/12/2036		4,817,880	5.48/-5.66			(120)	171,178		271,204		(138,063)			82,432		B023
CSWAP: USD/GBP 12/16/2030	MITIE TREASURY MANAGEMENT LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		4,129,500	3.52/-2.84			8,659	257,248		444,390		(115,052)			49,360		B023
CSWAP: USD/GBP 12/16/2032	MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		4,129,500	3.70/-2.97			9,268	257,248		515,211		(115,052)			57,361		B023
CSWAP: USD/GBP 12/16/2034	MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		4,129,500	3.80/-3.00			10,019	257,248		598,677		(115,052)			64,365		B023
CSWAP: USD/GBP 12/18/2033	MARS INCORPORATED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	12/10/2024	12/18/2033		15,308,400	5.43/-5.42			(2,812)	(180,607)		164,676	88,065	(460,208)			226,068		B023

SCHEDULE DB - PART A - SECTION 1

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CSWAP: USD/GBP 12/18/2038	MARS INCORPORATED	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	12/10/2024	12/18/2038		8,929,900	5.71/-5.73			(2,623)	(105,354)		194,364	71,264	(268,455)			165,420		B023
CSWAP: USD/GBP 12/20/2031	MITIE TREASURY MANAGEMENT LTD.	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/12/2024	12/20/2031		954,450	5.76/-5.71			65	(13,613)		4,446	2,421	(28,763)			12,377		B023
CSWAP: USD/GBP 12/31/2047	ENFINIUM HOLDINGS LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/24/2021	12/31/2047		83,908,600	4.16/-3.23			214,282	2,720,387		14,737,876					2,001,846		B023
CSWAP: USD/GBP 12/5/2033	2DWT	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033		20,722,000	4.71/-4.10			70,274	3,942,242		5,343,228		(498,559)			305,389		B023
CSWAP: USD/GBP 2/15/2039	ABP ACQUISITIONS UK LTD	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	01/30/2024	02/15/2039		4,809,280	5.71/-5.47			1,589	(95,572)		198,853		(145,733)			89,612		B023
CSWAP: USD/GBP 2/3/2027	ERAC UK FINANCE LIMITED	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027		86,185,000	4.00/-3.43			268,669	15,193,716		16,313,653		(2,109,288)			585,579		B023
CSWAP: USD/GBP 3/22/2030	THAMES WATER UTILITIES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		34,116,000	3.93/-2.55			131,496	3,137,985		5,508,923		(920,417)			380,592		B023
CSWAP: USD/GBP 3/3/2028	SEVERN TRENT WATER LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		50,719,550	3.79/-3.37			122,354	7,802,092		8,685,932		(1,275,161)			433,795		B023
CSWAP: USD/GBP 3/31/2039	HIGH SPEED RAIL FINANCE PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039		22,366,959	3.10/-2.30			32,814	(1,269,987)		186,438					418,570		B023
CSWAP: USD/GBP 3/31/2043	VIRIDOR ENERGY GROUP LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		74,951,232	3.72/-2.90			157,746	2,969,574		10,795,791					1,590,440		B023
CSWAP: USD/GBP 3/6/2040	PEEL PORTS PP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/24/2024	03/06/2040		16,327,260	5.57/-5.72			570	580,103		1,067,811	1,278,170	(467,879)			315,569		B023
CSWAP: USD/GBP 4/17/2033	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033		82,955,200	4.94/-4.63			172,478	11,189,466		15,119,476		(2,132,299)			1,176,974		B023
CSWAP: USD/GBP 4/22/2028	THAMES WATER UTILITIES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		34,116,000	3.83/-2.45			130,631	3,137,985		4,644,046		(920,417)			298,540		B023
CSWAP: USD/GBP 4/24/2039	SOUTH WEST WATER LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/04/2024	04/24/2039		21,160,570	6.16/-5.75			9,211	(394,965)		1,309,439		(640,457)			396,923		B023
CSWAP: USD/GBP 5/15/2029	HOLMAN LEASING LIMITED	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/10/2024	05/15/2029		29,751,625	5.92/-5.51			11,411	(903,702)		(398,677)					302,167		B023
CSWAP: USD/GBP 6/26/2039	NORTHERN GAS NETWORKS LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		9,495,000	4.02/-2.71			32,344	(185,630)		1,520,911		(287,630)			179,193		B023

