QUARTERLY STATEMENT

OF THE

NEW YORK LIFE INSURANCE COMPANY

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 Company

NAIC Group Code 0826 (Current Period), 0826 (Prior Period) NAIC Company Code 66915 Employer's ID No.13-5582869

Organized under the Laws of New York, State of Domicile or Port of Entry NY,
Country of Domicile United States of America

INCORPORATED/ORGANIZED MAY 21, 1841	COMMENCED BUSINESS APRIL 12, 1845*
Statutory Home Office	51 Madison Avenue, New York, NY, U.S. 10010
Main Administrative Office	51 Madison Avenue, New York, NY, U.S. 10010
	212-576-7000
Mail Address	51 Madison Avenue, New York, NY, U.S. 10010
Primary Location of Books and Records	51 Madison Avenue, New York, NY, U.S. 10010
	212-576-7000
Internet Website address	www.newyorklife.com
Statutory Statement Contact Person and Phone Number	Robert Michael Gardner..... 201-942-8333
Statutory Statement Contact E-Mail Address	statement_contact@newyorklife.com
Statutory Statement Contact Fax Number	212-576-7811

EXECUTIVE OFFICERS

CRAIG LAWRENCE DESANTO
Chair, President & Chief Executive Officer

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

ERIC ANSEL FELDSTEIN
Executive Vice President and Chief Financial Officer

ALAIN MAURICE KARAOGLAN
Executive Vice President and Head of the Strategic Businesses

ANTHONY RAMSEY MALLOY
Executive Vice President and Chief Investment Officer

ERIK AUGUST ANDERSON
Senior Vice President and Chief Actuary

ALEXANDER IBBITSON MUNRO COOK
Senior Vice President and Head of Strategic Capabilities

ROBERT MICHAEL GARDNER
Senior Vice President and Controller

THOMAS ALEXANDER HENDRY
Senior Vice President and Treasurer

MICHAEL KELLY MCDONNELL
Senior Vice President and General Counsel

AMY MILLER
Senior Vice President, Deputy General Counsel and Secretary

JOANNE HELEN RODGERS
Senior Vice President and Chief Human Resources Officer

SONALI VIRENDRA #
Senior Vice President and Head of Agency

DIRECTORS

CLAIRE LOUISE BABINEAUX-FONTENOT	CRAIG LAWRENCE DESANTO	DONNA HAAG KINNAIRD	PAULA AMY STEINER
ROBERT BARBER CARTER	MARK LAWRENCE FEIDLER	BARBARA GOLDMAN NOVICK	
RALPH DE LA VEGA	ROBERT FRANCIS FRIEL	THOMAS CLAYTON SCHIEVELBEIN	

State of New York
County of New York } SS

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

DocuSigned by: Eric Feldstein B74211AF1570433...
ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

Signed by: Thomas A Hendry 569AB0805FAE404...
THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

DocuSigned by: Robert Gardner 672FD5DFE9A045A...
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 . . .

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	150,404,467,923		150,404,467,923	146,462,167,598
2.	Stocks:				
	2.1 Preferred stocks	221,193,661		221,193,661	188,913,821
	2.2 Common stocks	13,938,880,813	215,765,741	13,723,115,072	13,903,524,015
3.	Mortgage loans on real estate:				
	3.1 First liens	23,835,907,070		23,835,907,070	23,275,423,582
	3.2 Other than first liens	501,949,573		501,949,573	510,761,507
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	313,241,753		313,241,753	314,697,943
	4.2 Properties held for the production of income (less $ ..... (994,761,539) encumbrances)	2,076,615,929		2,076,615,929	2,027,777,954
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ ..... (143,204,347)), cash equivalents ($ ..... 2,305,975,250) and short-term investments ($ ..... 516,262,700)	2,679,033,603		2,679,033,603	4,230,851,378
6.	Contract loans (including $ ..... 3,805 premium notes)	14,141,464,623	1,506,972	14,139,957,651	13,897,536,272
7.	Derivatives	1,041,853,188		1,041,853,188	1,488,775,929
8.	Other invested assets	14,375,494,263	198,219,561	14,177,274,702	13,881,291,533
9.	Receivables for securities	240,845,463		240,845,463	2,566,802
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	361,554,083		361,554,083	347,374,813
12.	Subtotals, cash and invested assets (Lines 1 to 11)	224,132,501,945	415,492,274	223,717,009,671	220,531,663,147
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	2,247,951,994	3,523,625	2,244,428,369	2,380,342,683
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	294,811,942	6,311,768	288,500,174	177,295,582
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	1,482,919,858		1,482,919,858	1,511,906,590
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	23,569,942		23,569,942	31,714,550
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	82,765,879		82,765,879	96,896,376
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	172,027,843		172,027,843	128,463,302
18.2	Net deferred tax asset	2,494,297,698	368,112,637	2,126,185,061	2,146,974,681
19.	Guaranty funds receivable or on deposit	29,243,315		29,243,315	29,236,703
20.	Electronic data processing equipment and software	746,155,047	698,495,331	47,659,716	53,157,923
21.	Furniture and equipment, including health care delivery assets ($ .....)	233,696,283	233,696,283		
22.	Net adjustment in assets and liabilities due to foreign exchange rates	68,907,011		68,907,011	72,239,536
23.	Receivables from parent, subsidiaries and affiliates	531,250,107		531,250,107	178,988,997
24.	Health care ($ .....) and other amounts receivable	36,863,262	36,863,262		
25.	Aggregate write-ins for other than invested assets	7,018,471,611	1,194,961,512	5,823,510,099	5,928,039,917
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	239,595,433,737	2,957,456,692	236,637,977,045	233,266,919,987
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	11,806,741,882		11,806,741,882	11,633,675,224
28.	Total (Lines 26 and 27)	251,402,175,619	2,957,456,692	248,444,718,927	244,900,595,211
	DETAILS OF WRITE-INS				
1101.	Derivatives-collateral assets	361,554,083		361,554,083	347,374,813
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)	361,554,083		361,554,083	347,374,813
2501.	Amounts receivable on corporate owned life insurance	4,819,862,353		4,819,862,353	4,836,727,922
2502.	Admitted disallowed IMR	718,519,217		718,519,217	803,673,430
2503.	Interest in annuity contracts	145,683,686		145,683,686	145,306,661
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,334,406,355	1,194,961,512	139,444,843	142,331,904
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,018,471,611	1,194,961,512	5,823,510,099	5,928,039,917

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 137,322,516,005 less $ included in Line 6.3 (including $ 465,363,600 Modco Reserve)	137,322,516,005	136,051,348,282
2.	Aggregate reserve for accident and health contracts (including $ 328,705,958 Modco Reserve)	5,697,400,866	5,631,721,945
3.	Liability for deposit-type contracts (including $ Modco Reserve)	47,026,694,780	44,519,593,338
4.	Contract claims:		
	4.1 Life	874,267,650	772,684,351
	4.2 Accident and health	27,850,897	29,337,312
5.	Policyholders' dividends/refunds to members $ 37,447,101 and coupons $ due and unpaid	37,447,101	30,622,504
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)	2,604,632,474	2,577,613,520
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 97,503 Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 40,407 discount; including $ 3,193,920 accident and health premiums	132,723,115	124,507,761
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 $ 27,043,130 assumed and $ 11,295,169 ceded	38,338,299	31,711,652
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 18,407,655 , accident and health $ 2,249,481 and deposit-type contract funds $	20,657,136	20,189,115
11.	Commissions and expense allowances payable on reinsurance assumed	3,434,704	3,382,424
12.	General expenses due or accrued	1,929,842,007	2,304,046,572
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(352,001)	(6,294,164)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	23,554,572	32,454,669
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	90,173,227	83,513,909
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,791,204,465	1,811,984,868
18.	Amounts held for agents' account, including $ 33,666,031 agents' credit balances	33,666,031	35,168,640
19.	Remittances and items not allocated	368,600,445	349,081,156
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	255,278,755	260,282,012
22.	Borrowed money $ 424,255,685 and interest thereon $ 81,609,375	505,865,060	449,570,724
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	4,633,366,432	4,587,535,194
	24.02 Reinsurance in unauthorized and certified ($) companies	3,223,336	5,352,243
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	2,311,311,945	2,385,850,460
	24.04 Payable to parent, subsidiaries and affiliates	28,534,095	36,563,930
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,066,876,625	1,090,128,965
	24.08 Derivatives	857,394,506	1,271,342,732
	24.09 Payable for securities	563,976,738	356,258,952
	24.10 Payable for securities lending	1,276,992,867	687,855,648
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,225,406,454	1,306,070,026
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	210,750,878,586	206,839,478,740
27.	From Separate Accounts Statement	11,806,741,882	11,633,675,224
28.	Total liabilities (Lines 26 and 27)	222,557,620,468	218,473,153,964
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	4,233,568,479	4,233,167,821
33.	Gross paid in and contributed surplus		
34.	Aggregate write-ins for special surplus funds	718,519,217	803,673,430
35.	Unassigned funds (surplus)	20,935,010,763	21,390,599,996
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	25,887,098,459	26,427,441,247
38.	Totals of Lines 29, 30 and 37	25,887,098,459	26,427,441,247
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	248,444,718,927	244,900,595,211
	DETAILS OF WRITE-INS		
2501.	Derivatives-collateral liability	559,278,172	629,433,814
2502.	Special reserves on certain group policies	497,110,723	489,730,711
2503.	Unfunded pension obligations for employees and agents	204,134,387	206,542,080
2598.	Summary of remaining write-ins for Line 25 from overflow page	(35,116,828)	(19,636,579)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,225,406,454	1,306,070,026
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	718,519,217	803,673,430
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)	718,519,217	803,673,430

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	4,891,039,184	4,165,743,924	17,276,657,830
2.	Considerations for supplementary contracts with life contingencies		32,459	332,626
3.	Net investment income	2,148,110,412	1,955,886,615	9,685,306,383
4.	Amortization of Interest Maintenance Reserve (IMR)	6,374,305	5,096,445	20,370,958
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	29,834,907	21,683,467	100,428,631
7.	Reserve adjustments on reinsurance ceded	(18,762,049)	(17,333,608)	(68,117,288)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	8,197,376	8,433,902	33,298,404
	8.2 Charges and fees for deposit-type contracts	1,138,844	2,543,941	15,434,343
	8.3 Aggregate write-ins for miscellaneous income	(39,182,152)	46,500,876	60,566,625
9.	Totals (Lines 1 to 8.3)	7,026,750,827	6,188,588,021	27,124,278,512
10.	Death benefits	1,211,041,442	1,220,885,451	4,381,025,875
11.	Matured endowments (excluding guaranteed annual pure endowments)	6,478,785	3,676,307	23,129,725
12.	Annuity benefits	424,068,554	403,928,411	1,652,589,511
13.	Disability benefits and benefits under accident and health contracts	83,535,308	84,051,508	343,133,296
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	2,162,473,952	1,851,414,413	7,657,555,555
16.	Group conversions	8,892,630	9,187,068	37,717,338
17.	Interest and adjustments on contract or deposit-type contract funds	430,358,733	322,924,626	1,403,173,791
18.	Payments on supplementary contracts with life contingencies	989,180	1,347,190	4,747,622
19.	Increase in aggregate reserves for life and accident and health contracts	1,336,846,645	1,222,924,841	5,643,833,747
20.	Totals (Lines 10 to 19)	5,664,685,229	5,120,339,815	21,146,906,460
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	128,521,820	135,573,091	559,826,376
22.	Commissions and expense allowances on reinsurance assumed	10,782,717	10,810,819	42,312,047
23.	General insurance expenses and fraternal expenses	573,251,642	640,726,069	2,711,693,802
24.	Insurance taxes, licenses and fees, excluding federal income taxes	82,984,237	82,064,302	303,518,419
25.	Increase in loading on deferred and uncollected premiums	(8,707,457)	(13,203,019)	(12,470,964)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(6,881,709)	(370,341,651)	(1,486,134,057)
27.	Aggregate write-ins for deductions	26,874,835	86,555,308	295,494,167
28.	Totals (Lines 20 to 27)	6,471,511,314	5,692,524,734	23,561,146,250
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	555,239,513	496,063,287	3,563,132,262
30.	Dividends to policyholders and refunds to members	636,859,480	567,041,215	2,651,319,852
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(81,619,967)	(70,977,928)	911,812,410
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(59,489,261)	(45,031,330)	65,527,529
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)	(22,130,706)	(25,946,598)	846,284,881
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (9,458,598) (excluding taxes of $ 24,294,019 transferred to the IMR)	81,536,716	(26,170,528)	(376,087,299)
35.	Net income (Line 33 plus Line 34)	59,406,010	(52,117,126)	470,197,582
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	26,427,441,247	25,294,076,431	25,294,076,431
37.	Net income (Line 35)	59,406,010	(52,117,126)	470,197,582
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (78,467,335)	10,528,106	(48,416,141)	(362,532,661)
39.	Change in net unrealized foreign exchange capital gain (loss)	(294,827,147)	213,620,126	459,791,824
40.	Change in net deferred income tax	(29,290,146)	67,196,108	333,877,499
41.	Change in nonadmitted assets	(139,860,718)	84,122,657	(27,772,997)
42.	Change in liability for reinsurance in unauthorized and certified companies	2,128,907	(2,343,383)	(3,378,426)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(45,831,238)	(18,783,803)	(74,820,781)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes	400,658	400,658	801,317
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(10,045,910)		(13,644,730)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(92,951,310)	(75,151,872)	350,846,189
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(540,342,788)	168,527,224	1,133,364,816
55.	Capital and surplus, as of statement date (Lines 36 + 54)	25,887,098,459	25,462,603,655	26,427,441,247
	DETAILS OF WRITE-INS			
08.301.	COLI income	7,555,998	86,139,759	246,287,313
08.302.	Sundries	1,727,771	2,909,411	19,637,418
08.303.	Income/(loss) on derivatives hedging funding agreement issuances			(205,358,106)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(48,465,921)	(42,548,294)	
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(39,182,152)	46,500,876	60,566,625
2701.	Adjustment in funds withheld	34,201,300	35,125,558	142,964,652
2702.	Change in special reserves on certain group policies	7,380,012	(3,195,266)	14,394,810
2703.	Other deductions for reinsurance	1,918,896	601,482	1,166,272
2798.	Summary of remaining write-ins for Line 27 from overflow page	(16,625,373)	54,023,534	136,968,433
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	26,874,835	86,555,308	295,494,167
5301.	Change in overfunded pension plan asset	22,165,165	28,753,227	267,008,008
5302.	Change in overfunded postretirement plan asset	5,412,631	1,238,719	337,789,492
5303.	Change in liability for pension benefits	2,407,693	4,011,606	71,663,185
5398.	Summary of remaining write-ins for Line 53 from overflow page	(122,936,799)	(109,155,424)	(325,614,496)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(92,951,310)	(75,151,872)	350,846,189

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	4,845,735,582	4,154,690,259	17,340,537,708
2.	Net investment income	2,296,942,262	1,998,025,727	8,673,462,751
3.	Miscellaneous income	22,635,885	105,676,013	383,451,432
4.	Total (Lines 1 to 3)	7,165,313,729	6,258,391,999	26,397,451,891
5.	Benefit and loss related payments	3,817,831,312	3,436,281,390	14,250,908,964
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(13,031,335)	(329,151,738)	(1,444,444,279)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,114,550,229	1,184,560,334	3,230,677,563
8.	Dividends paid to policyholders	603,077,990	547,374,648	2,363,434,767
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(1,089,298)	64,192,384	287,770,000
10.	Total (Lines 5 through 9)	5,521,338,898	4,903,257,018	18,688,347,015
11.	Net cash from operations (Line 4 minus Line 10)	1,643,974,831	1,355,134,981	7,709,104,876
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	7,962,057,385	4,668,186,110	24,938,917,038
	12.2 Stocks	167,945,756	52,076,305	49,964,972
	12.3 Mortgage loans	330,650,629	906,398,023	2,829,499,798
	12.4 Real estate		77,206,070	361,010,437
	12.5 Other invested assets	177,008,179	571,193,108	1,635,351,175
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(875,057)	(795,399)	(1,209,631)
	12.7 Miscellaneous proceeds	375,900,574	218,692,624	(131,302,083)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,012,687,466	6,492,956,841	29,682,231,706
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	11,743,799,682	8,658,500,524	34,351,809,404
	13.2 Stocks	106,557,512	7,132,373	37,434,174
	13.3 Mortgage loans	999,925,074	713,445,358	4,727,284,358
	13.4 Real estate	96,511,137	13,231,033	136,001,774
	13.5 Other invested assets	370,130,345	391,868,153	1,409,359,705
	13.6 Miscellaneous applications	98,095,517	65,723,762	153,997,405
	13.7 Total investments acquired (Lines 13.1 to 13.6)	13,415,019,267	9,849,901,203	40,815,886,820
14.	Net increase/(decrease) in contract loans and premium notes	242,361,447	181,816,352	992,026,607
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,644,693,248)	(3,538,760,714)	(12,125,681,721)
	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	(25,315,039)	52,660,742	30,537,634
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,657,772,465	2,494,651,484	5,888,215,203
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(183,556,784)	(665,106,202)	(865,384,566)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,448,900,642	1,882,206,024	5,053,368,271
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,551,817,775)	(301,419,709)	636,791,426
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	4,230,851,378	3,594,059,952	3,594,059,952
	19.2 End of period (Line 18 plus Line 19.1)	2,679,033,603	3,292,640,243	4,230,851,378