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/GBP 6/27/2036	HEATHROW AIRPORT LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		9,477,820	4.09/-2.61			40,408	829,791		2,251,475		(256,950)			158,943		B023
CSWAP: USD/GBP 6/5/2030	GREAT PORTLAND ESTATES PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		6,313,950	4.21/-2.79			25,459	505,572		983,638		(172,578)			71,876		B023
CSWAP: USD/GBP 7/17/2029	ABP ACQUISITIONS UK LIMITED	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		46,519,800	4.56/-4.38			159,933	10,895,083		11,983,439		(1,058,479)			482,251		B023
CSWAP: USD/GBP 7/18/2039	CADOGAN ESTATES LIMITED	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		5,871,150	4.33/-2.79			25,340	62,772		1,243,838		(172,578)			111,036		B023
CSWAP: USD/GBP 7/20/2031	PORTERBROOK RAIL FINANCE LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		29,434,000	3.83/-3.33			61,515	3,618,988		4,769,347		(767,014)			369,595		B023
CSWAP: USD/GBP 9/1/2031	SOUTHERN WATER SERVICES FINANCE LT	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		57,538,800	3.35/-2.78			129,393	6,425,076		8,744,063		(1,518,688)			729,215		B023
CSWAP: USD/GBP 9/12/2030	CADOGAN ESTATES LIMITED	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 G5GSEF7VJP5I7OUK5573	06/25/2013	09/12/2030		17,347,500	4.57/-4.07			44,409	2,826,556		3,523,965		(431,445)			202,580		B023
CSWAP: USD/GBP 9/16/2034	CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2034		7,285,350	4.13/-3.87			20,287	1,799,660		2,101,490		(162,990)			112,088		B023
CSWAP: USD/GBP 9/16/2039	CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2039		14,570,700	4.36/-4.09			42,428	3,599,320		4,531,960		(325,981)			277,143		B023
CSWAP: USD/GBP 9/16/2044	CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2044		6,428,250	4.64/-4.38			19,703	1,587,935		2,150,914		(143,815)			141,847		B023
CSWAP: USD/GBP 9/24/2030	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	09/10/2015	09/24/2030		12,660,800	4.39/-3.72			37,638	2,076,645		2,656,407		(314,476)			148,295		B023
CSWAP: USD/GBP 9/27/2030	SCOTLAND GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		10,792,020	4.20/-2.74			38,666	207,865		1,119,940		(314,476)			126,500		B023
CSWAP: USD/GBP 9/27/2030	SOUTHERN GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		10,923,630	4.20/-2.74			39,137	210,400		1,133,598		(318,311)			128,043		B023
CSWAP: USD/GBP 9/30/2034	THE GREAT ROLLING STOCK COMPANY	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		108,267,400	3.43/-2.36			284,101	1,264,174		9,151,694					1,669,114		B023
CSWAP: USD/JPY 03/08/2035	EQUINIX JAPAN KK	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91 0Z3VO5H2G7GRS05BHJ91	01/19/2023	03/08/2035		15,192,840	5.43/-2.13			130,552	2,152,844		2,589,777		(632,252)			239,528		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/JPY 03/12/2038	SOUTHERN GAS NETWORKS PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02 RB0PEZSDGC03JS6CEU02	02/26/2025	03/12/2038		13,366,000	6.01/-2.65			23,684	(8,348)		193,959		(8,348)			240,552		B023
CSWAP: USD/JPY 03/19/2034	AFLAC INCORPORATED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	03/07/2024	03/19/2034		7,573,706	5.48/-1.60			72,042	76,047		517,198		(363,529)			113,433		B023
CSWAP: USD/JPY 07/11/2033	DYSON FINANCE LIMITED	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		43,526,323	5.67/-1.37			474,638	1,397,127		5,169,882		(2,042,660)			626,421		B023
CSWAP: USD/JPY 09/06/2035	THERMO FISHER SCIENTIFIC INC	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	08/24/2023	09/06/2035		7,541,996	5.65/-1.50			76,947	186,104		907,493		(356,655)			121,851		B023
CSWAP: USD/JPY 09/06/2043	THERMO FISHER SCIENTIFIC INC	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		26,739,804	5.95/-2.02			256,576	659,823		4,483,351		(1,264,504)			574,230		B023
CSWAP: USD/JPY 11/07/2038	COSTCO WHOLESALE JAPAN LTD	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2038		90,302,343	6.31/-1.84			996,216	(175,122)		13,693,805		(4,386,855)			1,665,931		B023
CSWAP: USD/JPY 11/07/2043	COSTCO WHOLESALE JAPAN LTD	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2043		22,271,908	6.44/-2.12			236,867	(43,191)		4,175,227		(1,081,961)			480,480		B023
CSWAP: USD/JPY 5/11/2032	DH JAPAN FINANCE SA (DANAHER CORP)	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		65,073,989	3.69/-0.65			518,356	16,257,609		16,267,867		(2,366,891)			868,062		B023
CSWAP: USD/JPY 8/22/2029	COSTCO WHOLESALE JAPAN LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		26,510,253	2.97/-0.28			182,143	7,318,062		6,826,365		(930,545)			277,955		B023
CSWAP: USD/NZD 11/21/2033	ORION NEW ZEALAND LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2033		1,281,720	6.33/-3M NZDBBRFRA+186.00 bps			1,424	35,750		111,154		(13,419)			18,848		B023
CSWAP: USD/NZD 11/21/2035	ORION NEW ZEALAND LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2035		815,640	6.43/-3M NZDBBRFRA+198.00 bps			876	22,750		78,065		(8,540)			13,309		B023
CSWAP: USD/SEK 10/3/2035	NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2035		25,464,800	6.12/-4.36			35,155	(2,210,385)		(1,055,882)		(2,210,385)			412,873		B023
CSWAP: USD/SEK 10/3/2039	NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2039		41,494,800	6.32/-4.57			56,114	(3,601,814)		(1,393,553)		(3,601,814)			790,522		B023
CSWAP: USD/JPY 2/18/2036	ABP ACQUISITIONS UK LIMITED	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02 RB0PEZSDGC03JS6CEU02	02/04/2025	02/18/2036		57,833,675	5.99/-2.25			239,037	(2,201,074)		(2,201,074)		(2,201,074)			954,394		B023
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												18,083,350	265,899,247	XXX	486,168,486	4,192,074	(155,440,646)			79,933,843	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												18,102,683	265,899,247	XXX	486,759,638	4,192,074	(155,440,646)			80,051,683	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
FSWP: OIS 3.590890 2/9/2033 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/07/2024	02/09/2033		50,000,000	SOFR/(3.59)				341,039		341,039	(632,469)				701,271		B0311
FSWP: OIS 3.609740 2/12/2033 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/12/2024	02/12/2033		100,000,000	SOFR/(3.61)				388,299		388,299	(2,205,632)				1,403,274		B0311
FSWP: OIS 3.668000 2/12/2036 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/12/2024	02/12/2036		100,000,000	SOFR/(3.67)				768,320		768,320	(2,504,061)				1,648,993		B0311
FSWP: OIS 3.707000 2/26/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/26/2034		125,000,000	SOFR/(3.71)				(7,294)		(7,294)	(2,917,978)				1,866,132		B0311