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

20.0001.	Transfer/exchange of investment type to investment type	563,799,471	283,162,284	1,255,483,953
20.0002.	Transfer/exchange of bond investment to equity investment	184,962,882		34,300
20.0003.	Depreciation/amortization on fixed assets	77,246,292	64,159,897	310,617,457
20.0004.	Transfer of mortgage loans to other invested assets	65,216,800		60,560,000
20.0005.	Transfer from mortgage loan asset to mortgage loan asset	56,945,553	92,571	
20.0006.	Capitalized interest on bonds	15,401,751	18,514,417	67,837,772
20.0007.	Capitalized interest on mortgage loans	3,766,941	2,610,144	12,197,814
20.0008.	Low income housing tax credit unfunded commitments	1,819,781	8,107,235	56,564,424
20.0009.	Distribution of shares from other invested assets to equity	208,512	3,035,185	5,043,604
20.0010.	Transfer/merger/spinoff of equity investment to equity investment	12,770		5,468,039

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

20.0011. Initial premiums on coinsurance		70,377,332	
20.0012. Intercompany transfer of bonds to NYL			487,120,304
20.0013. Stock distribution			103,327,784
20.0014. Transfer of other invested assets to real estate			15,012,743

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	2,346,948,135	2,289,326,307	9,790,907,946
2.	Group life	531,585,239	529,470,286	1,987,912,515
3.	Individual annuities	193,507,090	249,305,264	965,507,825
4.	Group annuities	1,678,120,747	964,992,287	4,000,000,670
5.	Accident & health	148,603,281	147,809,572	612,077,140
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	4,898,764,492	4,180,903,716	17,356,406,096
9.	Deposit-type contracts	7,731,053,223	4,484,104,662	20,073,770,992
10.	Total (Lines 8 and 9)	12,629,817,715	8,665,008,378	37,430,177,088

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

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

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

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

	SSAP #	F/S Page	F/S Line #	2025	2024
Net Income					
(1) Net income, New York State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 59,406,010	$ 470,197,582
(2) State prescribed practices that increase/(decrease) NAIC SAP:					
NYSDFS Regulation No. 213 principle-based reserving and No. 151 minimum life and annuity reserves*	51R	3	1	(14,176,481)	(64,444,241)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	6,113,780	14,014,475
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	(3,015,883)	(3,155,296)
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 70,484,594	$ 523,782,644
Capital and Surplus					
(5) Statutory capital and surplus, New York State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 25,887,098,459	$ 26,427,441,247
(6) State prescribed practices that increase/(decrease) NAIC SAP:					
NYSDFS Regulation No. 213 principle-based reserving and No. 151 minimum life and annuity reserves*	51R	3	1	(234,326,305)	(220,149,824)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	(104,239,147)	(110,352,927)
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	54,621,504	57,637,387
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 26,171,042,407	$ 26,700,306,611

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

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

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

B. 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 if they meet certain criteria stipulated by the NYSDFS. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.

(3) - (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 government and high credit quality adjustable rate mortgage asset-backed securities (those rated AA or above at the date of acquisition), the adjustments to amortized cost are recorded as a charge or credit to net investment income in accordance with the retrospective method. For all other securities, including all asset-backed and structured securities that are not of high credit quality (those rated below AA at date of acquisition), certain floating rate securities and securities with the potential for a loss of a portion of the original investment due to contractual prepayments (e.g., interest only securities), the effective yield is adjusted prospectively for any changes in estimated cash flows. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.

NOTES TO FINANCIAL STATEMENTS

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 and structured securities, the entire difference between the security's amortized cost and its fair value is recognized in net income only when the Company (a) has the intent to sell the security or (b) it does not have the intent and ability to hold the security to recovery. If neither of these two conditions exists, a realized loss is recognized in net income for the difference between the amortized cost basis of the security and the net present value of projected future cash flows expected to be collected. The net present value is calculated by discounting the Company's best estimate of projected future cash flows at the effective interest rate implicit in the 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 impairment ("OTTI"), the impaired bond security is accounted for as if it had been purchased on the measurement date of the impairment. Accordingly, the discount (or reduced premium) based on the new cost basis may be accreted (or amortized) into net investment income in future periods based on prospective changes in cash flow estimates, to reflect adjustments to the effective yield.

(7) - (13) No change.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

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 $182,422,568 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:

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	$ 43,294,922	Fair Value	$ 42,016,599	$ (1,278,323)
Debt securities reclassified to other invested assets - (Non-Bond Debt Securities)	105,182,103	LOCOM	88,646,284	(16,535,818)
Debt securities reclassified to other invested assets - (Capital Notes)	33,945,543	Amortized cost if NAIC 1-2; LOCOM if NAIC 3-6	33,945,543	—
Total	$ 182,422,568		$ 164,608,426	$ (17,814,141)

Changes in Accounting Policy

On October 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 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 $929,173 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 $2,703,344 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.

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.

(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	2a Interest	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 (Separate Account)**		**$ —**	**$ —**	
	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)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
General Account						
059469AF3	$ 648,521	$ 640,166	$ 8,355	$ 640,166	$ 603,371	3/31/2025
1248MBAJ4	849,136	836,275	12,861	836,275	756,938	3/31/2025
1248MBAL9	240,591	236,905	3,686	236,905	212,718	3/31/2025
12544TAH7	111,782	111,524	258	111,524	109,360	3/31/2025
12627HAK6	385,128	376,142	8,986	376,142	344,964	3/31/2025
12628LAJ9	196,418	193,958	2,460	193,958	181,701	3/31/2025
12629EAD7	27,676	26,695	981	26,695	21,940	3/31/2025
12638PAE9	256,173	253,507	2,666	253,507	211,188	3/31/2025
12667GKK8	307,841	305,974	1,867	305,974	284,792	3/31/2025
12667GXM0	589,157	583,907	5,250	583,907	540,514	3/31/2025
12667GXN8	1,865,822	1,849,476	16,346	1,849,476	1,731,942	3/31/2025
12668AMN2	200,615	195,693	4,922	195,693	179,692	3/31/2025
126694LD8	552,535	544,710	7,825	544,710	502,757	3/31/2025
17309BAB3	28,767	28,227	540	28,227	26,498	3/31/2025
225470M67	288,462	284,717	3,745	284,717	244,883	3/31/2025
225470VG5	229,123	223,804	5,319	223,804	218,599	3/31/2025
3622ELAG1	540,722	520,379	20,343	520,379	500,043	3/31/2025
3622MPAT5	703,065	696,697	6,368	696,697	619,851	3/31/2025
362375AF4	2,742,227	2,712,259	29,968	2,712,259	2,489,682	3/31/2025
45660LLQ0	31,703	31,334	369	31,334	31,262	3/31/2025
45660LSY6	1,742,969	1,713,518	29,451	1,713,518	1,645,609	3/31/2025
466247ZQ9	931,087	905,556	25,531	905,556	798,710	3/31/2025
46627MEA1	269,526	264,712	4,814	264,712	242,399	3/31/2025
57643MCG7	126,742	125,286	1,456	125,286	126,471	3/31/2025
61750YAD1	316,556	315,548	1,008	315,548	307,374	3/31/2025
61750YAE9	387,601	386,282	1,319	386,282	383,909	3/31/2025
61750YAJ8	423,728	422,338	1,390	422,338	413,943	3/31/2025
61751JAH4	220,692	219,015	1,677	219,015	207,379	3/31/2025
61751JAJ0	219,538	217,884	1,654	217,884	207,316	3/31/2025
61752RAH5	139,180	138,633	547	138,633	132,417	3/31/2025
61752RAJ1	202,775	201,357	1,418	201,357	198,553	3/31/2025
61752RAM4	800,304	792,200	8,104	792,200	782,131	3/31/2025
76111XVE0	276,190	270,453	5,737	270,453	219,355	3/31/2025
76114CAD8	1,007,307	986,841	20,466	986,841	928,545	3/31/2025
76114QAC9	2,579,804	2,560,599	19,205	2,560,599	2,318,242	3/31/2025
Subtotal-General Account	**XXX**	**XXX**	**266,892**	**XXX**	**XXX**	
Guaranteed Separate Accounts						
059469AF3	585,418	577,874	7,544	577,874	544,980	3/31/2025
1248MBAL9	962,362	947,618	14,744	947,618	850,871	3/31/2025
12627HAK6	383,897	374,930	8,967	374,930	344,964	3/31/2025
12628LAJ9	261,891	258,611	3,280	258,611	242,268	3/31/2025
17309BAB3	140,696	138,056	2,640	138,056	129,600	3/31/2025
3622ELAG1	551,344	530,698	20,646	530,698	512,444	3/31/2025
45660LLQ0	88,919	87,883	1,036	87,883	87,659	3/31/2025
46628BBD1	94,026	82,938	11,088	82,938	61,988	3/31/2025
61750YAD1	313,626	312,590	1,036	312,590	307,374	3/31/2025
61750YAJ8	299,103	298,121	982	298,121	292,195	3/31/2025
61751JAH4	275,865	273,769	2,096	273,769	259,224	3/31/2025
61751JAJ0	274,423	272,355	2,068	272,355	259,145	3/31/2025
61751DAE4	59,827	59,441	386	59,441	53,044	3/31/2025
Subtotal-Guaranteed Separate Accounts	**—**	**—**	**76,513**	**—**	**—**	**—**
Grand Total	**—**	**—**	**$ 343,405**	**—**	**—**	**—**

[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 as of 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	$ 5,604,724,557	$ 56,097,199	$ 16,626,859,172	$1,696,997,194	$ 22,231,583,729	$1,753,094,393
Guaranteed Separate Accounts	1,047,540,593	10,029,727	1,141,898,268	121,584,876	2,189,438,861	131,614,603
Total	$ 6,652,265,150	$ 66,126,926	$ 17,768,757,440	$1,818,582,070	$ 24,421,022,590	$1,884,708,996

(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 repledged collateral received from dollar repurchase or 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 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 $936,071,723, 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 days and a weighted average yield of 4.34%.

(2) Type of repo trades used

	1 First Quarter	2 Second Quarter	3 Third 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	936,071,723
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	936,071,723
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	$ 936,071,723
b. Ending Balance	$ 936,071,723

(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	$ —	$936,071,723	$ —	$ —	$ —	$ —	$ —	$ —
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	$ —	$936,071,723	$ —	$ —	$ —	$ —	$ —	$ —

(7) Collateral pledged - secured borrowing

		First Quarter 2025
a. Maximum Amount		
1.	Cash	$ —
2.	Securities (FV)	954,813,298
3.	Securities (BACV)	XXX
4.	Nonadmitted subset (BACV)	XXX
b. Ending Balance		
1.	Cash	$ —
2.	Securities (FV)	954,813,298
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	954,813,298	954,813,298

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

No change.

Q. Prepayment Penalty and Acceleration Fees

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

	General Account	Separate Account
(1) Number of CUSIPs	27	12
(2) Aggregate Amount of Investment Income	$ 2,759,218	$ 151,620

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

Not applicable.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

No change

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No change.

B. 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.

11. Debt

A. No change.

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

(1) The Company is a member of the FHLB of NY and issues funding agreements to the FHLB of NY in exchange for cash. The proceeds from the sale of these funding agreements are invested to earn a spread on the business. The funding agreements are issued through the general account and are included in the liability for deposit-type contracts on Page 3 – Liabilities, Surplus and Other Funds. When a funding agreement is issued, the Company is required to post collateral in the form of eligible securities including mortgage-backed, government and agency debt instruments for each of the advances received. Upon any event of default by the Company, the FHLB of NY's recovery on the collateral is limited to the amount of the Company's liability to the FHLB of NY. The table below indicates the amounts of FHLB of NY stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB of NY.

(2) FHLB of NY Capital Stock

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

1. Current Year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	47,705,000	47,705,000	—
(c) Activity stock	165,960,000	165,960,000	—
(d) Excess stock	—	—	—
(e) Aggregate total	$ 213,665,000	$ 213,665,000	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 12,422,235,946	$ 12,422,235,946	$ —

2. Prior Year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	47,705,000	47,705,000	—
(c) Activity stock	167,085,000	167,085,000	—
(d) Excess stock	—	—	—
(e) Aggregate total	$ 214,790,000	$ 214,790,000	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 12,245,029,761	$ 12,245,029,761	$ —

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

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

	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
Membership stock						
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	$ 47,705,000	$ 47,705,000	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

(3) Collateral pledged to FHLB of NY

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

	Fair Value[1]	Carrying Value[1]	Aggregate Total Borrowing
1. Current year total general and separate accounts	$ 6,831,952,330	$ 7,485,364,294	$ 3,830,263,444
2. Current year general account	$ 6,831,952,330	$ 7,485,364,294	$ 3,830,263,444
3. Current year separate accounts	$ —	$ —	$ —
4. Prior year total general and separate accounts	$ 7,061,741,774	$ 7,868,521,640	$ 3,758,732,049

[1] Includes amounts in excess of minimum requirements.

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

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	$ 7,046,619,144	$ 7,828,515,681	$ 4,609,725,497
2. Current year general account	$ 7,046,619,144	$ 7,828,515,681	$ 4,609,725,497
3. Current year separate accounts	$ —	$ —	$ —
4. Prior year total general and separate accounts	$ 8,004,311,428	$ 8,830,622,274	$ 3,121,218,613

(4) Borrowing from FHLB of NY

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

1. Current Year

	Total	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	$ —
(b) Funding agreements	3,830,263,444	3,830,263,444	—	3,830,263,444
(c) Other	—	—	—	—
(d) Aggregate total	$ 3,830,263,444	$ 3,830,263,444	$ —	$ 3,830,263,444

2. Prior Year

	Total	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	$ —
(b) Funding agreements	3,758,732,049	3,758,732,049	—	3,758,732,049
(c) Other	—	—	—	—
(d) Aggregate total	$ 3,758,732,049	$ 3,758,732,049	$ —	$ 3,758,732,049

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

	Total	General Account	Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding agreements	4,609,725,497	4,609,725,497	—
3. Other	—	—	—
4. Aggregate total	$ 4,609,725,497	$ 4,609,725,497	$ —

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

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plans

(1) - (3) No change.

(4) Components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits	
		March 31, 2025	December 31, 2024	March 31, 2025	December 31, 2024
a.	Service cost	$ 36,162,386	$ 159,588,507	$ 2,986,392	$ 17,337,756
b.	Interest cost	98,469,555	376,921,196	12,230,867	61,005,421
c.	Expected return on plan assets	(115,569,265)	(474,896,503)	(15,287,775)	(53,814,891)
d.	Transition asset or obligation	—	—	—	—
e.	Amortization of losses/(gains)	24,572,858	132,270,481	(3,471,797)	(10,785,297)
f.	Amortization of Prior service credit	—	(1,211,144)	(9,837,727)	(16,541,001)
g.	Amortization of nonvested prior service cost	—	—	303,018	14,499,843
h.	Net periodic benefit cost	$ 43,635,534	$ 192,672,537	$ (13,077,022)	$ 11,701,831

The Company shares the net periodic benefit cost of certain pension and postretirement benefits with its subsidiaries. The expenses for these plans are allocated to each subsidiary in accordance with an intercompany cost sharing arrangement. The liabilities for these plans are included with the liabilities for the corresponding plan of the Company. Pension and postretirement costs of $12,680,310 and $1,264,300, respectively, were billed to subsidiaries for the three months ended March 31, 2025. Pension and postretirement costs of $52,901,621 and $7,167,243, respectively, were billed to subsidiaries for the year ended December 31, 2024.

(5) - (18) No change.

B - E. No change.

F - G. Not applicable.

H - 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.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) No change.

(2) - (7) Not applicable.

C. Wash Sales

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

(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		4	19,125,000	19,125,000	—
		4	$ 19,125,000	$ 19,125,000	$ —

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

Not applicable.