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FSWP: OIS 3.714000 2/26/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/26/2034		125,000,000	SOFR/(3.71)				(65,701)		(65,701)	(2,919,643)				1,866,132		B0311
FSWP: OIS 3.753100 1/29/2037 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/25/2024	01/29/2037		75,000,000	SOFR/(3.75)				424,575		424,575	(1,586,723)				1,290,409		B0311
FSWP: OIS 3.818000 2/21/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR/(3.82)				47,174		47,174	(1,036,113)				1,491,758		B0311
FSWP: OIS 3.821000 2/21/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR/(3.82)				35,363		35,363	(1,036,512)				1,491,758		B0311
FSWP: OIS 3.884700 2/21/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/16/2024	02/21/2039		50,000,000	3.88/(SOFR)				(267,323)		(267,323)	672,765				932,205		B0311
FSWP: OIS 4.259630 10/17/2030 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/17/2023	10/17/2030		100,000,000	SOFR/(4.26)				(2,940,613)		(2,940,613)	(1,948,084)				1,177,995		B0311
FSWP: USD 3.705300 2/24/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR/(3.71)			31,653	(24,274)		(24,274)	(1,095,425)				657,022		B0311
FSWP: USD 3.706500 2/24/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR/(3.71)			31,593	(27,916)		(27,916)	(1,095,454)				657,022		B0311
FSWP: USD 3.706530 2/24/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR/(3.71)			31,591	(28,007)		(28,007)	(1,095,455)				657,022		B0311
FSWP: USD 3.783200 2/23/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.78/(SOFR)				(631,455)		(631,455)	658,402				932,389		B0311
FSWP: USD 3.785000 2/23/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.79/(SOFR)				(625,010)		(625,010)	658,641				932,389		B0311
FSWP: USD 3.975200 2/22/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/22/2024	02/22/2039		100,000,000	3.98/(SOFR)				(457,892)		(457,892)	312,258				1,864,594		B0311
SWP: OIS 0.878000 3/24/2030	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LCO2FLSSVFFR64	03/17/2020	03/24/2030		250,000,000	SOFR+26.16 bps/(0.88)			2,335,635	34,532,826		34,532,826	(5,858,162)				2,790,487		B0311
SWP: OIS 1.423000 11/14/2053 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/10/2023	11/14/2053		30,000,000	SOFR/(1.42)	2,635,000		221,705	12,417,920		12,417,920	(436,508)		(21,634)		802,799		B0311
SWP: OIS 1.700000 11/14/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/10/2022	11/14/2052		39,000,000	SOFR+26.16 bps/(1.70)			284,198	15,892,572		15,892,572	(615,692)				1,025,259		B0311
SWP: OIS 1.750000 11/30/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/28/2022	11/30/2052		18,000,000	SOFR+26.16 bps/(1.75)	1,105,200		128,912	7,186,988		7,186,988	(277,400)		(9,076)		473,572		B0311
SWP: OIS 2.000000 6/1/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/27/2022	06/01/2032		72,000,000	SOFR+26.16 bps/(2.00)	993,600		470,648	8,949,218		8,949,218	(1,780,959)		(24,446)		964,326		B0311
SWP: OIS 2.100000 2/3/2033	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/01/2023	02/03/2033		95,000,000	SOFR+26.16 bps/(2.10)	2,225,000		597,140	12,234,839		12,234,839	(2,374,099)		(54,788)		1,331,022		B0311
SWP: OIS 2.235000 8/6/2032	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/02/2012	08/06/2032		70,000,000	2.24/(SOFR+26.16 bps)			(416,432)	(7,861,767)		(7,861,767)	1,751,979				949,279		B0311
SWP: OIS 2.250000 11/17/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/15/2022	11/17/2032		250,000,000	SOFR+26.16 bps/(2.25)	3,405,000		1,478,076	28,875,457		28,875,457	(6,232,886)		(86,834)		3,454,697		B0311
SWP: OIS 2.250000 6/1/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/27/2022	06/01/2052		40,000,000	SOFR+26.16 bps/(2.25)	986,000		236,471	12,512,493		12,512,493	(705,288)		(8,095)		1,042,862		B0311
SWP: OIS 2.250000 6/2/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/31/2022	06/02/2032		108,000,000	SOFR+26.16 bps/(2.25)	876,960		638,472	11,743,367		11,743,367	(2,659,666)		(21,594)		1,446,765		B0311
SWP: OIS 2.350000 1/19/2033	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/17/2023	01/19/2033		140,000,000	SOFR+26.16 bps/(2.35)	1,942,500		792,294	15,583,849		15,583,849	(3,496,835)		(47,832)		1,956,367		B0311
SWP: OIS 2.364000 4/13/2027	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LCO2FLSSVFFR64	03/17/2015	04/13/2027		3,500,000	2.36/(SOFR+42.83 bps)			(21,347)	(123,203)		(123,203)	40,022				24,968		B031
SWP: OIS 2.400000 6/8/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/06/2022	06/08/2052		85,000,000	SOFR+26.16 bps/(2.40)	1,436,500		470,665	24,464,957		24,464,957	(1,543,513)		(11,796)		2,216,864		B0311

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWP: OIS 2.500000 6/2/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	05/31/2022	06/02/2032		175,000,000	SOFR+26.16 bps/(2.50)	875,000		925,186	16,297,704		16,297,704	(4,279,155)		(21,546)		2,344,295		B0311
SWP: OIS 2.546250 11/14/2026	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange	549300LCO2FLSSVFFR64	11/09/2011	11/14/2026		100,000,000	2.55/(SOFR+26.16 bps)			(517,150)	(2,401,041)		(2,401,041)	878,609				637,310		B0311
SWP: OIS 2.555000 9/20/2032	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange	549300LCO2FLSSVFFR64	09/18/2012	09/20/2032		10,000,000	2.56/(SOFR+26.16 bps)			(51,510)	(934,133)		(934,133)	248,790				136,743		B0311
SWP: OIS 2.615000 4/25/2033	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange	549300LCO2FLSSVFFR64	04/23/2013	04/25/2033		1,000,000	2.62/(SOFR+26.16 bps)			(4,998)	(96,530)		(96,530)	25,366				14,207		B0311
SWP: OIS 2.682500 11/14/2031	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange	549300LCO2FLSSVFFR64	11/09/2011	11/14/2031		10,000,000	2.68/(SOFR+26.16 bps)			(48,309)	(754,360)		(754,360)	236,815				128,719		B0311
SWP: OIS 2.750000 6/13/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	06/09/2022	06/13/2052		135,000,000	SOFR+26.16 bps/(2.75)	1,518,750		629,346	30,960,378		30,960,378	(2,607,342)		(12,469)		3,521,787		B0311
SWP: OIS 2.762500 11/16/2031	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange	549300LCO2FLSSVFFR64	11/14/2011	11/16/2031		10,000,000	2.76/(SOFR+26.16 bps)			(46,311)	(708,715)		(708,715)	236,032				128,772		B0311
SWP: OIS 2.796000 6/9/2027	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300LCO2FLSSVFFR64	06/07/2022	06/09/2027		104,000,000	SOFR/(2.80)			404,893	2,024,348		2,024,348	(1,068,111)				769,843		B0311
SWP: OIS 2.831000 6/10/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300LCO2FLSSVFFR64	06/08/2022	06/10/2032		24,000,000	SOFR/(2.83)			91,316	1,343,724		1,343,724	(575,986)				321,994		B0311
SWP: OIS 3.029000 3/1/2033	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	12/01/2022	03/01/2033		100,000,000	SOFR/(3.03)			359,514	4,733,514		4,733,514	(2,501,072)				1,407,417		B0311
SWP: OIS 3.127500 6/15/2029	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	06/13/2022	06/15/2029		68,000,000	SOFR/(3.13)			208,479	1,424,442		1,424,442	(1,171,524)				697,701		B0311
SWP: OIS 3.355000 6/26/2034	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	12/28/2022	06/26/2034		75,000,000	SOFR/(3.36)			208,526	2,317,248		2,317,248	(1,967,835)				1,140,138		B0311
SWP: OIS 3.472570 2/6/2051 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	02/02/2024	02/06/2051		100,000,000	3.47/(SOFR)				(5,150,363)		(5,150,363)	235,164				2,543,189		B0311
SWP: OIS 3.489000 2/1/2042 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	02/01/2024	02/01/2042		50,000,000	3.49/(SOFR)				(2,262,779)		(2,262,779)	1,050,415				1,026,281		B0311
SWP: OIS 3.594390 2/6/2036 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	02/06/2024	02/06/2036		75,000,000	SOFR/(3.59)				1,016,887		1,016,887	(1,868,304)				1,235,810		B0311
SWP: OIS 3.667500 3/28/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	03/28/2024	03/28/2034		50,000,000	SOFR/(3.67)			3,736	292,209		292,209	(1,205,737)				749,886		B0311
SWP: OIS 3.675400 3/27/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	03/27/2024	03/27/2034		50,000,000	SOFR/(3.68)			4,653	261,878		261,878	(1,207,134)				749,772		B0311
SWP: OIS 3.691650 3/20/2033 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	03/20/2024	03/20/2033		50,000,000	SOFR/(3.69)				(38,093)		(38,093)	(1,098,448)				706,016		B0311
SWP: OIS 3.694300 3/5/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	03/05/2024	03/05/2038		100,000,000	3.69/(SOFR)				(1,550,285)		(1,550,285)	701,103				1,798,401		B0311
SWP: OIS 3.702250 3/24/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	03/22/2024	03/24/2034		75,000,000	SOFR/(3.70)			10,628	238,679		238,679	(1,817,039)				1,124,144		B0311
SWP: OIS 3.708160 2/5/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	02/05/2024	02/05/2034		100,000,000	SOFR/(3.71)				469,550		469,550	(1,031,528)				1,488,081		B0311
SWP: OIS 3.722600 3/12/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	03/12/2024	03/12/2038		50,000,000	3.72/(SOFR)				(707,731)		(707,731)	351,411				899,867		B0311
SWP: OIS 3.732700 3/26/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	03/26/2024	03/26/2034		50,000,000	SOFR/(3.73)			5,117	43,839		43,839	(1,213,259)				749,657		B0311
SWP: OIS 3.742400 3/20/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange	549300HN4UKV1E2R3U73	03/20/2024	03/20/2032		50,000,000	SOFR/(3.74)			9,726	(134,913)		(134,913)	(1,085,170)				660,272		B0311