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

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 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					
Redeemable preferred stocks	$ —	$ 42,500,350	$ 109,693,312	$ —	$ 152,193,662
1. Preferred stocks	—	42,500,350	109,693,312	—	152,193,662
2. Bonds					
Issuer Credit Obligations	730,179,737	12,042,681	3,933,374		746,155,792
Asset-Backed Securities		16,641,668			16,641,668
Total bonds	730,179,737	28,684,349	3,933,374	—	762,797,460
3. Common stocks	278,343,857	—	238,360,575	—	516,704,432
4. Derivative assets					
Interest rate swaps	—	164,999,227	—	—	164,999,227
Foreign currency swaps	—	84,067,183	—	—	84,067,183
Inflation swaps	—	3,222,337	—	—	3,222,337
Interest rate options	—	27,785,554	—	—	27,785,554
Foreign currency forwards	—	1,990,623	—	—	1,990,623
Futures	15,133	—	—	—	15,133
Total derivative assets	15,133	282,064,924	—	—	282,080,057
5. Separate accounts assets	414,829,046	3,229,972,407	806,625	1,168,163,312	4,813,771,390
6. Other invested assets	—	69,378,365	31,642,095	—	101,020,460
Total assets at fair value	$ 1,423,367,773	$ 3,652,600,395	$ 384,435,981	$ 1,168,163,312	$ 6,628,567,461
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	$ —	$ 320,365,171	$ —	$ —	$ 320,365,171
Foreign currency swaps	—	932,788	—	—	932,788
Inflation swaps	—	21,172,049	—	—	21,172,049
Interest rate options	—	—	—	—	—
Foreign currency forwards	—	23,111,801	—	—	23,111,801
Futures	633	—	—	—	633
Total derivative liabilities	633	365,581,809	—	—	365,582,442
2. Separate accounts liabilities - derivatives[1]	478,523	211,117	—	—	689,640
Total liabilities at fair value	$ 479,156	$ 365,792,926	$ —	$ —	$ 366,272,082

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

(2)-(3) The table below presents a rollforward of Level 3 assets and liabilities for the three months ended March 31, 2025:

	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	$ 115,664,302	$ —	$ —	$ 7,558,632	$ (4,609,414)	$ 1,000,026	$ —	$ (9,920,234)	$ —	$ 109,693,312
Bonds										
Issuer Credit Obligations	3,792,897	—	—	—	140,477	—	—	—	—	$ 3,933,374
Asset-Backed Securities	—		—	—	—	—	—	—	—	$ —
Total bonds	3,792,897	—	—	—	140,477	—	—	—	—	3,933,374
Common stocks	231,181,337	—	533,705	—	(10,951)	75,281,484	—	(68,625,000)	—	238,360,575
Derivatives		—	—	—	—	—	—	—	—	
Separate accounts assets[1]	7,504,174	—	(5,500,000)	1,128,263	(1,121,207)	—	—	(1,204,605)	—	806,625
Other invested assets	110,533,414	1,675,790	(110,533,412)	(132,441)	(1,201,809)	31,300,553	—	—	—	31,642,095
Total Assets:	$ 468,676,124	$ 1,675,790	$(115,499,707)	$ 8,554,454	$ (6,802,904)	$107,582,063	$ —	$ (79,749,839)	$ —	$ 384,435,981
Liabilities:										
Derivatives	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Total Liabilities:	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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

Transfers between levels

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

Transfers into and out of Level 3

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

NOTES TO FINANCIAL STATEMENTS

Transfers into Level 3 totaled $1,675,790 for the three months ended March 31, 2025, which relate to $1,675,790 of other invested assets residual tranches of securitizations that were measured at amortized cost at the beginning of the period and measured at fair value at the end of the period. Transfers out of Level 3 totaled $115,499,707 for the three months ended March 31, 2025 which relate to $110,533,412 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, $5,500,000 of separate account non-agency asset-backed securities relates to change in price source and $533,705 of common stocks relates to change in price source and corporate action.

(4)-(5) Determination of Fair Value

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

At 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 meets quarterly and is responsible for the review and approval of the Company's valuation procedures. The committee is also responsible for the review of pricing exception reports as well as the review of significant inputs used in the valuation of assets that are valued internally.

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

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

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

Level 1 measurements

SVO identified bond ETF

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

Common stocks

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

Derivatives (including separate accounts liabilities – derivatives)

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

Separate accounts assets

These assets are comprised of cash and common stocks. Common stocks are generally traded on an exchange.

Level 2 measurements

Preferred stocks

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

Bonds

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

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

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

credit rating for private placement securities based upon internal analysis. The liquidity premium is usually based on market transactions. These securities are classified as Level 2.

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

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.

Other invested assets

Other invested assets include residual tranches of securitizations where the fair value is obtained from third-party pricing services. Vendors generally use an income valuation approach which is based on a discounted cash flow calculation to arrive at the fair value.

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. This also relates to investments in limited partnerships and hedge funds that use NAV where the investment can be redeemed at NAV at the measurement date or in the near-term (generally 90 days).

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 comparable 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 and preferred 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 estimated fair value and carrying value 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)	NAV Included in Level 2
Assets:								
Issuer Credit Obligations	$109,121,173,326	$ 118,656,286,254	$ 730,179,737	$104,299,498,849	$ 4,091,494,740	$ —	$ —	$ —
Asset Backed securities	30,114,687,868	31,748,181,670	—	27,390,121,953	2,724,565,915	—		
Preferred stocks	223,962,509	221,193,661	—	42,500,350	181,462,159	—	—	—
Common stocks	516,704,433	516,704,433	278,343,854	—	238,360,579	—	—	—
Mortgage loans	23,035,335,743	24,337,856,643	—	—	23,035,335,743	—	—	—
Cash, cash equivalents and short-term investments	2,679,033,604	2,679,033,603	674,276,273	2,004,757,331	—	—	—	—
Derivatives	1,391,974,679	1,041,853,188	15,133	1,391,959,546	—	—	—	—
Other invested assets[1]	1,338,900,984	1,309,591,421	—	480,676,092	858,224,892	—	—	
Derivatives collateral	361,554,083	361,554,083	—	361,554,083	—	—	—	—
Investment income due and accrued	2,244,428,369	2,244,428,369	—	2,244,428,369	—	—	—	—
Separate accounts assets	11,608,872,835	11,746,415,252	463,078,571	9,933,344,638	44,286,314	1,168,163,312	—	—
Total assets	$182,636,628,433	$ 194,863,098,577	$ 2,145,893,568	$148,148,841,211	$ 31,173,730,342	$1,168,163,312	$ —	$ —
Liabilities:								
Deposit fund contracts:								
Funding agreements	$ 43,206,415,479	$ 44,053,503,662	$ —	$ —	$ 43,206,415,479	$ —	$ —	$ —
Annuities certain	10,286,840	10,073,197	—	—	10,286,840	—	—	—
Other deposit funds	1,183,802,308	1,183,802,308	—	—	1,183,802,308	—	—	—
Premiums paid in advance	132,723,115	—	—	132,723,115	—	—	—	—
Derivatives	991,449,964	857,394,506	633	991,449,331	—	—	—	—
Derivatives - collateral	559,278,172	559,278,172	—	559,278,172	—	—	—	—
Borrowed money	505,865,060	505,865,060	—	505,865,060	—	—	—	—
Payable to parent and affiliates	28,534,095	28,534,095		28,534,095	—	—	—	—
Amounts payable under securities lending	1,276,992,867	—	—	1,276,992,867	—	—	—	—
Separate accounts liabilities	690,767	660,106	478,523	212,244	—	—	—	
Total liabilities	$ 47,896,038,667	$ 47,199,111,106	$ 479,156	$ 3,495,054,884	$ 44,400,504,627	$ —	$ —	$ —

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

Bonds

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

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

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

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

Included in bonds is an affiliated bond from MCF. The affiliated bond from MCF had a carrying value of $3,708,065,232 and a fair value of $3,727,717,978 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.

NOTES TO FINANCIAL STATEMENTS

Preferred stocks

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

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.

Mortgage loans

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

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

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

Derivatives (including separate accounts liabilities)

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

Other invested assets

Other invested assets are 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).

Derivatives – collateral (including separate accounts liabilities collateral)

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

Separate accounts assets (including separate account assets - collateral)

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

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

Deposit fund contracts

For funding agreements backing medium term notes, fair values are based on available market prices for the notes. For other funding agreements and annuities certain liabilities, fair values are estimated using discounted cash flow calculations based on interest rates currently being offered for similar contracts with maturities consistent with those remaining for the contracts being valued. For all other deposit funds, the fair value is estimated to be equal to the account value since they can be withdrawn at anytime and without prior notice.

Premiums paid in advance

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

Amounts payable under securities lending

Amounts due under securities lending consists of cash collateral received under securities lending agreements. Due to the short-term nature of the transactions, the carrying value approximates fair value.

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

(1) – (2) Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

March 31, 2025					
Category of Investment	**Investment Strategy**	**Fair Value Determined Using NAV**	**Unfunded Commitments**	**Redemption Frequency**	**Redemption Notice Period**
Hedge fund	Long/short equity, futures, options, foreign exchange arbitrage	$ 23,754,932	$ —	Annual, Semi-Annual, Quarterly, Monthly	30-90 days (Assets subject to lock-up periods)
Hedge fund	Distressed securities, multi-strategy	968,589	—	Semi-Annual, Quarterly	60-90 days (Assets subject to lock-up periods)
Private equity	Leverage buyout, mezzanine financing, distressed securities	1,143,439,791	200,473,297	N/A	N/A
		$ 1,168,163,312	$ 200,473,297		

21. Other Items

A. No change.

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. Not applicable.

E - 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	$ 778,845,848	$ 718,519,217	$ 60,326,631	$ —
(2) Negative (disallowed) IMR admitted	778,845,848	718,519,217	60,326,631	—
(3) Calculated adjusted capital and surplus				
Prior Period General Account Capital & Surplus	$26,427,441,248			
From Prior Period SAP Financials				
Net Positive Goodwill (admitted)	2,204,442,109			
EDP Equipment & Operating System Software (admitted)	53,157,923			
Net DTAs (admitted)	2,146,974,681			
Net Negative (disallowed) IMR (admitted)	866,504,485			
Adjusted Capital & Surplus	$21,156,362,050			
(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	3.7 %			
(5) Allocated gains/losses to IMR from derivatives				
	Gains	**Losses**		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$ 520,238,247	$ 370,400,529		
Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	208,209,275	119,352,007		
Fair Value Derivative Gains & Losses Amortized Over Current Period	30,721,353	11,822,252		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	697,726,169	477,930,284		

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 effect on the financial condition of the Company.

23. Reinsurance

A. Ceded Reinsurance Report

NOTES TO FINANCIAL STATEMENTS

Section 1 – General Interrogatories

No change.

Section 2 – Ceded Reinsurance Report – Part A

No change.

Section 3 – Ceded Reinsurance Report – Part B

No change.

B - G. Not applicable.

H. No change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A - C. Not applicable.

D. No change.

E. No change.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Claim reserves and unpaid claim liabilities at December 31, 2024 were $1,563,208,903. For the three months ended March 31, 2025, $73,106,941 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $1,373,823,140 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group medical, disability income, Medicare supplement of insurance and long term care lines of insurance. Therefore, there has been a $116,278,822 favorable prior-year development from December 31, 2024 to March 31, 2025. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates were adjusted as additional information became known regarding individual claims. The Company had no unfavorable prior year loss development on retrospectively rated policies included in this decrease. However, the business to which it relates is subject to premium adjustments.

B. Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

No change.

28. Health Care Receivables

Not applicable.

29. Participating Policies

No change.

30. Premium Deficiency Reserves

No change.

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

No change.

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). 06/25/2021

6.4 By what department or departments?
New York State Department of Financial Services .....

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: ..... $.....

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: ..... $ 3,577,942,183

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	$ 3,957,954,951	$ 4,116,720,657
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 13,649,939,240	$ 13,422,176,379
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 5,144,788,332	$ 5,367,190,091
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 22,752,682,523	$ 22,906,087,127
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. ..... $ 1,326,900,292

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 1,326,218,122

16.3 Total payable for securities lending reported on the liability page. ..... $ 1,276,992,867

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
RBC Investor Services Trust	155 Wellington Street West, Toronto ON M5V 3L3, Canada

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
MacKay Shields UK LLP	A
Apogem Capital LLC	A
Goldman Sachs Asset Management LP	U
J.P. Morgan Investment Management Inc.	U
New York Life Investment Management LLC	A

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
167939	MacKay Shields UK LLP	549300Z00JQEVQDT3045	SEC	DS
309234	Apogem Capital LLC	549300S5HOLSGCLLYI65	SEC	DS
107738	Goldman Sachs Asset Management LP	CF5M58QA35CFPUX70H17	SEC	NO
107038	J.P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	NO
109591	New York Life Investment Management LLC	IGJ1X7QLRC5K7CY9GE11	SEC	DS

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:8 .....

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	$ 443,187
	1.13 Commercial Mortgages	$ 24,300,747,352
	1.14 Total Mortgages in Good Standing	$ 24,301,190,539
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 36,666,104
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 24,337,856,643
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	$ 65,216,800
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 65,216,800
2.	Operating Percentages:	
	2.1 A&H loss percent	57.291 %
	2.2 A&H cost containment percent	0.119 %
	2.3 A&H expense percent excluding cost containment expenses	34.088 %
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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 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	27,013,997	4,516,188	2,049,685	6,611,022	40,190,892	
2. Alaska AK	L	8,764,520	379,338	569,964	1,297,470	11,011,292	
3. Arizona AZ	L	29,514,319	4,715,088	2,570,079	7,354,519	44,154,005	
4. Arkansas AR	L	10,954,730	2,239,235	1,138,836	825,000	15,157,801	
5. California CA	L	340,211,868	25,513,949	18,519,204	254,624,980	638,870,001	
6. Colorado CO	L	29,379,544	4,872,801	2,807,864	8,703,981	45,764,190	
7. Connecticut CT	L	26,288,504	2,750,495	1,587,268	20,397,090	51,023,357	
8. Delaware DE	L	8,715,511	202,161,462	410,885	(1,154)	211,286,704	6,109,268,281
9. District of Columbia DC	L	3,377,983	634,908	391,178	13,779,145	18,183,214	
10. Florida FL	L	125,882,378	8,785,296	8,185,084	29,554,504	172,407,262	
11. Georgia GA	L	62,052,319	2,913,908	3,026,104	54,364,568	122,356,899	
12. Hawaii HI	L	12,615,144	3,325,839	1,272,431	22,662,259	39,875,673	
13. Idaho ID	L	7,308,342	2,079,131	702,327	14,338,985	24,428,785	
14. Illinois IL	L	72,955,426	4,477,732	3,908,726	45,097,229	126,439,113	
15. Indiana IN	L	20,128,145	720,836	1,054,137	17,643,200	39,546,318	5,071,991
16. Iowa IA	L	19,964,871	2,045,302	2,565,663	3,170,955	27,746,791	
17. Kansas KS	L	16,200,414	1,725,983	1,589,913	(34,276)	19,482,034	
18. Kentucky KY	L	15,214,507	2,363,805	1,238,043	7,619,961	26,436,316	
19. Louisiana LA	L	40,027,139	4,986,557	2,596,659	514,870	48,125,225	
20. Maine ME	L	4,716,824	348,354	397,397	4,696,271	10,158,846	
21. Maryland MD	L	42,199,047	8,141,466	3,219,416	8,411,613	61,971,542	
22. Massachusetts MA	L	73,744,879	14,837,782	3,644,042	49,135,037	141,361,740	
23. Michigan MI	L	30,401,506	1,776,178	1,928,047	19,976,786	54,082,517	
24. Minnesota MN	L	17,457,963	1,767,850	1,495,623	25,225,989	45,947,425	
25. Mississippi MS	L	15,484,713	1,231,581	1,282,559		17,998,853	
26. Missouri MO	L	24,481,480	1,098,072	2,095,264	186,272,284	213,947,100	
27. Montana MT	L	7,363,760	1,472,490	708,362	(978)	9,543,634	1,199,360
28. Nebraska NE	L	9,746,046	1,235,452	1,227,699	195,872	12,405,069	2,732,562
29. Nevada NV	L	17,591,098	3,915,730	1,143,986	(3,139,448)	19,511,366	
30. New Hampshire NH	L	8,749,081	950,483	644,828	(238)	10,344,154	
31. New Jersey NJ	L	110,331,893	3,616,090	4,670,446	57,084,810	175,703,239	
32. New Mexico NM	L	12,827,412	162,776	912,633	33,671	13,936,492	6,463,621
33. New York NY	L	330,790,343	3,434,407	21,286,315	277,474,576	632,985,641	1,606,317,408
34. North Carolina NC	L	45,206,600	4,584,642	3,256,538	50,576,110	103,623,890	
35. North Dakota ND	L	6,263,353	1,745,786	619,532	7,963,089	16,591,760	
36. Ohio OH	L	45,938,023	7,757,890	3,666,409	39,475,012	96,837,334	
37. Oklahoma OK	L	16,781,233	432,693	1,563,493	4,229,374	23,006,793	
38. Oregon OR	L	13,732,953	4,487,403	1,359,849	6,989,820	26,570,025	
39. Pennsylvania PA	L	77,675,296	8,639,466	4,326,755	75,420,477	166,061,994	
40. Rhode Island RI	L	6,283,699	2,161,470	665,658	2,463,993	11,574,820	
41. South Carolina SC	L	34,334,803	2,259,023	2,323,895	2,768,091	41,685,812	
42. South Dakota SD	L	12,936,088	1,950,495	1,560,776	961,674	17,409,033	
43. Tennessee TN	L	27,716,479	3,444,635	2,214,865	4,398,791	37,774,770	
44. Texas TX	L	184,930,115	15,363,297	10,897,965	61,275,602	272,466,979	
45. Utah UT	L	13,664,163	3,699,299	751,997	2,105,793	20,221,252	
46. Vermont VT	L	3,654,555	1,483,696	389,281	1,517,147	7,044,679	
47. Virginia VA	L	61,384,211	8,325,096	5,143,663	20,208,822	95,061,792	
48. Washington WA	L	53,775,770	9,615,916	5,139,924	20,909,242	89,440,852	
49. West Virginia WV	L	6,641,704	230,023	407,050	382,796	7,661,573	
50. Wisconsin WI	L	17,665,368	1,705,764	1,409,258	24,180,389	44,960,779	
51. Wyoming WY	L	7,268,340	297,313	420,799	(569)	7,985,883	
52. American Samoa AS	N						
53. Guam GU	L	202,600		1,853		204,453	
54. Puerto Rico PR	L	571,069	24,699	90,113		685,881	
55. U.S. Virgin Islands VI	L	1,054,151		6,457		1,060,608	
56. Northern Mariana Islands MP	N						
57. Canada CAN	L	9,996,062		46,336		10,042,398	
58. Aggregate Other Aliens OT	XXX	7,468,711	(118,477)	33,682		7,383,916	
59. Subtotal	XXX	2,237,601,052	403,286,693	147,136,815	1,459,716,206	4,247,740,766	7,731,053,223
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	533,668,763	8,624,938			542,293,701	
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	11,675,340		2,640,271		14,315,611	
94. Aggregate or other amounts not allocable by State	XXX	163,906,244				163,906,244	
95. Totals (Direct Business)	XXX	2,946,851,399	411,911,631	149,777,086	1,459,716,206	4,968,256,322	7,731,053,223
96. Plus Reinsurance Assumed	XXX	62,080,461				62,080,461	
97 Totals (All Business)	XXX	3,008,931,860	411,911,631	149,777,086	1,459,716,206	5,030,336,783	7,731,053,223
98. Less Reinsurance Ceded	XXX	177,878,090		5,793,938		183,672,028	
99. Totals (All Business) less Reinsurance Ceded	XXX	2,831,053,770	411,911,631	143,983,148	1,459,716,206	4,846,664,755	7,731,053,223
DETAILS OF WRITE-INS							
58001. ZZZ other alien	XXX	7,468,711	(118,477)	33,682		7,383,916	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	7,468,711	(118,477)	33,682		7,383,916	
9401. Paid-up additions applied as credits	XXX	153,715,714				153,715,714	
9402. Dividend accumulations applied as premium or annuity considerations in states that do not allow a dividend deduction	XXX	10,190,530				10,190,530	
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	163,906,244				163,906,244	

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 55
4. Q - Qualified - Qualified or accredited reinsurer.....

2. R - Registered - Non-domiciled RRGs..... ..... 5. N - None of the above - Not allowed to write business in the state..... 2
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... .....

Direct Ordinary premiums, Annuities and Individual Accident and Health premiums are allocated by States on the basis of the address to which the premium notice is sent. Single premiums are allocated according to the residence of the insured, owner, or annuitant or the address designated to which business communication should be sent. Generally, Group Life, Group Health, and Group Annuity contracts are allocated according to the residence of the individual for whom benefits are purchased or provided. For certain Employer sponsored Group Life and Group Health policies covering less than 500 lives, the premiums received are generally allocated to the state in which the employees are principally located or in which the principal office of the group policyholder is located. Deposit-Type Funds are state distributed based on where the contract is issued. This is usually the state where the principal office of the plan sponsor is located. The plan sponsor is typically the employer who establishes the pension plan. Premium or annuities waived under disability or other contract provisions are shown in one sum on Line 93, columns 2, 3, 4, 5, 6, and 7. All US business are allocated by state regardless of license status. Dividends applied to pay renewal premiums and considerations for annuities are state distributed. NOTE: Schedule T should not be used as the basis for state guaranty association assessments.

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
PART 1 - ORGANIZATIONAL CHART

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
PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC

Bow River Advisers, LLC (DE)
- NYL Investments Europe Limited (IRL)
- NYL Investments (International) Ltd. (UK)
- NYL Investments (Services) Ltd. (UK)
  - NYL Investments UK LLP (UK)

New York Life Investment Management Asia Limited (Cayman Islands)
- Japan Branch

MacKay Shields LLC (DE)
- MacKay Shields Emerging Markets Debt Portfolio (DE)
- MacKay Shields Core Plus Opportunities Fund GP LLC (DE)
  - MacKay Shields Core Plus / Opportunities Fund LP (DE)
- MacKay Municipal Managers Opportunities GP LLC (DE)
  - MacKay Municipal Opportunities Master Fund, L.P. (DE)
  - MacKay Municipal Opportunities Fund, L.P. (DE)
- MacKay Municipal Managers Credit Opportunities GP, LLC (DE)
  - MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)
  - MacKay Municipal Credit Opportunities Fund, L.P. (DE)
  - MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)
- MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (CYM)
- MacKay Municipal 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)

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)

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
PART 1 - ORGANIZATIONAL CHART

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 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 *
0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	RE					NO	
0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity Corporation	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	81353	52-1530175				NYLIFE Insurance Company of Arizona	AZ	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4199614				New York Life Enterprises LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			46-4293486		0001606720		NYL Investors LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206682		0001513831		New York Life Investment Management Holdings LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			27-0166422				NYLife Real Estate Holdings, LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	64548	13-2556568				New York Life Group Insurance Company of NY	NY	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	65498	23-1503749				Life Insurance Company of North America	PA	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			06-1252418				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2379075				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2530753				NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	32.026	New York Life Insurance Company	NO	
							NYLIC HKP Venture LLC	DE	NIA	NYLIC HKP Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIC HKP REIT LLC	DE	NIA	NYLIC HKP Venture LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1180305				Flatiron CLO 2015-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1330289				Flatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 19 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 20 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 21 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 22 LLC	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	12
							Flatiron CLO 25 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 26 Ltd.	NJ	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 23 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 27 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 28 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
							Flatiron 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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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	

SCHEDULE Y

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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	
			33-4098304				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	
			33-4122965				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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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

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							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

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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

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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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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	

SCHEDULE Y

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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	

SCHEDULE Y

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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	

SCHEDULE Y

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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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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 Luxemborug	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	

SCHEDULE Y

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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	

SCHEDULE Y

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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 High Yield	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	

SCHEDULE Y

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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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							The Forum, Solent, Management Company Limited								
							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

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							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	

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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

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 *
							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?	NO
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.

4.

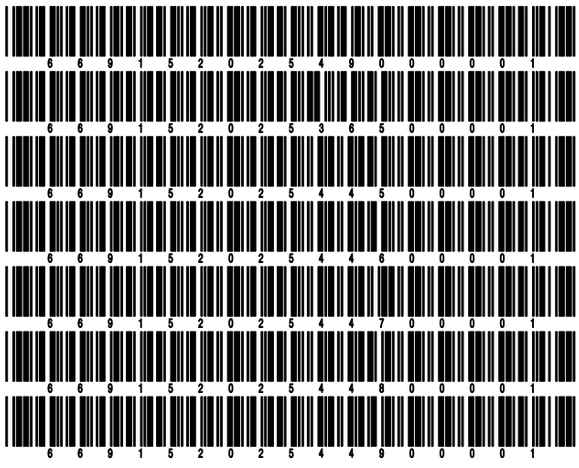
5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



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.	Unearned reinsurance premium recoverable	81,600,658		81,600,658	84,715,531
2505.	Collateral assignments	50,829,710		50,829,710	50,518,441
2506.	Federal employees' group life conversion pool fund	4,629,435		4,629,435	4,629,435
2507.	Administrative and other fees due and unpaid	2,385,040		2,385,040	2,468,491
2508.	Overfunded pension and postretirement assets	970,862,775	970,862,775		
2509.	Suspense and clearing	153,427,325	153,427,325		
2510.	Miscellaneous	61,307,284	61,307,284		3
2511.	Amount due for undelivered securities	9,364,128	9,364,128		3
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,334,406,355	1,194,961,512	139,444,843	142,331,904

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Obligations under structured settlement agreements	145,683,686	145,306,661
2505.	Other payable	21,698,870	56,225,762
2506.	Liability for interest on claims	16,601,146	14,867,358
2507.	Contingent liability	15,879,183	17,089,766
2508.	Deferred gains liability	4,834,268	5,006,301
2509.	Adjustment to agents' progress sharing plan liability	3,420,655	3,619,936
2510.	Reserves required on certain group annuity separate accounts	3,146,784	3,048,193
2511.	Deferred rent payable	(961,017)	(961,017)
2512.	(Overfunded) unfunded postretirement obligations for employees and agents	(245,420,403)	(263,839,539)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(35,116,828)	(19,636,579)

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.	Other income liability hedges	(48,465,921)	(42,548,294)	
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(48,465,921)	(42,548,294)	

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Fines, penalties and fees from regulatory authorities	617,206	87,374	363,566
2705.	Other expenses	136,732	707,623	2,040,916
2706.	Interest on benefit plans for employees and agents	(17,379,311)	53,228,537	134,563,951
2797.	Summary of remaining write-ins for Line 27 from overflow page	(16,625,373)	54,023,534	136,968,433

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Other	82,784		40,507
5305.	Change in special reserves on certain group annuity contracts	(98,591)	(208,235)	1,828,561
5306.	Change in liability for postretirement benefits	(18,419,136)	(4,445,333)	90,523,860
5307.	Amortization of goodwill	(104,501,856)	(104,501,856)	(418,007,424)
5397.	Summary of remaining write-ins for Line 53 from overflow page	(122,936,799)	(109,155,424)	(325,614,496)

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)	217,565,675
2.	Cost Paid/(Consideration Received) on additions	27,144,549
3.	Unrealized Valuation increase/(decrease)	(36,282,871)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	171,200,111
6.	Considerations received/(paid) on terminations	194,514,201
7.	Amortization	(669,087)
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)	184,444,176
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	184,444,176

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(132,481)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				146,984
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	(10,506)			
	3.14 Section 1, Column 18, prior year	(1,538,224)	1,527,718	1,527,718	
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	(10,506)			
	3.24 Section 1, Column 19, prior year plus	(1,538,224)			
	3.25 SSAP No. 108 adjustments		1,527,718	1,527,718	
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)				14,503
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				14,503

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
06051AB*2	Long Bond Replication	1.G	175,000,000	100,000	2,362,850	10/13/2023	10/17/2025	Bond Forward		2,264,733	761152-A*-8	RESMED INC	1.G	100,000	98,117
06051AB*2	Long Bond Replication	1.G		100,000	97,843			Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	100,000	97,843
06051AB*2	Long Bond Replication	1.G		199,000	181,031			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	199,000	181,031
06051AB*2	Long Bond Replication	1.G		2,500,000	2,470,803			Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	2,500,000	2,470,803
06051AB*2	Long Bond Replication	1.G		895,302	877,584			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	895,302	877,584
06051AB*2	Long Bond Replication	1.G		100,000	98,299			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	100,000	98,299
06051AB*2	Long Bond Replication	1.G		1,000,000	965,713			Bond Forward			57169*-AY-3	MARS INC	1.E	1,000,000	965,713
06051AB*2	Long Bond Replication	1.G		408,000	371,158			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	408,000	371,158
06051AB*2	Long Bond Replication	1.G		3,000,000	2,943,519			Bond Forward			761152-A*-8	RESMED INC	1.G	3,000,000	2,943,519
06051AB*2	Long Bond Replication	1.G		600,000	585,528			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	585,528
06051AB*2	Long Bond Replication	1.G		2,700,000	2,641,755			Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	2,700,000	2,641,755
06051AB*2	Long Bond Replication	1.G		800,000	761,636			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	800,000	761,636
06051AB*2	Long Bond Replication	1.G		2,000,000	2,009,010			Bond Forward			11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	2,000,000	2,009,010
06051AB*2	Long Bond Replication	1.G		200,000	195,460			Bond Forward			18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	2.A	200,000	195,460
06051AB*2	Long Bond Replication	1.G		300,000	297,964			Bond Forward			23357*-AB-7	DTE GAS COMPANY	1.F	300,000	297,964
06051AB*2	Long Bond Replication	1.G		200,000	197,937			Bond Forward			28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	2.B	200,000	197,937
06051AB*2	Long Bond Replication	1.G		1,500,000	1,482,482			Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	1,500,000	1,482,482
06051AB*2	Long Bond Replication	1.G		300,000	292,753			Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	300,000	292,753
06051AB*2	Long Bond Replication	1.G		200,000	197,124			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	200,000	197,124
06051AB*2	Long Bond Replication	1.G		100,000	98,146			Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	100,000	98,146
06051AB*2	Long Bond Replication	1.G		1,193,735	1,170,112			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,193,735	1,170,112
06051AB*2	Long Bond Replication	1.G		1,000,000	994,037			Bond Forward			42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	1,000,000	994,037
06051AB*2	Long Bond Replication	1.G		1,000,000	964,661			Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	1,000,000	964,661
06051AB*2	Long Bond Replication	1.G		200,000	196,598			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	200,000	196,598
06051AB*2	Long Bond Replication	1.G		8,000,000	7,811,949			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	8,000,000	7,811,949
06051AB*2	Long Bond Replication	1.G		300,000	297,388			Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	297,388
06051AB*2	Long Bond Replication	1.G		300,000	299,161			Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	299,161
06051AB*2	Long Bond Replication	1.G		328,660	322,280			Bond Forward			56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	328,660	322,280
06051AB*2	Long Bond Replication	1.G		600,000	585,895			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	585,895
06051AB*2	Long Bond Replication	1.G		2,000,000	1,969,661			Bond Forward			57169*-AX-5	MARS INC	1.E	2,000,000	1,969,661
06051AB*2	Long Bond Replication	1.G		3,000,000	2,897,140			Bond Forward			57169*-AY-3	MARS INC	1.E	3,000,000	2,897,140
06051AB*2	Long Bond Replication	1.G		1,500,000	1,529,800			Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	1,500,000	1,529,800
06051AB*2	Long Bond Replication	1.G		542,775	567,272			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	542,775	567,272
06051AB*2	Long Bond Replication	1.G		54,550	57,012			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	54,550	57,012
06051AB*2	Long Bond Replication	1.G		118,511	123,859			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	118,511	123,859
06051AB*2	Long Bond Replication	1.G		111,828	116,875			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	111,828	116,875
06051AB*2	Long Bond Replication	1.G		113,192	118,301			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	113,192	118,301
06051AB*2	Long Bond Replication	1.G		114,556	119,726			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	114,556	119,726
06051AB*2	Long Bond Replication	1.G		114,556	119,726			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	114,556	119,726
06051AB*2	Long Bond Replication	1.G		110,465	115,450			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	110,465	115,450
06051AB*2	Long Bond Replication	1.G		110,465	115,450			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	110,465	115,450
06051AB*2	Long Bond Replication	1.G		109,101	114,025			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	109,101	114,025

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
06051AB*2	Long Bond Replication	1.G		200,000	192,863			Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	200,000	192,863
06051AB*2	Long Bond Replication	1.G		1,000,000	994,872			Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000	994,872
06051AB*2	Long Bond Replication	1.G		100,000	90,970			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	90,970
06051AB*2	Long Bond Replication	1.G		800,000	791,510			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	800,000	791,510
06051AB*2	Long Bond Replication	1.G		600,000	592,640			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	600,000	592,640
06051AB*2	Long Bond Replication	1.G		1,800,000	1,749,466			Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	1,800,000	1,749,466
06051AB*2	Long Bond Replication	1.G		200,000	197,840			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	200,000	197,840
06051AB*2	Long Bond Replication	1.G		500,000	494,599			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	500,000	494,599
06051AB*2	Long Bond Replication	1.G		1,200,000	1,171,747			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	1,200,000	1,171,747
06051AB*2	Long Bond Replication	1.G		1,000,000	976,456			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	1,000,000	976,456
06051AB*2	Long Bond Replication	1.G		2,000,000	1,944,785			Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G	2,000,000	1,944,785
06051AB*2	Long Bond Replication	1.G		700,000	686,821			Bond Forward			761152-A*-8	RESMED INC	1.G	700,000	686,821
06051AB*2	Long Bond Replication	1.G		300,000	299,402			Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	300,000	299,402
06051AB*2	Long Bond Replication	1.G		2,493,789	2,544,290			Bond Forward			798237-F#-5	SAN JOSE WATER	1.F	2,493,789	2,544,290
06051AB*2	Long Bond Replication	1.G		700,000	673,149			Bond Forward			87305N-A#-5	TTX COMPANY	1.F Z	700,000	673,149
06051AB*2	Long Bond Replication	1.G		800,000	780,704			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY ..	1.G	800,000	780,704
06051AB*2	Long Bond Replication	1.G		600,000	587,057			Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	600,000	587,057
06051AB*2	Long Bond Replication	1.G		1,000,000	977,395			Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	1,000,000	977,395
06051AB*2	Long Bond Replication	1.G		300,000	295,051			Bond Forward			G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	2.B FE	300,000	295,051
06051AB*2	Long Bond Replication	1.G		1,000,000	1,018,663			Bond Forward			G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	1,000,000	1,018,663
06051AB*2	Long Bond Replication	1.G		4,000,000	3,946,247			Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.F	4,000,000	3,946,247
06051AB*2	Long Bond Replication	1.G		1,500,000	1,489,350			Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.A Z	1,500,000	1,489,350
06051AB*2	Long Bond Replication	1.G		1,600,000	1,589,811			Bond Forward			Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	1,600,000	1,589,811
06051AB*2	Long Bond Replication	1.G		7,700,000	7,582,702			Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	7,700,000	7,582,702
06051AB*2	Long Bond Replication	1.G		1,100,000	1,088,506			Bond Forward			Q3917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	1,100,000	1,088,506
06051AB*2	Long Bond Replication	1.G		1,500,000	1,444,474			Bond Forward			Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	1,500,000	1,444,474
06051AB*2	Long Bond Replication	1.G		900,000	870,707			Bond Forward			Q39710-AB-5	GPT RE LTD	1.G FE	900,000	870,707
06051AB*2	Long Bond Replication	1.G		1,000,000	981,031			Bond Forward			Q87730-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,000,000	981,031
06051AB*2	Long Bond Replication	1.G		4,094,817	4,004,176			Bond Forward			41242*-AU-6	HARDWOOD FUNDING LLC	1.G FE	4,094,817	4,004,176
06051AB*2	Long Bond Replication	1.G		10,000,000	9,657,134			Bond Forward			57169*-AY-3	MARS INC	1.E	10,000,000	9,657,134
06051AB*2	Long Bond Replication	1.G		2,263,000	2,058,656			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,263,000	2,058,656
06051AB*2	Long Bond Replication	1.G		7,000,000	6,831,163			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY ..	1.G	7,000,000	6,831,163
06051AB*2	Long Bond Replication	1.G		5,500,000	5,381,354			Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	5,500,000	5,381,354
06051AB*2	Long Bond Replication	1.G		2,004,002	1,904,090			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	2,004,002	1,904,090
06051AB*2	Long Bond Replication	1.G		15,200,000	14,471,083			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	15,200,000	14,471,083
06051AB*2	Long Bond Replication	1.G		10,700,000	10,351,736			Bond Forward			Q39710-AB-5	GPT RE LTD	1.G FE	10,700,000	10,351,736
06051AB*2	Long Bond Replication	1.G		200,400	190,409			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	200,400	190,409
06051AB*2	Long Bond Replication	1.G		2,300,000	2,225,139			Bond Forward			Q39710-AB-5	GPT RE LTD	1.G FE	2,300,000	2,225,139
06051AB*2	Long Bond Replication	1.G		596,868	585,056			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	596,868	585,056
06051AB*2	Long Bond Replication	1.G		1,000,000	965,713			Bond Forward			57169*-AY-3	MARS INC	1.E	1,000,000	965,713
06051AB*2	Long Bond Replication	1.G		100,000	90,970			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	90,970
06051AB*2	Long Bond Replication	1.G		400,000	390,352			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY ..	1.G	400,000	390,352
06051AB*2	Long Bond Replication	1.G		200,400	190,409			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	200,400	190,409
06051AB*2	Long Bond Replication	1.G		1,200,000	1,142,454			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	1,200,000	1,142,454
06051AB*2	Long Bond Replication	1.G		500,000	483,726			Bond Forward			Q39710-AB-5	GPT RE LTD	1.G FE	500,000	483,726
06051AB*2	Long Bond Replication	1.G		100,000	90,970			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	90,970
06051AB*2	Long Bond Replication	1.G		900,000	870,707			Bond Forward			Q39710-AB-5	GPT RE LTD	1.G FE	900,000	870,707
06051AB*2	Long Bond Replication	1.G		2,500,000	2,470,803			Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	2,500,000	2,470,803
06051AB*2	Long Bond Replication	1.G		1,493,000	1,358,185			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	1,493,000	1,358,185
06051AB*2	Long Bond Replication	1.G		2,600,000	2,551,050			Bond Forward			761152-A*-8	RESMED INC	1.G	2,600,000	2,551,050