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWP: OIS 3.743700 2/26/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	SOFR/(3.74)			70,101	(351,882)		(351,882)	(2,738,264)				1,643,207		B0311
SWP: OIS 3.746600 3/25/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/25/2024	03/25/2034		125,000,000	SOFR/(3.75)			14,529	(22,277)		(22,277)	(3,038,092)				1,873,858		B0311
SWP: OIS 3.746820 2/26/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	SOFR/(3.75)			69,733	(375,571)		(375,571)	(2,738,477)				1,643,207		B0311
SWP: OIS 3.749000 3/22/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/22/2024	03/22/2039		50,000,000	3.75/(SOFR)				(594,061)		(594,061)	1,058,996				934,865		B0311
SWP: OIS 3.755600 3/21/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/21/2024	03/21/2034		100,000,000	SOFR/(3.76)			17,521	(88,451)		(88,451)	(2,435,511)				1,498,172		B0311
SWP: OIS 3.758500 1/29/2037 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/25/2024	01/29/2037		37,500,000	SOFR/(3.76)				196,561		196,561	(793,880)				645,204		B0311
SWP: OIS 3.770040 3/19/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/19/2024	03/19/2034		100,000,000	SOFR/(3.77)			19,983	(198,181)		(198,181)	(2,440,306)				1,497,715		B0311
SWP: OIS 3.785400 3/25/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/25/2024	03/25/2039		75,000,000	3.79/(SOFR)				(650,424)		(650,424)	1,594,110				1,402,710		B0311
SWP: OIS 3.787160 4/6/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/04/2024	04/06/2034		50,000,000	SOFR/(3.79)				(254,133)		(254,133)	(1,161,632)				750,913		B0311
SWP: OIS 3.789560 3/13/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/12/2024	03/13/2039		37,500,000	3.79/(SOFR)				(398,416)		(398,416)	106,087				700,530		B0311
SWP: OIS 3.789570 4/2/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/02/2024	04/02/2034		50,000,000	SOFR/(3.79)				(263,907)		(263,907)	(1,163,698)				750,456		B0311
SWP: OIS 3.796000 2/27/2044 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/27/2044		400,000,000	3.80/(SOFR)				(7,355,361)		(7,355,361)	982,443				8,700,181		B0311
SWP: OIS 3.799500 4/6/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/05/2024	04/06/2034		75,000,000	SOFR/(3.80)				(442,713)		(442,713)	(1,744,223)				1,126,369		B0311
SWP: OIS 3.804920 4/1/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/01/2024	04/01/2034		50,000,000	SOFR/(3.80)				(231,328)		(231,328)	(1,218,606)				750,342		B0311
SWP: OIS 3.807000 3/28/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/28/2024	03/28/2039		75,000,000	3.81/(SOFR)				(757,260)		(757,260)	211,115				1,403,122		B0311
SWP: OIS 3.807200 3/21/2040 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/21/2024	03/21/2040		50,000,000	3.81/(SOFR)			(7,972)	(366,467)		(366,467)	1,374,278				967,715		B0311
SWP: OIS 3.816760 2/15/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	SOFR/(3.82)				23,891		23,891	(519,786)				745,190		B0311
SWP: OIS 3.817300 2/15/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	SOFR/(3.82)				22,827		22,827	(519,822)				745,190		B0311
SWP: OIS 3.837100 3/20/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2024	03/20/2041		50,000,000	3.84/(SOFR)				(707,412)		(707,412)	390,676				999,401		B0311
SWP: OIS 3.837500 2/12/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	3.84/(SOFR)				(697,928)		(697,928)	401,851				996,312		B0311
SWP: OIS 3.838900 3/26/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/26/2024	03/26/2041		50,000,000	3.84/(SOFR)				(702,812)		(702,812)	389,036				999,914		B0311
SWP: OIS 3.839640 4/9/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/09/2024	04/09/2034		50,000,000	SOFR/(3.84)				(369,287)		(369,287)	(1,224,955)				751,255		B0311
SWP: OIS 3.842740 2/12/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	3.84/(SOFR)				(680,587)		(680,587)	402,544				996,312		B0311
SWP: OIS 3.844700 4/3/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/03/2024	04/03/2034		50,000,000	SOFR/(3.84)				(384,873)		(384,873)	(1,223,129)				750,571		B0311
SWP: OIS 3.845400 3/27/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/27/2024	03/27/2039		50,000,000	3.85/(SOFR)				(443,335)		(443,335)	143,457				935,323		B0311
SWP: OIS 3.851000 3/19/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/19/2024	03/19/2041		50,000,000	3.85/(SOFR)				(661,357)		(661,357)	392,800				999,315		B0311