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
06051AB*2	Long Bond Replication	1.G		3,900,000	3,850,716			Bond Forward			775198-AQ-3	ROGERS GROUP INC	2.B	3,900,000	3,850,716
06051AB*2	Long Bond Replication	1.G		7,414,807	7,045,132			Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	7,414,807	7,045,132
06051AB*2	Long Bond Replication	1.G		3,750,000	3,702,431			Bond Forward			G5995#-AH-7	MERIDIAN ENERGY LTD	2.A	3,750,000	3,702,431
06051AB*2	Long Bond Replication	1.G		500,000	494,161			Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	500,000	494,161
06051AB*2	Long Bond Replication	1.G		5,000,000	4,970,187			Bond Forward			42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	5,000,000	4,970,187
06051AB*2	Long Bond Replication	1.G		9,000,000	9,542,581			Bond Forward			45458*-BB-7	INDIANA-AMERICAN WATER CO.	1.G	9,000,000	9,542,581
06051AB*2	Long Bond Replication	1.G		200,000	196,598			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	200,000	196,598
06051AB*2	Long Bond Replication	1.G		1,000,000	976,494			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	976,494
06051AB*2	Long Bond Replication	1.G		268,000	243,800			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	268,000	243,800
06051AB*2	Long Bond Replication	1.G		1,000,000	987,363			Bond Forward			775198-AQ-3	ROGERS GROUP INC	2.B	1,000,000	987,363
06051AB*2	Long Bond Replication	1.G		1,200,000	1,171,056			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	1,200,000	1,171,056
06051AB*2	Long Bond Replication	1.G		400,000	380,818			Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	400,000	380,818
06051AB*2	Long Bond Replication	1.G		500,000	486,775			Bond Forward			G7334@-AA-1	RRPF ENGINE LEASING LIMITED	2.A FE	500,000	486,775
06051AB*2	Long Bond Replication	1.G		1,500,000	1,494,181			Bond Forward			05279#-AH-2	AUTOLIV ASP INC	2.A FE	1,500,000	1,494,181
06051AB*2	Long Bond Replication	1.G		700,000	692,293			Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	700,000	692,293
06051AB*2	Long Bond Replication	1.G		1,000,000	988,321			Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	1,000,000	988,321
06051AB*2	Long Bond Replication	1.G		895,302	877,584			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	895,302	877,584
06051AB*2	Long Bond Replication	1.G		300,000	294,896			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	300,000	294,896
06051AB*2	Long Bond Replication	1.G		2,000,000	1,931,427			Bond Forward			57169*-AY-3	MARS INC	1.E	2,000,000	1,931,427
06051AB*2	Long Bond Replication	1.G		1,300,000	1,275,525			Bond Forward			761152-A*-8	RESMED INC	1.G	1,300,000	1,275,525
06051AB*2	Long Bond Replication	1.G		500,000	493,682			Bond Forward			775198-AQ-3	ROGERS GROUP INC	2.B	500,000	493,682
06051AB*2	Long Bond Replication	1.G		600,000	585,528			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	585,528
06051AB*2	Long Bond Replication	1.G		1,200,000	1,174,114			Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	1,200,000	1,174,114
06051AB*2	Long Bond Replication	1.G		601,201	571,227			Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	601,201	571,227
06051AB*2	Long Bond Replication	1.G		2,000,000	1,904,090			Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	2,000,000	1,904,090
06051AB*2	Long Bond Replication	1.G		2,000,000	1,974,630			Bond Forward			G5995#-AH-7	MERIDIAN ENERGY LTD	2.A	2,000,000	1,974,630
06051AB*2	Long Bond Replication	1.G		1,100,000	1,087,153			Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	1,100,000	1,087,153
06051AB*2	Long Bond Replication	1.G		298,434	292,528			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	298,434	292,528
06051AB*2	Long Bond Replication	1.G		100,000	98,299			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	100,000	98,299
06051AB*2	Long Bond Replication	1.G		129,000	117,352			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	129,000	117,352
06051AB*2	Long Bond Replication	1.G		700,000	686,821			Bond Forward			761152-A*-8	RESMED INC	1.G	700,000	686,821
06051AB*2	Long Bond Replication	1.G		400,000	390,352			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	400,000	390,352
06051AB*2	Long Bond Replication	1.G		600,000	587,057			Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	600,000	587,057
06051AB*2	Long Bond Replication	1.G		1,600,000	1,523,272			Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	1,600,000	1,523,272
17305AD*1	Long Bond Replication	1.G	300,000,000	1,790,603	(29,562,868)	07/17/2023	07/18/2025	Bond Forward		(31,318,036)	41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,790,603	1,755,168
17305AD*1	Long Bond Replication	1.G		1,000,000	984,996			Bond Forward			422418-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000	984,996
17305AD*1	Long Bond Replication	1.G		200,000	194,659			Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	194,659
17305AD*1	Long Bond Replication	1.G		1,900,000	1,883,821			Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	1,900,000	1,883,821
17305AD*1	Long Bond Replication	1.G		1,000,000	994,951			Bond Forward			031100-P*-5	AMETEK INC	2.A	1,000,000	994,951
17305AD*1	Long Bond Replication	1.G		10,000,000	10,088,900			Bond Forward			073096-A*-0	BAYPORT POLYMERS LLC	1.D PL	10,000,000	10,088,900
17305AD*1	Long Bond Replication	1.G		300,000	297,345			Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	300,000	297,345
17305AD*1	Long Bond Replication	1.G		400,000	385,559			Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2.A	400,000	385,559
17305AD*1	Long Bond Replication	1.G		500,000	489,137			Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2.A	500,000	489,137
17305AD*1	Long Bond Replication	1.G		1,200,000	1,179,184			Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	1,200,000	1,179,184
17305AD*1	Long Bond Replication	1.G		400,000	387,170			Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	400,000	387,170
17305AD*1	Long Bond Replication	1.G		100,000	96,793			Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	100,000	96,793
17305AD*1	Long Bond Replication	1.G		500,000	487,921			Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	500,000	487,921

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
17305AD*1	Long Bond Replication	1.G		100,000	98,562			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000	98,562
17305AD*1	Long Bond Replication	1.G		2,200,000	2,189,992			Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	2,200,000	2,189,992
17305AD*1	Long Bond Replication	1.G		328,660	322,280			Bond Forward			56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	328,660	322,280
17305AD*1	Long Bond Replication	1.G		2,900,000	2,818,584			Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	2,900,000	2,818,584
17305AD*1	Long Bond Replication	1.G		600,000	585,874			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	600,000	585,874
17305AD*1	Long Bond Replication	1.G		800,000	781,165			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	800,000	781,165
17305AD*1	Long Bond Replication	1.G		1,000,000	994,951			Bond Forward			031100-P*-5	AMETEK INC	2.A	1,000,000	994,951
17305AD*1	Long Bond Replication	1.G		500,000	495,576			Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	500,000	495,576
17305AD*1	Long Bond Replication	1.G		700,000	687,857			Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	700,000	687,857
17305AD*1	Long Bond Replication	1.G		23,500,000	23,348,989			Bond Forward			27731#-AB-1	EASTGROUP PROPERTIES INC.	2.B	23,500,000	23,348,989
17305AD*1	Long Bond Replication	1.G		25,700,000	25,583,085			Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	25,700,000	25,583,085
17305AD*1	Long Bond Replication	1.G		14,900,000	14,809,099			Bond Forward			45168D-A@-3	IDEXX LABORATORIES INC.	2.A	14,900,000	14,809,099
17305AD*1	Long Bond Replication	1.G		7,700,000	7,631,386			Bond Forward			74170*-AJ-8	PRIME PROPERTY FUND LLC	2.A	7,700,000	7,631,386
17305AD*1	Long Bond Replication	1.G		38,200,000	37,838,007			Bond Forward			87278*-AD-4	TPF EQUITY REIT OPERATING PARTNERS	2.A	38,200,000	37,838,007
17305AD*1	Long Bond Replication	1.G		24,400,000	23,937,163			Bond Forward			08773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	24,400,000	23,937,163
17305AD*1	Long Bond Replication	1.G		2,500,000	2,411,652			Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	2,500,000	2,411,652
17305AD*1	Long Bond Replication	1.G		600,000	578,589			Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	600,000	578,589
17305AD*1	Long Bond Replication	1.G		1,000,000	972,601			Bond Forward			720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,000,000	972,601
17305AD*1	Long Bond Replication	1.G		100,000	96,390			Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2.A	100,000	96,390
17305AD*1	Long Bond Replication	1.G		200,000	195,655			Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2.A	200,000	195,655
17305AD*1	Long Bond Replication	1.G		600,000	580,755			Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	600,000	580,755
17305AD*1	Long Bond Replication	1.G		200,000	193,585			Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000	193,585
17305AD*1	Long Bond Replication	1.G		200,000	195,168			Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	200,000	195,168
17305AD*1	Long Bond Replication	1.G		100,000	98,562			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000	98,562
17305AD*1	Long Bond Replication	1.G		500,000	482,330			Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	500,000	482,330
17305AD*1	Long Bond Replication	1.G		200,000	194,659			Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	194,659
17305AD*1	Long Bond Replication	1.G		100,000	96,432			Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	100,000	96,432
17305AD*1	Long Bond Replication	1.G		500,000	489,099			Bond Forward			74170*-AK-5	PRIME PROPERTY FUND LLC	2.A	500,000	489,099
17305AD*1	Long Bond Replication	1.G		1,200,000	1,166,311			Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	1,200,000	1,166,311
17305AD*1	Long Bond Replication	1.G		500,000	509,331			Bond Forward			G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	500,000	509,331
17305AD*1	Long Bond Replication	1.G		300,000	297,445			Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	300,000	297,445
17305AD*1	Long Bond Replication	1.G		1,000,000	994,951			Bond Forward			031100-P*-5	AMETEK INC	2.A	1,000,000	994,951
17305AD*1	Long Bond Replication	1.G		500,000	494,033			Bond Forward			038336-E@-8	APTARGROUP INC	2.C	500,000	494,033
17305AD*1	Long Bond Replication	1.G		100,000	96,390			Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2.A	100,000	96,390
17305AD*1	Long Bond Replication	1.G		100,000	97,827			Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2.A	100,000	97,827
17305AD*1	Long Bond Replication	1.G		100,000	98,969			Bond Forward			28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	2.B	100,000	98,969
17305AD*1	Long Bond Replication	1.G		200,000	195,168			Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	200,000	195,168
17305AD*1	Long Bond Replication	1.G		100,000	98,562			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000	98,562
17305AD*1	Long Bond Replication	1.G		1,000,000	964,661			Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	1,000,000	964,661
17305AD*1	Long Bond Replication	1.G		200,000	192,863			Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	200,000	192,863
17305AD*1	Long Bond Replication	1.G		500,000	509,331			Bond Forward			G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	500,000	509,331

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
17305AD*1	Long Bond Replication	1.G		2,500,000	2,490,301			Bond Forward			05279#-AH-2	AUTOLIV ASP INC	2.A FE	2,500,000	2,490,301
17305AD*1	Long Bond Replication	1.G		2,000,000	1,982,303			Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	2,000,000	1,982,303
17305AD*1	Long Bond Replication	1.G		37,000,000	38,275,823			Bond Forward			17858P-A*-2	CITY OF HOPE	1.F	37,000,000	38,275,823
17305AD*1	Long Bond Replication	1.G		1,100,000	1,060,286			Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2.A	1,100,000	1,060,286
17305AD*1	Long Bond Replication	1.G		1,200,000	1,179,184			Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	1,200,000	1,179,184
17305AD*1	Long Bond Replication	1.G		4,400,000	4,379,983			Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	4,400,000	4,379,983
17305AD*1	Long Bond Replication	1.G		4,476,508	4,387,919			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	4,476,508	4,387,919
17305AD*1	Long Bond Replication	1.G		3,000,000	2,954,989			Bond Forward			422418-AJ-8	HEARST COMMUNICATIONS INC	1.G	3,000,000	2,954,989
17305AD*1	Long Bond Replication	1.G		3,500,000	3,451,701			Bond Forward			450319-D*-6	ITC MIDWEST LLC	1.F	3,500,000	3,451,701
17305AD*1	Long Bond Replication	1.G		2,900,000	2,818,584			Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	2,900,000	2,818,584
17305AD*1	Long Bond Replication	1.G		800,000	781,165			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	800,000	781,165
17305AD*1	Long Bond Replication	1.G		600,000	585,874			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	600,000	585,874
17305AD*1	Long Bond Replication	1.G		14,000,000	14,044,646			Bond Forward			44929@-AJ-3	ICRE REIT HOLDINGS	2.B	14,000,000	14,044,646
17305AD*1	Long Bond Replication	1.G		4,000,000	3,965,940			Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	4,000,000	3,965,940
17305AD*1	Long Bond Replication	1.G		2,000,000	1,989,903			Bond Forward			031100-P*-5	AMETEK INC	2.A	2,000,000	1,989,903
17305AD*1	Long Bond Replication	1.G		1,500,000	1,485,068			Bond Forward			038336-E*-0	APTARGROUP INC	2.C	1,500,000	1,485,068
17305AD*1	Long Bond Replication	1.G		2,000,000	1,976,133			Bond Forward			038336-E@-8	APTARGROUP INC	2.C	2,000,000	1,976,133
17305AD*1	Long Bond Replication	1.G		600,000	594,691			Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	600,000	594,691
17305AD*1	Long Bond Replication	1.G		1,000,000	1,004,505			Bond Forward			11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	1,000,000	1,004,505
17305AD*1	Long Bond Replication	1.G		300,000	289,169			Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2.A	300,000	289,169
17305AD*1	Long Bond Replication	1.G		1,200,000	1,173,930			Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2.A	1,200,000	1,173,930
17305AD*1	Long Bond Replication	1.G		200,000	196,531			Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	200,000	196,531
17305AD*1	Long Bond Replication	1.G		200,000	193,585			Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000	193,585
17305AD*1	Long Bond Replication	1.G		100,000	96,793			Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	100,000	96,793
17305AD*1	Long Bond Replication	1.G		1,000,000	975,842			Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	1,000,000	975,842
17305AD*1	Long Bond Replication	1.G		200,000	197,124			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	200,000	197,124
17305AD*1	Long Bond Replication	1.G		5,200,000	5,176,344			Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,200,000	5,176,344
17305AD*1	Long Bond Replication	1.G		1,790,603	1,755,168			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,790,603	1,755,168
17305AD*1	Long Bond Replication	1.G		1,000,000	984,996			Bond Forward			422418-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000	984,996
17305AD*1	Long Bond Replication	1.G		500,000	482,330			Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	500,000	482,330
17305AD*1	Long Bond Replication	1.G		300,000	291,989			Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	291,989
17305AD*1	Long Bond Replication	1.G		10,000,000	9,902,296			Bond Forward			57169*-AU-1	MARS INC	1.E	10,000,000	9,902,296
17305AD*1	Long Bond Replication	1.G		100,000	96,432			Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	100,000	96,432
17305AD*1	Long Bond Replication	1.G		600,000	583,155			Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	600,000	583,155
17305AD*1	Long Bond Replication	1.G		200,000	195,291			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	200,000	195,291
17305AD*1	Long Bond Replication	1.G		100,000	97,646			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	100,000	97,646
17305AD*1	Long Bond Replication	1.G		7,800,000	7,733,582			Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	7,800,000	7,733,582
17305AD*1	Long Bond Replication	1.G		1,000,000	994,951			Bond Forward			031100-P*-5	AMETEK INC	2.A	1,000,000	994,951
17305AD*1	Long Bond Replication	1.G		500,000	494,033			Bond Forward			038336-E@-8	APTARGROUP INC	2.C	500,000	494,033
17305AD*1	Long Bond Replication	1.G		2,400,000	2,347,860			Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2.A	2,400,000	2,347,860
17305AD*1	Long Bond Replication	1.G		1,500,000	1,490,361			Bond Forward			27731#-AB-1	EASTGROUP PROPERTIES INC.	2.B	1,500,000	1,490,361

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
17305AD*1	Long Bond Replication	1.G		1,000,000	967,926			Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	1,000,000	967,926
17305AD*1	Long Bond Replication	1.G		200,000	193,585			Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000	193,585
17305AD*1	Long Bond Replication	1.G		700,000	683,090			Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	700,000	683,090
17305AD*1	Long Bond Replication	1.G		200,000	197,124			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	200,000	197,124
17305AD*1	Long Bond Replication	1.G		2,200,000	2,189,992			Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	2,200,000	2,189,992
17305AD*1	Long Bond Replication	1.G		1,000,000	984,996			Bond Forward			42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000	984,996
17305AD*1	Long Bond Replication	1.G		4,000,000	4,012,756			Bond Forward			44929@-AJ-3	ICRE REIT HOLDINGS	2.B	4,000,000	4,012,756
17305AD*1	Long Bond Replication	1.G		200,000	194,659			Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	194,659
17305AD*1	Long Bond Replication	1.G		32,866	32,228			Bond Forward			56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	32,866	32,228
17305AD*1	Long Bond Replication	1.G		600,000	598,887			Bond Forward			74170*-AC-3	PRIME PROPERTY FUND LLC	2.A	600,000	598,887
17305AD*1	Long Bond Replication	1.G		200,000	195,639			Bond Forward			74170*-AK-5	PRIME PROPERTY FUND LLC	2.A	200,000	195,639
17305AD*1	Long Bond Replication	1.G		1,200,000	1,166,311			Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	1,200,000	1,166,311
17305AD*1	Long Bond Replication	1.G		800,000	796,071			Bond Forward			08773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	800,000	796,071
17305AD*1	Long Bond Replication	1.G		600,000	594,891			Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	600,000	594,891
17305AD*1	Long Bond Replication	1.G		200,000	198,230			Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	200,000	198,230
17305AD*1	Long Bond Replication	1.G		200,000	192,779			Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2.A	200,000	192,779
17305AD*1	Long Bond Replication	1.G		200,000	195,655			Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2.A	200,000	195,655
17305AD*1	Long Bond Replication	1.G		100,000	98,265			Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	100,000	98,265
17305AD*1	Long Bond Replication	1.G		800,000	774,341			Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	800,000	774,341
17305AD*1	Long Bond Replication	1.G		200,000	193,585			Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000	193,585
17305AD*1	Long Bond Replication	1.G		100,000	98,562			Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000	98,562
17305AD*1	Long Bond Replication	1.G		800,000	796,361			Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	800,000	796,361
17305AD*1	Long Bond Replication	1.G		100,000	97,646			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	100,000	97,646
17305AD*1	Long Bond Replication	1.G		100,000	97,646			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	100,000	97,646
38149CC*4	Long Bond Replication	1.G	230,000,000	949,367	(7,576,097)	03/18/2024	03/19/2026	Bond Forward		(8,441,509)	00182E-BM-0	ANZ BANK NEW ZEALAND LTD (LONDON B	1.E FE	949,367	865,412
38149CC*4	Long Bond Replication	1.G		8,120,000	8,340,864			Bond Forward			00182E-BU-2	ANZ NEW ZEALAND (INTL) LTD (LONDON B	1.E FE	8,120,000	8,340,864
38149CC*4	Long Bond Replication	1.G		3,500,000	3,548,475			Bond Forward			00182Y-AA-3	ANZ BANK NEW ZEALAND LTD	1.G FE	3,500,000	3,548,475
38149CC*4	Long Bond Replication	1.G		2,930,306	2,554,140			Bond Forward			00216L-AE-3	ASB BANK LTD	1.D FE	2,930,306	2,554,140
38149CC*4	Long Bond Replication	1.G		2,596,055	2,613,227			Bond Forward			02665W-EM-9	AMERICAN HONDA FINANCE CORPORATION	1.G FE	2,596,055	2,613,227
38149CC*4	Long Bond Replication	1.G		9,988,152	10,042,300			Bond Forward			05578A-E4-6	BPCE SA	1.E FE	9,988,152	10,042,300
38149CC*4	Long Bond Replication	1.G		1,047,835	950,397			Bond Forward			233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	1,047,835	950,397
38149CC*4	Long Bond Replication	1.G		9,744,707	8,598,830			Bond Forward			233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	9,744,707	8,598,830
38149CC*4	Long Bond Replication	1.G		6,248,920	6,339,813			Bond Forward			24422E-WR-6	JOHN DEERE CAPITAL CORP	1.E FE	6,248,920	6,339,813
38149CC*4	Long Bond Replication	1.G		895,112	823,554			Bond Forward			25243Y-BB-4	DIAGEO CAPITAL PLC	1.G FE	895,112	823,554
38149CC*4	Long Bond Replication	1.G		2,290,194	2,104,638			Bond Forward			25243Y-BB-4	DIAGEO CAPITAL PLC	1.G FE	2,290,194	2,104,638
38149CC*4	Long Bond Replication	1.G		1,121,740	1,029,443			Bond Forward			25243Y-BB-4	DIAGEO CAPITAL PLC	1.G FE	1,121,740	1,029,443
38149CC*4	Long Bond Replication	1.G		5,365,237	5,441,475			Bond Forward			46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	5,365,237	5,441,475
38149CC*4	Long Bond Replication	1.G		8,004,649	8,102,756			Bond Forward			58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AMERIC	1.F FE	8,004,649	8,102,756
38149CC*4	Long Bond Replication	1.G		7,990,000	8,083,084			Bond Forward			61747Y-FG-5	MORGAN STANLEY	1.E FE	7,990,000	8,083,084

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
38149CC*4	Long Bond Replication	1.G		8,169,465	8,421,531			Bond Forward			693475-BR-5	PNC FINANCIAL SERVICES GROUP INC (	1.G FE	8,169,465	8,421,531
38149CC*4	Long Bond Replication	1.G		840,000	863,747			Bond Forward			693475-BR-5	PNC FINANCIAL SERVICES GROUP INC (	1.G FE	840,000	863,747
38149CC*4	Long Bond Replication	1.G		66,115	64,064			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	66,115	64,064
38149CC*4	Long Bond Replication	1.G		214,871	208,208			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	214,871	208,208
38149CC*4	Long Bond Replication	1.G		1,999,896	1,937,880			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	1,999,896	1,937,880
38149CC*4	Long Bond Replication	1.G		30,090,000	30,055,397			Bond Forward			74977R-DR-2	COOPERATIEVE RABOBANK UA	1.G FE	30,090,000	30,055,397
38149CC*4	Long Bond Replication	1.G		275,290	249,302			Bond Forward			76720A-AP-1	RIO TINTO FINANCE (USA) PLC	1.F FE	275,290	249,302
38149CC*4	Long Bond Replication	1.G		7,539,034	7,063,551			Bond Forward			76720A-AP-1	RIO TINTO FINANCE (USA) PLC	1.F FE	7,539,034	7,063,551
38149CC*4	Long Bond Replication	1.G		11,607	11,032			Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	11,607	11,032
38149CC*4	Long Bond Replication	1.G		66,748	63,440			Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	66,748	63,440
38149CC*4	Long Bond Replication	1.G		521,879	495,824			Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	521,879	495,824
38149CC*4	Long Bond Replication	1.G		90,761	86,230			Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	90,761	86,230
38149CC*4	Long Bond Replication	1.G		1,701,778	1,616,819			Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	1,701,778	1,616,819
38149CC*4	Long Bond Replication	1.G		4,587,980	3,944,040			Bond Forward			89236T-JW-6	TOYOTA MOTOR CREDIT CORP	1.E FE	4,587,980	3,944,040
38149CC*4	Long Bond Replication	1.G		1,698,177	1,671,270			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	1,698,177	1,671,270
38149CC*4	Long Bond Replication	1.G		299,678	294,930			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	299,678	294,930
38149CC*4	Long Bond Replication	1.G		449,517	442,395			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	449,517	442,395
38149CC*4	Long Bond Replication	1.G		10,473,970	10,898,152			Bond Forward			00138C-AV-0	COREBRIDGE GLOBAL FUNDING	1.F FE	10,473,970	10,898,152
38149CC*4	Long Bond Replication	1.G		6,218,022	6,365,293			Bond Forward			02665W-EM-9	AMERICAN HONDA FINANCE CORPORATION	1.G FE	6,218,022	6,365,293
38149CC*4	Long Bond Replication	1.G		1,971,355	2,008,460			Bond Forward			05578A-E4-6	BPCE SA	1.E FE	1,971,355	2,008,460
38149CC*4	Long Bond Replication	1.G		20,010,000	20,915,453			Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	20,010,000	20,915,453
38149CC*4	Long Bond Replication	1.G		6,663,536	6,950,913			Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	6,663,536	6,950,913
38149CC*4	Long Bond Replication	1.G		8,106,200	8,518,788			Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	8,106,200	8,518,788
38149CC*4	Long Bond Replication	1.G		7,918,545	8,362,000			Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	7,918,545	8,362,000
38149CC*4	Long Bond Replication	1.G		5,440,000	5,741,811			Bond Forward			61747Y-FH-3	MORGAN STANLEY	1.E FE	5,440,000	5,741,811
38149CC*4	Long Bond Replication	1.G		5,289,042	5,400,561			Bond Forward			67021C-AU-1	NSTAR ELECTRIC CO	1.F FE	5,289,042	5,400,561
38149CC*4	Long Bond Replication	1.G		119,288	115,589			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	119,288	115,589
38149CC*4	Long Bond Replication	1.G		1,899,901	1,840,986			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	1,899,901	1,840,986
38149CC*4	Long Bond Replication	1.G		387,686	375,664			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	387,686	375,664
38149CC*4	Long Bond Replication	1.G		1,823,635	1,734,550			Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	1,823,635	1,734,550
38149CC*4	Long Bond Replication	1.G		317,154	301,661			Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	317,154	301,661
38149CC*4	Long Bond Replication	1.G		618,418	587,934			Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	618,418	587,934
38149CC*4	Long Bond Replication	1.G		8,880,000	9,451,250			Bond Forward			808513-CH-6	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,880,000	9,451,250
38149CC*4	Long Bond Replication	1.G		7,862,364	8,111,230			Bond Forward			902613-BH-0	UBS GROUP AG	1.G FE	7,862,364	8,111,230
38149CC*4	Long Bond Replication	1.G		8,400,000	8,552,460			Bond Forward			902613-BJ-6	UBS GROUP AG	1.G FE	8,400,000	8,552,460
38149CC*4	Long Bond Replication	1.G		625,475	589,860			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	625,475	589,860
38149CC*4	Long Bond Replication	1.G		2,097,748	2,064,510			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	2,097,748	2,064,510
38149CC*4	Long Bond Replication	1.G		281,064	298,866			Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	281,064	298,866
38149CC*4	Long Bond Replication	1.G		140,700	143,575			Bond Forward			10373Q-BW-9	BP CAPITAL MARKETS AMERICA INC	1.E FE	140,700	143,575
38149CC*4	Long Bond Replication	1.G		113,755	118,206			Bond Forward			539830-CA-5	LOCKHEED MARTIN CORPORATION	1.F FE	113,755	118,206
38149CC*4	Long Bond Replication	1.G		200,000	205,088			Bond Forward			902613-BH-0	UBS GROUP AG	1.G FE	200,000	205,088
38149CC*4	Long Bond Replication	1.G		199,325	203,630			Bond Forward			902613-BJ-6	UBS GROUP AG	1.G FE	199,325	203,630
89114PA*1	Long Bond Replication	1.G	125,000,000	1,000,000	(4,353,153)	01/23/2024	01/23/2026	Bond Forward		(5,336,185)	151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	1,000,000	983,033
89114PA*1	Long Bond Replication	1.G		5,000,000	4,882,468			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	5,000,000	4,882,468
89114PA*1	Long Bond Replication	1.G		800,000	781,193			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	800,000	781,193
89114PA*1	Long Bond Replication	1.G		400,000	392,402			Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	392,402
89114PA*1	Long Bond Replication	1.G		1,000,000	984,830			Bond Forward			57169*-AX-5	MARS INC	1.E	1,000,000	984,830
89114PA*1	Long Bond Replication	1.G		600,000	596,923			Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	600,000	596,923
89114PA*1	Long Bond Replication	1.G		900,000	888,960			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	900,000	888,960
89114PA*1	Long Bond Replication	1.G		300,000	296,760			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	300,000	296,760

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
89114PA*1	Long Bond Replication	1.G		200,000	197,840			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	200,000	197,840
89114PA*1	Long Bond Replication	1.G		11,165,649	11,077,534			Bond Forward			90312*-AC-8	UNS GAS INC	1.G	11,165,649	11,077,534
89114PA*1	Long Bond Replication	1.G		23,000,000	22,731,385			Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	23,000,000	22,731,385
89114PA*1	Long Bond Replication	1.G		1,000,000	974,182			Bond Forward			422416-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000	974,182
89114PA*1	Long Bond Replication	1.G		900,000	875,987			Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	900,000	875,987
89114PA*1	Long Bond Replication	1.G		1,000,000	976,494			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	976,494
89114PA*1	Long Bond Replication	1.G		100,000	98,939			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	100,000	98,939
89114PA*1	Long Bond Replication	1.G		500,000	493,969			Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	493,969
89114PA*1	Long Bond Replication	1.G		500,000	499,934			Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	499,934
89114PA*1	Long Bond Replication	1.G		1,000,000	997,216			Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	1,000,000	997,216
89114PA*1	Long Bond Replication	1.G		2,500,000	2,491,783			Bond Forward			03028P-C@-3	AMERICAN TRANSMISSION COMPANY	1.F	2,500,000	2,491,783
89114PA*1	Long Bond Replication	1.G		5,053,000	4,922,543			Bond Forward			422416-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000	4,922,543
89114PA*1	Long Bond Replication	1.G		8,300,000	8,182,894			Bond Forward			45168D-B@-2	IDEXX LABORATORIES INC.	2.A	8,300,000	8,182,894
89114PA*1	Long Bond Replication	1.G		600,000	589,793			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	600,000	589,793
89114PA*1	Long Bond Replication	1.G		5,000,000	4,882,468			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	5,000,000	4,882,468
89114PA*1	Long Bond Replication	1.G		600,000	585,895			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	585,895
89114PA*1	Long Bond Replication	1.G		400,000	392,402			Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	392,402
89114PA*1	Long Bond Replication	1.G		2,300,000	2,275,590			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	2,300,000	2,275,590
89114PA*1	Long Bond Replication	1.G		1,400,000	1,359,107			Bond Forward			941848-F@-7	WATERS CORPORATION	2.B	1,400,000	1,359,107
89114PA*1	Long Bond Replication	1.G		1,300,000	1,296,380			Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	1,300,000	1,296,380
89114PA*1	Long Bond Replication	1.G		4,300,000	4,285,867			Bond Forward			03028P-C@-3	AMERICAN TRANSMISSION COMPANY	1.F	4,300,000	4,285,867
89114PA*1	Long Bond Replication	1.G		250,000	249,030			Bond Forward			05279#-AH-2	AUTOLIV ASP INC	2.A FE	250,000	249,030
89114PA*1	Long Bond Replication	1.G		700,000	692,293			Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	700,000	692,293
89114PA*1	Long Bond Replication	1.G		1,000,000	988,321			Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	1,000,000	988,321
89114PA*1	Long Bond Replication	1.G		1,000,000	974,182			Bond Forward			422416-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000	974,182
89114PA*1	Long Bond Replication	1.G		4,000,000	3,932,143			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	4,000,000	3,932,143
89114PA*1	Long Bond Replication	1.G		3,000,000	2,929,481			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	3,000,000	2,929,481
89114PA*1	Long Bond Replication	1.G		100,000	97,649			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	97,649
89114PA*1	Long Bond Replication	1.G		300,000	294,302			Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	294,302
89114PA*1	Long Bond Replication	1.G		1,000,000	1,019,867			Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	1,000,000	1,019,867
89114PA*1	Long Bond Replication	1.G		200,000	197,877			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	200,000	197,877
89114PA*1	Long Bond Replication	1.G		900,000	875,987			Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	900,000	875,987
89114PA*1	Long Bond Replication	1.G		400,000	395,093			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	400,000	395,093
89114PA*1	Long Bond Replication	1.G		100,000	98,920			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	100,000	98,920
89114PA*1	Long Bond Replication	1.G		100,000	98,920			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	100,000	98,920
89114PA*1	Long Bond Replication	1.G		2,300,000	2,256,698			Bond Forward			761152-A*-8	RESMED INC	1.G	2,300,000	2,256,698
89114PA*1	Long Bond Replication	1.G		200,000	196,701			Bond Forward			G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	2.B FE	200,000	196,701
89114PA*1	Long Bond Replication	1.G		2,000,000	1,975,875			Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	2,000,000	1,975,875
89114PA*1	Long Bond Replication	1.G		1,500,000	1,479,843			Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.F	1,500,000	1,479,843
89114PA*1	Long Bond Replication	1.G		3,500,000	3,499,537			Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,499,537
89114PA*1	Long Bond Replication	1.G		3,400,000	3,348,206			Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	3,400,000	3,348,206
89114PA*1	Long Bond Replication	1.G		500,000	498,608			Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	500,000	498,608
89114PA*1	Long Bond Replication	1.G		2,000,000	1,980,396			Bond Forward			Q91948-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,000,000	1,980,396
89114PA*1	Long Bond Replication	1.G		10,500,000	10,517,094			Bond Forward			G7334@-AQ-6	RRPF ENGINE LEASING LTD	2.A FE	10,500,000	10,517,094
89114PA*1	Long Bond Replication	1.G		1,500,000	1,474,554			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	1,500,000	1,474,554
89114PA*1	Long Bond Replication	1.G		2,000,000	2,039,734			Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	2,000,000	2,039,734
89114PA*1	Long Bond Replication	1.G		200,000	196,607			Bond Forward			151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	200,000	196,607
89114PA*1	Long Bond Replication	1.G		1,750,000	1,720,313			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	1,750,000	1,720,313
89114PA*1	Long Bond Replication	1.G		200,000	195,298			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	195,298
89114PA*1	Long Bond Replication	1.G		500,000	509,933			Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000	509,933
89114PA*1	Long Bond Replication	1.G		1,000,000	994,872			Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000	994,872
89114PA*1	Long Bond Replication	1.G		1,700,000	1,654,641			Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	1,700,000	1,654,641