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWP: OIS 3.872000 2/27/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/27/2024	02/27/2038		100,000,000	3.87/(SOFR)				(675,528)		(675,528)	737,939				1,797,258		B0311
SWP: OIS 3.886500 3/14/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/14/2024	03/14/2039		75,000,000	3.89/(SOFR)				(562,556)		(562,556)	221,628				1,401,198		B0311
SWP: OIS 3.889100 2/27/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		125,000,000	3.89/(SOFR)				(922,136)		(922,136)	374,528				2,331,891		B0311
SWP: OIS 3.899280 2/27/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		250,000,000	3.90/(SOFR)				(1,762,208)		(1,762,208)	752,451				4,663,781		B0311
SWP: OIS 3.900200 4/8/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/08/2024	04/08/2034		50,000,000	SOFR/(3.90)				(599,231)		(599,231)	(1,230,919)				751,141		B0311
SWP: OIS 3.904200 3/20/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/18/2024	03/20/2039		75,000,000	3.90/(SOFR)				(521,640)		(521,640)	222,347				1,402,023		B0311
SWP: OIS 3.913130 4/9/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/09/2024	04/09/2039		50,000,000	3.91/(SOFR)				(353,548)		(353,548)	282,334				936,512		B0311
SWP: OIS 3.925400 4/3/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/01/2024	04/03/2039		75,000,000	3.93/(SOFR)				(473,767)		(473,767)	221,895				1,403,945		B0311
SWP: OIS 3.937880 4/3/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/03/2024	04/03/2038		50,000,000	3.94/(SOFR)				(188,674)		(188,674)	366,256				901,958		B0311
SWP: OIS 3.940720 4/5/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/04/2024	04/05/2039		50,000,000	3.94/(SOFR)				(287,372)		(287,372)	285,566				936,146		B0311
SWP: OIS 3.951500 4/3/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/02/2024	04/03/2039		50,000,000	3.95/(SOFR)				(273,930)		(273,930)	149,668				935,963		B0311
SWP: OIS 3.955060 4/5/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/05/2024	04/05/2039		100,000,000	3.96/(SOFR)				(507,542)		(507,542)	573,833				1,872,293		B0311
SWP: OIS 3.980700 4/5/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/05/2024	04/05/2039		100,000,000	3.98/(SOFR)				(454,287)		(454,287)	302,655				1,872,293		B0311
SWP: OIS 3.990900 4/10/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/08/2024	04/10/2039		50,000,000	3.99/(SOFR)				(211,789)		(211,789)	151,454				936,603		B0311
SWP: OIS 4.005350 4/13/2029 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/11/2024	04/13/2029		100,000,000	4.01/(SOFR)				1,300,353		1,300,353	1,328,665				1,004,783		B0311
SWP: OIS 4.033020 4/10/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/10/2024	04/10/2034		50,000,000	SOFR/(4.03)				(1,106,694)		(1,106,694)	(1,244,884)				751,369		B0311
SWP: OIS 4.036500 4/10/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/10/2024	04/10/2039		100,000,000	4.04/(SOFR)				(277,235)		(277,235)	308,979				1,873,207		B0311
SWP: OIS 4.057500 4/11/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/11/2024	04/11/2039		100,000,000	4.06/(SOFR)				(209,850)		(209,850)	311,449				1,873,390		B0311
SWP: OIS 4.080000 11/14/2053 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/09/2023	11/14/2053		30,000,000	4.08/(SOFR)	99,649		(22,430)	1,366,362		1,366,362	732,343				802,799		B0311
SWP: OIS 4.150700 4/1/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/01/2024	04/01/2026		100,000,000	SOFR/(4.15)				(169,096)		(169,096)	(109,714)				500,684		B0311
SWP: OIS 4.327890 10/16/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/12/2023	10/16/2039		100,000,000	SOFR/(4.33)			16,950	(5,132,515)		(5,132,515)	(2,920,230)				1,907,448		B0311
SWP: OIS 4.447200 4/1/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/12/2024	04/01/2026		100,000,000	4.45/(SOFR)				457,971		457,971	113,111				500,684		B0311
SWP: USD 3.748040 2/20/2035 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/20/2024	02/20/2035		50,000,000	SOFR/(3.75)			32,897	72,951		72,951	(1,286,458)				786,552		B0311
SWP: USD 3.770600 2/23/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034		50,000,000	SOFR/(3.77)				(216,667)		(216,667)	(1,174,036)				746,109		B0311
SWP: USD 3.771370 2/23/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034		50,000,000	SOFR/(3.77)				(219,237)		(219,237)	(1,174,110)				746,109		B0311
SWP: USD 3.845500 2/22/2044 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/20/2024	02/22/2044		50,000,000	3.85/(SOFR)				(774,725)		(774,725)	130,136				1,087,129		B0311