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
89114PA*1	Long Bond Replication	1.G		200,000	197,547			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	200,000	197,547
89114PA*1	Long Bond Replication	1.G		100,000	98,920			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	100,000	98,920
89114PA*1	Long Bond Replication	1.G		100,000	100,077			Bond Forward			86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000	100,077
89114PA*1	Long Bond Replication	1.G		100,000	98,350			Bond Forward			G03698-AW-6	ANGLIAN WATER SERVICES FINANCING P	2.B FE	100,000	98,350
89114PA*1	Long Bond Replication	1.G		500,000	493,969			Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	493,969
89114PA*1	Long Bond Replication	1.G		1,000,000	986,562			Bond Forward			G20446-BC-8	COMPASS GROUP PLC	1.F	1,000,000	986,562
89114PA*1	Long Bond Replication	1.G		500,000	499,934			Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	499,934
89114PA*1	Long Bond Replication	1.G		500,000	496,530			Bond Forward			G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2.A FE	500,000	496,530
89114PA*1	Long Bond Replication	1.G		2,600,000	2,560,393			Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	2,600,000	2,560,393
89114PA*1	Long Bond Replication	1.G		900,000	891,178			Bond Forward			Q9194-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	900,000	891,178
89114PA*1	Long Bond Replication	1.G		200,000	196,607			Bond Forward			151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	200,000	196,607
89114PA*1	Long Bond Replication	1.G		4,500,000	4,436,509			Bond Forward			45168D-B@-2	IDEXX LABORATORIES INC.	2.A	4,500,000	4,436,509
89114PA*1	Long Bond Replication	1.G		1,000,000	976,494			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	976,494
89114PA*1	Long Bond Replication	1.G		400,000	390,596			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	390,596
89114PA*1	Long Bond Replication	1.G		100,000	98,101			Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	98,101
89114PA*1	Long Bond Replication	1.G		2,000,000	1,969,661			Bond Forward			57169*-AX-5	MARS INC	1.E	2,000,000	1,969,661
89114PA*1	Long Bond Replication	1.G		1,000,000	994,872			Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000	994,872
89114PA*1	Long Bond Replication	1.G		1,000,000	989,387			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	1,000,000	989,387
89114PA*1	Long Bond Replication	1.G		900,000	875,987			Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	900,000	875,987
89114PA*1	Long Bond Replication	1.G		400,000	395,093			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	400,000	395,093
89114PA*1	Long Bond Replication	1.G		200,000	196,701			Bond Forward			G03698-AW-6	ANGLIAN WATER SERVICES FINANCING P	2.B FE	200,000	196,701
89114PA*1	Long Bond Replication	1.G		300,000	294,910			Bond Forward			151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	300,000	294,910
89114PA*1	Long Bond Replication	1.G		1,000,000	976,494			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	976,494
89114PA*1	Long Bond Replication	1.G		1,000,000	984,830			Bond Forward			57169*-AX-5	MARS INC	1.E	1,000,000	984,830
89114PA*1	Long Bond Replication	1.G		800,000	790,186			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	800,000	790,186
89114PA*1	Long Bond Replication	1.G		3,000,000	2,949,107			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	3,000,000	2,949,107
949746L@8	Long Bond Replication	1.G	200,000,000	1,700,000	(17,069,251)	07/06/2023	07/08/2025	Bond Forward		(18,750,534)	294752-A*-1	EQUITY ONE INC	2.A	1,700,000	1,681,283
949746L@8	Long Bond Replication	1.G		1,006,943	974,748			Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,006,943	974,748
949746L@8	Long Bond Replication	1.G		3,000,000	2,917,178			Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G	3,000,000	2,917,178
949746L@8	Long Bond Replication	1.G		200,000	187,751			Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	200,000	187,751
949746L@8	Long Bond Replication	1.G		1,400,000	1,397,211			Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	1,400,000	1,397,211
949746L@8	Long Bond Replication	1.G		1,200,000	1,153,969			Bond Forward			87305N-A#-5	TTX COMPANY	1.F Z	1,200,000	1,153,969
949746L@8	Long Bond Replication	1.G		900,000	874,996			Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	900,000	874,996
949746L@8	Long Bond Replication	1.G		1,100,000	1,087,889			Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	1,100,000	1,087,889
949746L@8	Long Bond Replication	1.G		2,000,000	1,987,240			Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	2,000,000	1,987,240
949746L@8	Long Bond Replication	1.G		600,000	596,815			Bond Forward			97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	600,000	596,815
949746L@8	Long Bond Replication	1.G		1,000,000	1,004,359			Bond Forward			C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	1,000,000	1,004,359
949746L@8	Long Bond Replication	1.G		11,100,000	10,907,450			Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	11,100,000	10,907,450
949746L@8	Long Bond Replication	1.G		15,600,000	15,428,242			Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	15,600,000	15,428,242
949746L@8	Long Bond Replication	1.G		21,500,000	20,791,557			Bond Forward			311900-B@-2	FASTENAL COMPANY	1.F	21,500,000	20,791,557
949746L@8	Long Bond Replication	1.G		4,500,000	4,398,036			Bond Forward			41242*-AY-8	HARDWOOD FUNDING LLC	1.G FE	4,500,000	4,398,036
949746L@8	Long Bond Replication	1.G		1,600,000	1,570,341			Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	1,600,000	1,570,341
949746L@8	Long Bond Replication	1.G		1,990,181	2,080,002			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	1,990,181	2,080,002
949746L@8	Long Bond Replication	1.G		200,018	209,045			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	200,018	209,045
949746L@8	Long Bond Replication	1.G		434,540	454,151			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	434,540	454,151
949746L@8	Long Bond Replication	1.G		410,037	428,543			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	410,037	428,543

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
949746L@8	Long Bond Replication	1.G		415,038	433,769			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	415,038	433,769
949746L@8	Long Bond Replication	1.G		420,038	438,995			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	420,038	438,995
949746L@8	Long Bond Replication	1.G		420,038	438,995			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	420,038	438,995
949746L@8	Long Bond Replication	1.G		405,037	423,317			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	405,037	423,317
949746L@8	Long Bond Replication	1.G		405,037	423,317			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	405,037	423,317
949746L@8	Long Bond Replication	1.G		400,036	418,091			Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	400,036	418,091
949746L@8	Long Bond Replication	1.G		11,076,378	10,722,233			Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,076,378	10,722,233
949746L@8	Long Bond Replication	1.G		3,600,000	3,379,523			Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	3,600,000	3,379,523
949746L@8	Long Bond Replication	1.G		23,500,000	23,415,133			Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	23,500,000	23,415,133
949746L@8	Long Bond Replication	1.G		9,600,000	9,333,288			Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	9,600,000	9,333,288
949746L@8	Long Bond Replication	1.G		15,000,000	14,920,371			Bond Forward			97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	15,000,000	14,920,371
949746L@8	Long Bond Replication	1.G		2,000,000	1,944,785			Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G	2,000,000	1,944,785
949746L@8	Long Bond Replication	1.G		200,000	187,751			Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	200,000	187,751
949746L@8	Long Bond Replication	1.G		400,000	390,653			Bond Forward			86468@-AH-5	SUEZ WATER RESOURCES LLC	1.F	400,000	390,653
949746L@8	Long Bond Replication	1.G		700,000	673,149			Bond Forward			87305N-A#-5	TTX COMPANY	1.F Z	700,000	673,149
949746L@8	Long Bond Replication	1.G		600,000	583,330			Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	600,000	583,330
949746L@8	Long Bond Replication	1.G		500,000	495,565			Bond Forward			91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	500,000	495,565
949746L@8	Long Bond Replication	1.G		1,000,000	972,393			Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G	1,000,000	972,393
949746L@8	Long Bond Replication	1.G		300,000	299,402			Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	300,000	299,402
949746L@8	Long Bond Replication	1.G		400,000	390,653			Bond Forward			86468@-AH-5	SUEZ WATER RESOURCES LLC	1.F	400,000	390,653
949746L@8	Long Bond Replication	1.G		500,000	480,820			Bond Forward			87305N-A#-5	TTX COMPANY	1.F Z	500,000	480,820
949746L@8	Long Bond Replication	1.G		300,000	291,665			Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	300,000	291,665
949746L@8	Long Bond Replication	1.G		250,000	247,782			Bond Forward			91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	250,000	247,782
949746L@8	Long Bond Replication	1.G		1,700,000	1,681,283			Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	1,700,000	1,681,283
949746L@8	Long Bond Replication	1.G		1,500,000	1,493,185			Bond Forward			34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	1,500,000	1,493,185
949746L@8	Long Bond Replication	1.G		2,500,000	2,496,609			Bond Forward			42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	2,500,000	2,496,609
949746L@8	Long Bond Replication	1.G		3,000,000	2,943,984			Bond Forward			461127-F*-8	INTERTEK FINANCE PLC	2.A	3,000,000	2,943,984
949746L@8	Long Bond Replication	1.G		2,600,000	2,574,740			Bond Forward			56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,600,000	2,574,740
949746L@8	Long Bond Replication	1.G		6,700,000	6,521,233			Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	6,700,000	6,521,233
949746L@8	Long Bond Replication	1.G		900,000	888,960			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	900,000	888,960
949746L@8	Long Bond Replication	1.G		200,000	197,840			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	200,000	197,840
949746L@8	Long Bond Replication	1.G		300,000	296,760			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	300,000	296,760
949746L@8	Long Bond Replication	1.G		14,000,000	13,613,496			Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G	14,000,000	13,613,496
949746L@8	Long Bond Replication	1.G		1,000,000	938,756			Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	1,000,000	938,756
949746L@8	Long Bond Replication	1.G		3,100,000	3,093,825			Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	3,100,000	3,093,825
949746L@8	Long Bond Replication	1.G		4,000,000	3,974,480			Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	4,000,000	3,974,480
949746L@8	Long Bond Replication	1.G		600,000	600,462			Bond Forward			86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	600,000	600,462
949746L@8	Long Bond Replication	1.G		1,400,000	1,367,284			Bond Forward			86468@-AH-5	SUEZ WATER RESOURCES LLC	1.F	1,400,000	1,367,284
949746L@8	Long Bond Replication	1.G		5,100,000	4,904,368			Bond Forward			87305N-A#-5	TTX COMPANY	1.F Z	5,100,000	4,904,368
949746L@8	Long Bond Replication	1.G		3,300,000	3,208,318			Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	3,300,000	3,208,318
949746L@8	Long Bond Replication	1.G		1,500,000	1,492,037			Bond Forward			97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,492,037
949746L@8	Long Bond Replication	1.G		2,000,000	1,954,791			Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	2,000,000	1,954,791
949746L@8	Long Bond Replication	1.G		500,000	491,752			Bond Forward			G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	2.B FE	500,000	491,752
949746L@8	Long Bond Replication	1.G		2,000,000	1,986,119			Bond Forward			G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2.A FE	2,000,000	1,986,119

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
949746L@8	Long Bond Replication	1.G		1,000,000	1,001,243			Bond Forward			N7338@-AC-5	RED ELECTRICA FINANCE B.V.	1.G	1,000,000	1,001,243
949746L@8	Long Bond Replication	1.G		1,200,000	1,194,106			Bond Forward			Q8773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,200,000	1,194,106
949746L@8	Long Bond Replication	1.G		2,600,000	2,550,681			Bond Forward			Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	2,600,000	2,550,681
949746L@8	Long Bond Replication	1.G		800,000	792,158			Bond Forward			Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	800,000	792,158
949746L@8	Long Bond Replication	1.G		300,000	296,697			Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	300,000	296,697
949746L@8	Long Bond Replication	1.G		7,500,000	7,454,245			Bond Forward			45168D-A@-3	IDEXX LABORATORIES INC.	2.A	7,500,000	7,454,245
949746L@8	Long Bond Replication	1.G		2,000,000	1,945,203			Bond Forward			720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	2,000,000	1,945,203
949746L@8	Long Bond Replication	1.G		4,000,000	3,898,994			Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	4,000,000	3,898,994
949746L@8	Long Bond Replication	1.G		1,006,943	974,748			Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,006,943	974,748
949746L@8	Long Bond Replication	1.G		6,000,000	5,834,355			Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G	6,000,000	5,834,355
949746L@8	Long Bond Replication	1.G		200,000	187,751			Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	200,000	187,751
949746L@8	Long Bond Replication	1.G		3,100,000	3,093,825			Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	3,100,000	3,093,825
949746L@8	Long Bond Replication	1.G		1,000,000	993,620			Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	1,000,000	993,620
949746L@8	Long Bond Replication	1.G		2,200,000	2,115,610			Bond Forward			87305N-A#-5	TTX COMPANY	1.F Z	2,200,000	2,115,610
949746L@8	Long Bond Replication	1.G		1,800,000	1,749,991			Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	1,800,000	1,749,991
949746L@8	Long Bond Replication	1.G		250,000	247,782			Bond Forward			91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	250,000	247,782
949746L@8	Long Bond Replication	1.G		4,000,000	3,925,313			Bond Forward			461127-F*-8	INTERTEK FINANCE PLC	2.A	4,000,000	3,925,313
949746L@8	Long Bond Replication	1.G		2,000,000	1,944,785			Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G	2,000,000	1,944,785
949746L@8	Long Bond Replication	1.G		400,000	375,503			Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	400,000	375,503
949746L@8	Long Bond Replication	1.G		5,700,000	5,688,645			Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	5,700,000	5,688,645
949746L@8	Long Bond Replication	1.G		1,500,000	1,494,583			Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	1,500,000	1,494,583
949746L@8	Long Bond Replication	1.G		1,000,000	993,620			Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	1,000,000	993,620
949746L@8	Long Bond Replication	1.G		700,000	673,149			Bond Forward			87305N-A#-5	TTX COMPANY	1.F Z	700,000	673,149
949746L@8	Long Bond Replication	1.G		1,200,000	1,166,661			Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	1,200,000	1,166,661
949746L@8	Long Bond Replication	1.G		1,006,943	974,748			Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,006,943	974,748
949746L@8	Long Bond Replication	1.G		100,000	93,876			Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	100,000	93,876
949746L@8	Long Bond Replication	1.G		500,000	499,004			Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	500,000	499,004
949746L@8	Long Bond Replication	1.G		500,000	496,810			Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	500,000	496,810
94978*BU4	Long Bond Replication	1.G	70,000,000	2,300,000	(846,117)	03/25/2024	03/25/2027	Bond Forward		(3,090,687)	05565Q-DN-5	BP CAPITAL MARKETS PLC	1.E FE	2,300,000	2,244,570
94978*BU4	Long Bond Replication	1.G		3,086,168	2,691,110			Bond Forward			149123-CK-5	CATERPILLAR INC	1.F FE	3,086,168	2,691,110
94978*BU4	Long Bond Replication	1.G		395,740	383,989			Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	395,740	383,989
94978*BU4	Long Bond Replication	1.G		1,099,278	1,066,637			Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,099,278	1,066,637
94978*BU4	Long Bond Replication	1.G		1,179,287	1,093,873			Bond Forward			20825C-AY-0	CONOCOPHILLIPS	1.F FE	1,179,287	1,093,873
94978*BU4	Long Bond Replication	1.G		1,179,287	1,093,873			Bond Forward			20825C-AY-0	CONOCOPHILLIPS	1.F FE	1,179,287	1,093,873
94978*BU4	Long Bond Replication	1.G		3,746,173	3,779,925			Bond Forward			210518-DS-2	CONSUMERS ENERGY COMPANY	1.E FE	3,746,173	3,779,925
94978*BU4	Long Bond Replication	1.G		2,796,849	2,760,100			Bond Forward			25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	2,796,849	2,760,100
94978*BU4	Long Bond Replication	1.G		219,752	216,865			Bond Forward			25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	219,752	216,865
94978*BU4	Long Bond Replication	1.G		1,907,741	1,662,460			Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	1,907,741	1,662,460
94978*BU4	Long Bond Replication	1.G		213,673	182,871			Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	213,673	182,871
94978*BU4	Long Bond Replication	1.G		1,019,802	872,792			Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	1,019,802	872,792
94978*BU4	Long Bond Replication	1.G		1,443,868	1,425,979			Bond Forward			39121J-AH-3	GREAT RIVER ENERGY	1.G FE	1,443,868	1,425,979
94978*BU4	Long Bond Replication	1.G		1,049,296	1,014,815			Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	1,049,296	1,014,815
94978*BU4	Long Bond Replication	1.G		395,735	382,730			Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	395,735	382,730
94978*BU4	Long Bond Replication	1.G		4,162,420	3,619,722			Bond Forward			437076-CF-7	HOME DEPOT INC	1.F FE	4,162,420	3,619,722
94978*BU4	Long Bond Replication	1.G		2,424,835	2,152,080			Bond Forward			458140-BH-2	INTEL CORPORATION	2.A FE	2,424,835	2,152,080
94978*BU4	Long Bond Replication	1.G		799,329	688,608			Bond Forward			571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	799,329	688,608
94978*BU4	Long Bond Replication	1.G		3,052,307	2,684,710			Bond Forward			571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	3,052,307	2,684,710
94978*BU4	Long Bond Replication	1.G		66,003	64,920			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	66,003	64,920
94978*BU4	Long Bond Replication	1.G		13,769	13,525			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	13,769	13,525
94978*BU4	Long Bond Replication	1.G		379,512	373,288			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	379,512	373,288
94978*BU4	Long Bond Replication	1.G		85,364	83,854			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	85,364	83,854