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWP: USD 3.872200 2/22/2044 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044		50,000,000	3.87/(SOFR)				(696,628)		(696,628)	133,439				1,087,129		B0311
SWP: USD 3.874200 2/22/2044 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044		50,000,000	3.87/(SOFR)				(690,778)		(690,778)	133,686				1,087,129		B0311
SWP: USD 3.912700 2/20/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/20/2024	02/20/2038		50,000,000	3.91/(SOFR)				(236,688)		(236,688)	374,827				897,962		B0311
SWP: USD 3.964800 2/22/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/20/2024	02/22/2039		50,000,000	3.96/(SOFR)				(245,715)		(245,715)	155,435				932,297		B0311
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										18,099,159		9,715,428	188,697,115	XXX	188,697,115	(78,983,144)		(320,110)		136,965,068	XXX	XXX
CSWAP: GBP/USD 04/22/2040	BROMFORD FLAGSHIP LIMITED	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P8 3 ROMUWSFPU8MPRO8K5P83	03/25/2025	04/22/2040		11,650,500	5.71/-6.06				34,688		34,688	944	33,745			226,146		B023
CSWAP: USD/AUD 03/12/2044	NEW TERMINAL FINANCING CO PTY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK557 3 G5GSEF7VJP5I7OUK5573	11/15/2018	03/12/2044		14,988,560	4.85/-5.04			15,734	3,163,748		3,163,748	486,460	(82,397)			326,338		B023
CSWAP: USD/EUR 03/13/2032	BIDCORP FOODSERVICE EUROPE LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK5 0 BFM8T61CT2L1QCEMIK50	01/23/2025	05/13/2032		520,000	6.07/-4.04				15,144		15,144	35,244	(20,100)			6,939		B023
CSWAP: USD/EUR 10/31/2028	AMETEK INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU1 1 ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		8,264,250	3.32/-1.53			36,790	219,837		219,837	127,513	(335,254)			78,282		B023
CSWAP: USD/EUR 4/13/2025	IMI GROUP LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2 7 B4TYDEB6GKMZO031MB27	02/19/2015	04/13/2025		15,944,600	3.39/-1.39			80,694	820,891		821,429	(8,496)	(625,807)			15,046		B023
CSWAP: USD/EUR 5/7/2025	SONEPAR SA	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025		8,504,000	3.59/-1.53			42,364	(136,682)		(136,682)	(7,317)	(357,604)			13,538		B023
CSWAP: USD/EUR 6/27/2026	CRODA INTERNATIONAL PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT0 9 KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		9,497,900	3.27/-1.43			44,855	304,660		304,660	27,582	(379,954)			52,905		B023
CSWAP: USD/EUR 6/27/2045	ALPHA TRAINS FINANCE SA	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV5 4 I7331LVCZKQKX5T7XV54	06/27/2024	06/27/2045		5,362,000	6.20/-4.67				10,328		10,328	653,288	(223,503)			120,659		B023
CSWAP: USD/EUR 6/27/2050	ALPHA TRAINS FINANCE SA	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P8 3 ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2050		12,547,080	6.14/-4.63				26,439		26,439	1,425,030	(522,996)			315,289		B023
CSWAP: USD/EUR 8/20/2026	LINEAGE TREASURY EUROPE BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT0 9 KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		8,564,360	2.30/-0.89			31,764	614,787		614,787	43,800	(326,314)			50,469		B023
CSWAP: USD/EUR 9/23/2026	WOODWARD INC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		3,823,980	3.07/-1.12			18,565	153,862		153,862	15,706	(151,982)			23,278		B023
CSWAP: USD/GBP 02/27/2045	VIVID HOUSING LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7 7H6GLXDRUGQFU57RNE97	11/26/2019	02/27/2045		6,946,560	3.59/-2.54			18,036	1,268,723		1,268,723	367,806	(207,094)			155,042		B023
CSWAP: USD/GBP 06/27/2026	CRODA INTERNATIONAL PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT0 9 KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		6,129,775	3.30/-2.80			12,166	686,500		686,500	(229)	(162,990)			34,144		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/GBP 08/20/2026	LINEAGE TREASURY EUROPE BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		16,209,180	2.30/-1.98			18,929	1,195,745		1,195,745	20,485	(448,703)			95,519		B023
CSWAP: USD/GBP 09/05/2032	THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074 RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		10,325,700	4.77/-4.61			24,107	2,181,403		2,181,403	254,970	(253,115)			140,808		B023
CSWAP: USD/GBP 09/05/2037	THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		16,114,350	5.13/-5.01			38,513	3,787,178		3,787,178	595,445	(395,012)			284,192		B023
CSWAP: USD/GBP 11/01/2025	SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2025		3,026,333	4.28/-2.76			11,170	42,439		42,439	(14,358)	(89,485)			11,613		B023
CSWAP: USD/GBP 11/23/2028	AMETEK INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		14,652,000	3.35/-2.59			21,015	(275,288)		(275,288)	156,596	(460,208)			140,002		B023
CSWAP: USD/GBP 11/27/2045	VIVID HOUSING LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	11/26/2019	11/27/2045		19,038,720	3.71/-2.64			49,142	3,625,535		3,625,535	1,022,428	(567,590)			432,832		B023
CSWAP: USD/GBP 3/26/2026	THE BRITISH LAND COMPANY PLC	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	06/24/2013	03/26/2026		102,141,780	4.47/-3.97			259,546	17,192,710		17,192,710	(147,621)	(2,542,651)			507,199		B023
CSWAP: USD/GBP 4/27/2026	ANGLIAN WATER SERVICES FINANCING P	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		12,226,400	3.37/-2.93			22,108	1,318,684		1,318,684	(8,687)	(325,981)			63,353		B023
CSWAP: USD/GBP 6/29/2029	ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		17,556,899	5.08/-SONIA+237.66 bps			(7,492)	4,070,185		4,070,185					180,958		B023
CSWAP: USD/GBP 9/1/2026	HEATHROW AIRPORT LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		93,434,000	3.95/-3.77			260,057	22,880,504		22,880,504	119,056	(2,109,288)			557,073		B023
CSWAP: USD/GBP 9/11/2032	WH SMITH PLC	D1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	03/11/2025	09/11/2032		10,340,000	5.82/-6.13				6,279		6,279	(7,716)	13,995			141,159		B023
CSWAP: USD/GBP 9/11/2035	WH SMITH PLC	D1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83 R0MUWSFPU8MPRO8K5P83	03/11/2025	09/11/2035		15,510,000	6.05/-6.40				11,816		11,816	(9,176)	20,993			250,749		B023
CSWAP: USD/GBP 9/12/2026	CADOGAN ESTATES LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		17,733,000	4.23/-3.75			42,464	3,053,844		3,053,844	8,513	(441,033)			106,842		B023
CSWAP: USD/GBP 9/5/2027	THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76	12/10/2015	09/05/2027		6,445,550	3.97/-3.37			17,357	1,079,530		1,079,530	32,589	(162,990)			50,268		B023
CSWAP: USD/JPY 5/21/2025	COSTCO WHOLESALE JAPAN LTD	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625 U7M81AY481YLIOR75625	04/23/2015	05/21/2025		20,020,032	3.18/-0.79			126,529	3,927,526		3,927,526	72,835	(778,157)			37,417		B023
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												1,184,413	71,281,015	XXX	71,281,553	5,262,690	(11,901,475)			4,418,059	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										18,099,159		10,899,841	259,978,130	XXX	259,978,668	(73,720,454)	(11,901,475)	(320,110)		141,383,127	XXX	XXX
SWP: OIS 3.732100 3/17/2028 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/13/2025	03/17/2028		122,000,000	3.73/(SOFR)			(30,045)			250,593					1,050,261		B031
SWP: OIS 3.733300 3/17/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/13/2025	03/17/2029		122,000,000	3.73/(SOFR)			(29,984)			386,814					1,214,556		B031

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SWP: OIS 3.785830 3/26/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/24/2025	03/26/2029		20,000,000	3.79/(SOFR)			(1,870)			102,909					199,726		B031
SWP: OIS 3.786370 3/4/2030 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/28/2025	03/04/2030		67,500,000	3.79/(SOFR)			(28,436)			399,440					749,278		B031
SWP: OIS 3.790030 3/26/2028 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/24/2025	03/26/2028		20,000,000	3.79/(SOFR)			(1,856)			74,935					172,888		B031
SWP: OIS 3.893100 3/4/2027 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/28/2025	03/04/2027		67,500,000	3.89/(SOFR)			(22,832)			189,970					468,387		B031
SWP: OIS 4.0023 1/17/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/12/2024	01/17/2026		150,000,000	4.00/(SOFR)	10,523		(146,851)	4,161		(91,921)			(1,287)		670,820		B031
SWP: OIS 4.436200 3/8/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/06/2024	03/08/2026		100,000,000	4.44/(SOFR)			(10,997)			392,754					483,990		B031
1179999999. Subtotal - Swaps - Replication - Interest Rate										10,523		(272,871)	4,161	XXX	1,705,494			(1,287)		5,009,906	XXX	XXX
ICE: (CDX.NA.IG.37.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	01/19/2022	12/20/2026		100,000,000	1.00	2,087,889		250,000	721,384		1,225,400			(103,383)		100,000,000		B053
ICE: (CDX.NA.IG.38.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	05/19/2022	06/20/2027		100,000,000	1.00	885,236		250,000	376,739		1,478,700			(41,860)		100,000,000		B053
ICE: (CDX.NA.IG.41.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	10/20/2023	12/20/2028		25,000,000	1.00	213,368		62,500	153,585		483,550			(10,171)		25,000,000		B053
ICE: (CDX.NA.IG.44.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	03/28/2025	06/20/2030		104,000,000	1.00		1,931,971	92,278	1,927,427		1,874,392			(3,936)		104,000,000		B053
ICE: (CDX.NA.IG.44.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	03/27/2025	06/20/2035		54,000,000	1.00		69,800	18,000	69,706		(20,574)			(93)		54,000,000		B053
1189999999. Subtotal - Swaps - Replication - Credit Default										3,186,493	2,001,771	672,778	3,248,841	XXX	5,041,468			(159,443)		383,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										3,197,016	2,001,771	399,907	3,253,002	XXX	6,746,962			(160,730)		388,009,906	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate										18,109,682		9,461,890	188,701,276	XXX	190,993,761	(78,983,144)		(321,397)		142,092,814	XXX	XXX
1369999999. Total Swaps - Credit Default										3,186,493	2,001,771	672,778	3,248,841	XXX	5,041,468			(159,443)		383,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												19,267,763	337,180,262	XXX	557,450,039	9,454,764	(167,342,121)			84,351,902	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										21,296,175	2,001,771	29,402,431	529,130,379	XXX	753,485,268	(69,528,380)	(167,342,121)	(480,840)		609,444,716	XXX	XXX
AUD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	01/29/2025	04/28/2025		29,599,128	0.639				2,550		2,550	(6,220)	8,769			40,990		B031
CAD/USD	Foreign Equities	BA	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 W22LROWP2IHZNBB6K528	02/20/2025	04/23/2025		308,661	0.7232				4,862		4,862	(341)	5,204			387		B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	03/28/2025	05/14/2025		7,551,495	1.137				17,013		17,013	(17,489)	34,502			13,109		B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	01/29/2025	04/29/2025		14,148,151	/-				(475,565)		(475,565)	(19,670)	(455,895)			19,940		B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	01/29/2025	05/14/2025		48,962,805	/-				(1,642,426)		(1,642,426)	(108,186)	(1,534,239)			84,999		B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	01/29/2025	05/14/2025		6,852,478	/-				(229,862)		(229,862)	(15,141)	(214,721)			11,896		B031

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	01/29/2025	05/14/2025		40,478,092	/-				(1,357,811)		(1,357,811)	(89,439)	(1,268,373)			70,270		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	01/29/2025	05/14/2025		36,838,332	/-				(1,235,718)		(1,235,718)	(81,396)	(1,154,322)			63,951		B031
EUR/USD	Foreign Investments	D22	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	01/31/2025	04/25/2025		171,445	/-				5,711		5,711	202	5,508			224		B031
EUR/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	01/31/2025	05/14/2025		6,698,941	/-				222,773		222,773	14,807	207,966			11,629		B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	10/22/2024	04/25/2025		6,266,540	/-				45,747		45,747	27,745	(257,102)			8,200		B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	11/20/2024	04/25/2025		824,073	/-				(15,574)		(15,574)	3,515	(34,705)			1,078		B031
EUR/USD	Foreign Investments	D22	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	12/13/2024	04/25/2025		15,536,979	/-				(369,305)		(369,305)	65,793	(657,459)			20,331		B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	12/13/2024	04/25/2025		1,912,654	/-				(45,463)		(45,463)	8,099	(80,935)			2,503		B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025		2,116,311	/-				(36,922)		(36,922)	9,044	(88,999)			2,769		B031
EUR/USD	Foreign Investments	D22	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	12/30/2024	04/25/2025		10,515,876	/-				379,010		379,010	(43,729)	450,337			13,761		B031
EUR/USD	Foreign Investments	D22	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	01/02/2025	04/25/2025		20,628,313	/-				(953,692)		(953,692)	(23,892)	(929,800)			26,993		B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	10/22/2024	04/25/2025		34,691,173	/-				257,069		257,069	153,619	(1,423,143)			45,395		B031
GBP/USD	Foreign Equities	BA	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 W22LROWP2IHZNBB6K528	03/28/2025	05/14/2025		6,096,678	/-				15,244		15,244	330	14,914			10,584		B031
GBP/USD	Foreign Equities	BA	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	01/29/2025	05/14/2025		42,844,729	/-				(1,590,823)		(1,590,823)	11,423	(1,602,246)			74,378		B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	11/21/2024	04/25/2025		1,081,832	/-				(26,465)		(26,465)	(682)	(32,934)			1,416		B031
GBP/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 O2RNE8IBXP4R0TD8PU41	12/06/2024	04/25/2025		4,687,606	/-				(65,234)		(65,234)	(2,416)	(141,229)			6,134		B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	10/15/2024	04/25/2025		11,353,878	/-				134,804		134,798	(2,640)	(333,346)			14,857		B031
T-FRWD 3.875 2/43 @ 102.241333	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	04/04/2023	04/07/2026		75,000,000	/()				(7,837,941)		(7,837,941)	2,142,908				378,579		B0311

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
T-FRWD 3.875 2/43 @100.303304	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	04/18/2023	04/16/2026		150,000,000	/()				(12,886,466)		(12,886,469)	4,303,489				766,260		B0311
1439999999. Subtotal - Forwards - Hedging Other													(27,684,484)	XXX	(27,684,493)	6,329,733	(9,482,248)			1,690,633	XXX	XXX
1479999999. Subtotal - Forwards													(27,684,484)	XXX	(27,684,493)	6,329,733	(9,482,248)			1,690,633	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												18,102,683	265,899,247	XXX	486,759,638	4,192,074	(155,440,646)			80,051,683	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										271,467,113	85,028,234	10,976,829	505,461,398	XXX	505,461,925	(137,231,538)	(21,383,723)	(340,570)		143,073,760	XXX	XXX
1719999999. Subtotal - Replication										3,197,016	2,001,771	399,907	3,253,002	XXX	6,746,962			(160,730)		388,009,906	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										274,664,129	87,030,005	29,479,419	774,613,647	XXX	998,968,525	(133,039,464)	(176,824,369)	(501,300)		611,135,349	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0023	Convert Foreign Bonds to Fixed USD
0024	Hedge FX Exposure on Equity Investment
0031	Convert Assets to Fixed/Float
0053	Hedge Bond Portfolio Against Rise in Interest Rates
0062	Fixed Income Annuity Hedge Program
0311	Duration Management Hedges

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESM5	42	11,716,635	Jun-25 CME E-MINI S&P 500	Reserve Liability	Exhibit 7	Equity/Index	06/20/2025	CME ES7IP3U3RHIGC71XBU11	03/14/2025	5,579.3500	5,653.7813	63,525	63,525				155,190	155,190	690,792	B062	50
RTYM5	25	2,516,000	Jun-25 CME E-MINI RUSS 2000 IND FUT	Reserve Liability	Exhibit 7	Equity/Index	06/20/2025	CME ES7IP3U3RHIGC71XBU11	03/14/2025	2,012.8000	2,027.3125	(12,500)	(12,500)				17,875	17,875	148,339	B062	50
1539999999. Subtotal - Long Futures - Hedging Other												51,025	51,025				173,065	173,065	839,130	XXX	XXX
1579999999. Subtotal - Long Futures												51,025	51,025				173,065	173,065	839,130	XXX	XXX
1649999999. Subtotal - Short Futures																				XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												51,025	51,025				173,065	173,065	839,130	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												51,025	51,025				173,065	173,065	839,130	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank of Scotland			
Bank of America Merill lynch			
Royal Bank of Canada	(45,675)	96,700	51,025
Total Net Cash Deposits	(45,675)	96,700	51,025

(a)

Code	Description of Hedged Risk(s)
310	Interest Rate Hedge Program

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0311	Duration Management Hedges
0062	Equity Linked Benefits