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
94978*BU4	Long Bond Replication	1.G		1,273,872	1,252,981			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	1,273,872	1,252,981
94978*BU4	Long Bond Replication	1.G		250,106	245,683			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	250,106	245,683
94978*BU4	Long Bond Replication	1.G		324,873	278,169			Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	324,873	278,169
94978*BU4	Long Bond Replication	1.G		110,405	94,295			Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	110,405	94,295
94978*BU4	Long Bond Replication	1.G		1,550,000	1,327,172			Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	1,550,000	1,327,172
94978*BU4	Long Bond Replication	1.G		551,388	470,932			Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	551,388	470,932
94978*BU4	Long Bond Replication	1.G		1,050,000	1,023,845			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	1,050,000	1,023,845
94978*BU4	Long Bond Replication	1.G		313,925	306,105			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	313,925	306,105
94978*BU4	Long Bond Replication	1.G		55,075	53,703			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	55,075	53,703
94978*BU4	Long Bond Replication	1.G		2,000,000	1,716,660			Bond Forward			61747Y-EH-4	MORGAN STANLEY	1.E FE	2,000,000	1,716,660
94978*BU4	Long Bond Replication	1.G		1,353,211	1,158,746			Bond Forward			61747Y-EH-4	MORGAN STANLEY	1.E FE	1,353,211	1,158,746
94978*BU4	Long Bond Replication	1.G		3,325,000	2,916,491			Bond Forward			61747Y-EL-5	MORGAN STANLEY	1.E FE	3,325,000	2,916,491
94978*BU4	Long Bond Replication	1.G		1,699,837	1,659,761			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	1,699,837	1,659,761
94978*BU4	Long Bond Replication	1.G		87,992	85,917			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	87,992	85,917
94978*BU4	Long Bond Replication	1.G		505,951	494,023			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	505,951	494,023
94978*BU4	Long Bond Replication	1.G		1,447,912	1,359,607			Bond Forward			678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	1,447,912	1,359,607
94978*BU4	Long Bond Replication	1.G		1,658,953	1,500,256			Bond Forward			678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	1,658,953	1,500,256
94978*BU4	Long Bond Replication	1.G		395,673	379,427			Bond Forward			70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE	395,673	379,427
94978*BU4	Long Bond Replication	1.G		131,891	126,476			Bond Forward			70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE	131,891	126,476
94978*BU4	Long Bond Replication	1.G		1,998,346	1,916,300			Bond Forward			70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE	1,998,346	1,916,300
94978*BU4	Long Bond Replication	1.G		1,098,318	1,025,684			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	1,098,318	1,025,684
94978*BU4	Long Bond Replication	1.G		38,442	35,899			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	38,442	35,899
94978*BU4	Long Bond Replication	1.G		82,528	76,926			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	82,528	76,926
94978*BU4	Long Bond Replication	1.G		214,172	200,008			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	214,172	200,008
94978*BU4	Long Bond Replication	1.G		27,510	25,642			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	27,510	25,642
94978*BU4	Long Bond Replication	1.G		600,211	559,464			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	600,211	559,464
94978*BU4	Long Bond Replication	1.G		27,139	25,345			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	27,139	25,345
94978*BU4	Long Bond Replication	1.G		3,486	3,250			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	3,486	3,250
94978*BU4	Long Bond Replication	1.G		4,873	4,550			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	4,873	4,550
94978*BU4	Long Bond Replication	1.G		10,458	9,748			Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	10,458	9,748
94978*BU4	Long Bond Replication	1.G		949,346	929,974			Bond Forward			744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	949,346	929,974
94978*BU4	Long Bond Replication	1.G		1,099,243	1,076,812			Bond Forward			744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	1,099,243	1,076,812
94978*BU4	Long Bond Replication	1.G		230,900	223,901			Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	230,900	223,901
94978*BU4	Long Bond Replication	1.G		154,481	149,267			Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	154,481	149,267
94978*BU4	Long Bond Replication	1.G		115,452	111,951			Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	115,452	111,951
94978*BU4	Long Bond Replication	1.G		77,241	74,634			Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	77,241	74,634
94978*BU4	Long Bond Replication	1.G		601,355	581,058			Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	601,355	581,058
94978*BU4	Long Bond Replication	1.G		898,833	871,587			Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	898,833	871,587
94978*BU4	Long Bond Replication	1.G		836,992	823,387			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	836,992	823,387
94978*BU4	Long Bond Replication	1.G		541,612	532,780			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	541,612	532,780
94978*BU4	Long Bond Replication	1.G		65,272	64,211			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	65,272	64,211
94978*BU4	Long Bond Replication	1.G		48,956	48,157			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	48,956	48,157
94978*BU4	Long Bond Replication	1.G		3,745,559	3,138,675			Bond Forward			808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	3,745,559	3,138,675
94978*BU4	Long Bond Replication	1.G		449,467	376,641			Bond Forward			808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	449,467	376,641
94978*BU4	Long Bond Replication	1.G		3,347,906	3,100,157			Bond Forward			883556-BZ-4	THERMO FISHER SCIENTIFIC INC	1.G FE	3,347,906	3,100,157
94978*BU4	Long Bond Replication	1.G		660,013	611,171			Bond Forward			883556-BZ-4	THERMO FISHER SCIENTIFIC INC	1.G FE	660,013	611,171
94978*BU4	Long Bond Replication	1.G		115,502	106,954			Bond Forward			883556-BZ-4	THERMO FISHER SCIENTIFIC INC	1.G FE	115,502	106,954

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
94978*BU4	Long Bond Replication	1.G		2,499,088	2,518,825			Bond Forward			89236T-KQ-7	TOYOTA MOTOR CREDIT CORP	1.E FE	2,499,088	2,518,825
94978*BU4	Long Bond Replication	1.G		1,843,365	1,802,807			Bond Forward			904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	1,843,365	1,802,807
94978*BU4	Long Bond Replication	1.G		504,185	493,092			Bond Forward			904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	504,185	493,092
94978*BU4	Long Bond Replication	1.G		87,684	85,755			Bond Forward			904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	87,684	85,755
94978*BU4	Long Bond Replication	1.G		2,492,291	2,437,725			Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	2,492,291	2,437,725
94978*BU4	Long Bond Replication	1.G		918,772	796,059			Bond Forward			907818-FU-7	UNION PACIFIC CORPORATION	1.G FE	918,772	796,059
94978*BU4	Long Bond Replication	1.G		1,300,000	1,149,863			Bond Forward			907818-FU-7	UNION PACIFIC CORPORATION	1.G FE	1,300,000	1,149,863
94978*BU4	Long Bond Replication	1.G		2,422,013	2,455,550			Bond Forward			11271L-AC-6	BROOKFIELD FINANCE INC	1.G FE	2,422,013	2,455,550
94978*BU4	Long Bond Replication	1.G		1,386,090	1,344,932			Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,386,090	1,344,932
94978*BU4	Long Bond Replication	1.G		249,132	246,045			Bond Forward			39121J-AH-3	GREAT RIVER ENERGY	1.G FE	249,132	246,045
94978*BU4	Long Bond Replication	1.G		1,386,071	1,340,522			Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	1,386,071	1,340,522
94978*BU4	Long Bond Replication	1.G		1,983,620	2,064,360			Bond Forward			44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)	1.G FE	1,983,620	2,064,360
94978*BU4	Long Bond Replication	1.G		685,920	674,659			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	685,920	674,659
94978*BU4	Long Bond Replication	1.G		119,292	117,332			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	119,292	117,332
94978*BU4	Long Bond Replication	1.G		24,884	24,444			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	24,884	24,444
94978*BU4	Long Bond Replication	1.G		99,913	98,273			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	99,913	98,273
94978*BU4	Long Bond Replication	1.G		154,281	151,554			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	154,281	151,554
94978*BU4	Long Bond Replication	1.G		567,448	553,313			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	567,448	553,313
94978*BU4	Long Bond Replication	1.G		100,000	97,509			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	100,000	97,509
94978*BU4	Long Bond Replication	1.G		99,552	97,072			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	99,552	97,072
94978*BU4	Long Bond Replication	1.G		418,846	390,036			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	418,846	390,036
94978*BU4	Long Bond Replication	1.G		99,990	97,633			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	99,990	97,633
94978*BU4	Long Bond Replication	1.G		159,244	155,489			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	159,244	155,489
94978*BU4	Long Bond Replication	1.G		915,653	894,065			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	915,653	894,065
94978*BU4	Long Bond Replication	1.G		620,551	585,798			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	620,551	585,798
94978*BU4	Long Bond Replication	1.G		499,656	489,460			Bond Forward			744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	499,656	489,460
94978*BU4	Long Bond Replication	1.G		8,441	8,302			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,441	8,302
94978*BU4	Long Bond Replication	1.G		6,333	6,229			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	6,333	6,229
94978*BU4	Long Bond Replication	1.G		117,630	115,690			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	117,630	115,690
94978*BU4	Long Bond Replication	1.G		88,226	86,767			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	88,226	86,767
94978*BU4	Long Bond Replication	1.G		246,234	242,173			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	246,234	242,173
94978*BU4	Long Bond Replication	1.G		147,748	145,304			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	147,748	145,304
94978*BU4	Long Bond Replication	1.G		2,071,402	2,053,600			Bond Forward			842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	2,071,402	2,053,600
94978*BU4	Long Bond Replication	1.G		823,417	780,072			Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	823,417	780,072
94978*BU4	Long Bond Replication	1.G		149,537	146,264			Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	149,537	146,264
94978*BU4	Long Bond Replication	1.G		79,629	82,144			Bond Forward			842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	79,629	82,144
126076RZ5	Corporate Bond Replication	2.B	50,000,000	49,087,091	34,702,544	01/25/2022	12/20/2026	CD SWAP	324,351	612,700	912810-RS-9	TREASURY BOND	1.A	48,762,740	34,089,844
126076RZ5	Corporate Bond Replication	2.B		9,242,649	4,861,119			CD SWAP			912810-SP-4	TREASURY BOND	1.A	9,242,649	4,861,119
126076NV8	Corporate Bond Replication	2.B	50,000,000	55,376,889	29,025,064	12/02/2021	12/20/2026	CD SWAP	352,264	612,700	912803-FV-0	TREASURY STRIP (PRIN)	1.A	55,024,625	28,412,364
126076NV8	Corporate Bond Replication	2.B		16,990,658	8,984,984			CD SWAP			912810-SS-8	TREASURY BOND	1.A	16,990,658	8,984,984
126076ZG8	Corporate Bond Replication	2.B	50,000,000	74,885,497	42,529,975	08/31/2022	06/20/2027	CD SWAP	90,728	739,350	912810-SS-8	TREASURY BOND	1.A	74,794,769	41,790,625
126076RY8	Corporate Bond Replication	2.B	50,000,000	72,296,116	30,222,880	01/22/2022	12/20/2026	CD SWAP	345,477	612,700	912803-FM-0	TREASURY STRIP	1.A	71,950,639	29,610,180
126076st8	Corporate Bond Replication	2.B	50,000,000	51,081,736	32,108,794	02/05/2022	12/20/2026	CD SWAP	286,661	612,700	912810-SX-7	TREASURY BOND	1.A	50,795,075	31,496,094
126076XQ8	Corporate Bond Replication	2.B	50,000,000	81,358,020	43,169,371	06/14/2022	06/20/2027	CD SWAP	23,071	739,350	912810-SS-8	TREASURY BOND	1.A	81,334,949	42,430,021
126076VC1	Corporate Bond Replication	2.B	50,000,000	75,716,276	42,529,975	04/27/2022	06/20/2027	CD SWAP	198,823	739,350	912810-SS-8	TREASURY BOND	1.A	75,517,454	41,790,625
06051AB80	Corporate Bond Replication	2.B	125,000,000	33,453,917	16,630,636	01/23/2024	12/20/2028	CD SWAP	1,880,360	2,417,750	912803-FM-0	TREASURY STRIP	1.A	31,573,556	14,212,886
06051AB80	Corporate Bond Replication	2.B		27,548,007	14,206,182			CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	27,548,007	14,206,182
06051AB80	Corporate Bond Replication	2.B		17,658,100	9,091,956			CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	17,658,100	9,091,956
06051AB80	Corporate Bond Replication	2.B		33,100,324	17,047,418			CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	33,100,324	17,047,418
06051AB80	Corporate Bond Replication	2.B		21,456,782	9,623,309			CD SWAP			912803-FM-0	TREASURY STRIP	1.A	21,456,782	9,623,309
06739GC86	Corporate Bond Replication	2.B	25,000,000	51,105,330	31,979,644	10/21/2023	12/20/2028	CD SWAP	153,585	483,550	912810-SX-7	TREASURY BOND	1.A	50,951,746	31,496,094

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
067399C@6	Corporate Bond Replication	2.B		49,845,718	28,623,047			CD SWAP			912810-SZ-2	TREASURY BOND	1.A	49,845,718	28,623,047
48121CF#8	Corporate Bond Replication	2.B	125,000,000	31,887,751	16,667,750	02/06/2024	12/20/2028	CD SWAP	1,887,751	2,417,750	912810-SN-9	TREASURY BOND	1.A	30,000,000	14,250,000
48121CF#8	Corporate Bond Replication	2.B		49,358,065	23,750,000			CD SWAP			912810-SN-9	TREASURY BOND	1.A	49,358,065	23,750,000
48121CF#8	Corporate Bond Replication	2.B		48,933,090	23,750,000			CD SWAP			912810-SN-9	TREASURY BOND	1.A	48,933,090	23,750,000
CDX3	Corporate Bond Replication	1.A	121,000,000	16,845,455	16,840,119	03/31/2025	06/20/2030	CD SWAP	2,186,119	2,180,783	912810-SS-8	TREASURY BOND	1.A	14,659,336	14,659,336
CDX3	Corporate Bond Replication	1.A		5,031,967	5,031,967			CD SWAP			912810-SS-8	TREASURY BOND	1.A	5,031,967	5,031,967
CDX3	Corporate Bond Replication	1.A		3,823,451	3,823,451			CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,823,451	3,823,451
CDX3	Corporate Bond Replication	1.A		48,770,638	48,770,638			CD SWAP			912810-SU-3	TREASURY BOND	1.A	48,770,638	48,770,638
CDX3	Corporate Bond Replication	1.A		50,789,594	50,789,594			CD SWAP			912810-SX-7	TREASURY BOND	1.A	50,789,594	50,789,594
126076VD9	Corporate Bond Replication	2.B	50,000,000	83,096,925	43,201,967	05/12/2022	06/20/2027	CD SWAP	127,140	739,350	912810-SL-3	TREASURY BOND	1.A	82,969,785	42,462,617
126076su5	Corporate Bond Replication	2.B	50,000,000	36,078,234	17,835,552	02/25/2022	12/20/2026	CD SWAP	222,226	612,700	912803-FT-5	TREASURY STRIP (PRIN)	1.A	35,856,008	17,222,852
126076su5	Corporate Bond Replication	2.B		35,399,784	17,222,852			CD SWAP			912803-FT-5	TREASURY STRIP (PRIN)	1.A	35,399,784	17,222,852
06051AA#9	Structured Credit fixed Bond Replication	1.C	200,000,000	25,000,000	6,576,984	04/04/2022	03/10/2032	Interest Rate Swap		(18,492,576)	00120D-AA-4	AGL_2022-17A-A	1.A FE	25,000,000	25,069,560
06051AA#9	Structured Credit fixed Bond Replication	1.C		3,400,