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		63,525	(12,500)	63,525	63,525	(12,500)	63,525	839,130	839,130
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	53,450,000		32,492,966	(1,208,973)		54,571,565	(6,198)	1,115,366	7,711,122	
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Y	Y	68,767,600		60,104,449	(4,847,488)		74,328,950	(3,764,280)	1,797,070	6,936,012	
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Y	Y	760,000		1,597,292	(1,001,868)		1,407,113	(26,466)	620,647	1,342,494	1,177,918
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Y	Y	99,233,000		102,932,932		3,699,932	101,895,239	(311,585)	2,350,654	1,461,170	1,461,170
CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	Y	Y			370,411	(456,807)		684,718	(456,807)	227,911	1,093,283	1,006,888
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Y	Y	82,820,000		45,965,308	(2,259,982)		83,403,387	(1,900,478)		7,857,431	
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Y	Y			1,751,882	(11,149,546)		8,340,208	(6,915,251)	1,424,957	4,618,801	
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y										
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	7,430,000		7,257,305			7,419,988			155,932	
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Y	Y	98,625,321		63,386,386	(7,640,503)		107,282,928	(4,734,013)	3,923,594	11,213,733	
MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	Y	Y	12,820,000		9,518,447	(2,432,177)		12,103,926	(2,201,074)		3,046,474	
MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Y	Y	59,510,000		60,374,287		864,287	60,374,287		864,287		
MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	Y	Y	9,060,000		3,095,086	(751,657)		9,852,444		792,444	2,356,717	
MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	Y	Y	10,452,000		5,248,046	(1,136,578)		10,408,780	(123,090)		1,562,492	
NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	Y	Y	18,400,000		17,375,119			18,495,055		95,055	726,387	
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	Y	Y	27,420,000		27,786,480	(1,606,497)		29,034,332	(736,609)	877,723	1,160,592	
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	38,330,000		36,602,237	(607,667)		41,155,127	(1,405,260)	1,419,867	5,645,755	3,310,326
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	99,590,000		78,231,407	(11,597,237)		113,596,109	(13,442,244)	563,866	11,053,701	
TORONTO DOMINION BANK PT3QB789TSUIDF371261	Y	Y				(2,071,388)			(2,786,693)		922,168	
UBS AG, LONDON BFM8T61CT2L1QCEMIK50	Y	Y	12,244,000		8,336,163	(2,669,154)		14,471,059	(610,996)	1,616,063	4,557,668	
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Y	Y	91,060,000		103,736,169	(32,061,319)		120,822,278	(27,293,149)	2,469,129	12,620,605	
0299999999. Total NAIC 1 Designation			789,971,921		666,162,371	(83,498,841)	4,564,219	869,647,494	(66,714,193)	20,158,633	86,042,539	6,956,302
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			197,706,476		254,517,574	(62,567,456)		258,715,175	(62,679,952)		525,092,810	519,336,452
0999999999 - Gross Totals			987,678,397		920,743,470	(146,078,798)	4,627,744	1,128,426,194	(129,406,645)	20,222,158	611,974,480	527,131,884
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					920,743,470	(146,078,798)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Canadadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Cash		Cash Collateral	530,000		530,000		V
Toronto Dominion PT3QB789TSUIDF371261	Cash		Cash Collateral	3,090,000		3,090,000		V
BOFA Security Inc 549300HN4UKV1E2R3U73	Cash		Cash Collateral	85,467,543		85,467,543		I
Royal Bank Of Canada WFC Branch 549300LC02FLSSVFFR64	Cash		Cash Collateral	7,137,567		7,137,567		I
CBT 549300EX04Q2QBFQTQ27	Cash		Cash Collateral	839,582		839,582		I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	329,791	1,169,900	610,709	02/15/2051	V
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	413,429	1,466,600	765,591	02/15/2051	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	346,845	1,230,400	642,290	02/15/2051	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	813,215	2,884,800	1,505,917	02/15/2051	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	300,614	1,066,400	556,679	02/15/2051	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	315,076	1,117,700	583,460	02/15/2051	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	287,055	1,018,300	531,570	02/15/2051	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	436,770	1,549,400	808,814	02/15/2051	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	231,409	820,900	428,525	02/15/2051	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	280,064	993,500	518,625	02/15/2051	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	613,576	2,176,600	1,136,224	02/15/2051	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	124,598	442,000	230,731	02/15/2051	I
0199999999 - Total				101,557,134	15,936,500	105,383,827	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Cash		Cash Collateral	53,450,000		XXX		V
Bank of Montreal NQQ6HPCNCCU6TUTQYE16	Cash		Cash Collateral	760,000		XXX		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash		Cash Collateral	99,233,000		XXX		V
Citibank E570DZWZ7FF32TWEFA76	Cash		Cash Collateral	82,820,000		XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash Collateral	7,430,000		XXX		V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	95,515,000		XXX		V
Mitsubishi UFJ Securities (USA), Inc. 353800V2V8PUY9TK3E06	Cash		Cash Collateral	10,452,000		XXX		V
Morgan Stanley And Co. International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	59,510,000		XXX		V
Morgan Stanley Capital Services, Inc. I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	9,060,000		XXX		V
MIZUHO CORPORATE BANK LTD RB0PEZSDGC03JS6CEU02	Cash		Cash Collateral	12,820,000		XXX		V
Nomura Bank 0ZV05H2G7GRS05BHJ91	Cash		Cash Collateral	27,420,000		XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	38,330,000		XXX		V
Royal Bank of Scotland RR3QWICWWIPCS8A4S074	Cash		Cash Collateral	18,400,000		XXX		V
Société Générale O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	99,590,000		XXX		V
UBS AG, London BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	12,244,000		XXX		V
Wells Fargo KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	91,060,000		XXX		V
BOFA Security Inc 549300HN4UKV1E2R3U73	Cash		Cash Collateral	163,976,360		XXX		V
Royal Bank Of Canada WFC Branch 549300LC02FLSSVFFR64	Cash		Cash Collateral	33,730,116		XXX		V
Citibank E570DZWZ7FF32TWEFA76	US Bond		ISIN Treasury	5,769,457	5,859,814	XXX	10/31/2025	I
Citibank E570DZWZ7FF32TWEFA76	US Bond	91228X-88-5	ISIN Treasury	194	192	XXX	05/15/2027	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	US Bond	91282C-EP-2	TREASURY NOTE	3,394,062	3,296,427	XXX	05/15/2032	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	US Bond	26884A-BJ-1	Corporate NOTE	685,986	646,760	XXX	03/01/2028	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	US Bond	103730-AT-7	Corporate NOTE	678,939	646,439	XXX	05/04/2026	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	US Equity	12541W-20-9	US Equity	506	506	XXX		I

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America, NA	549300HN4UKV1E2R3U73	US Bond	91282C-AE-1	TREASURY NOTE	68,767,600		XXX	08/15/2030	I
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	US Equity	912797-MG-9	TREASURY NOTE	3,110,321		XXX	08/07/2025	I
0299999999 - Total					998,207,541	10,450,138	XXX	XXX	XXX

STATEMENT AS OF MARCH 31, 2025 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE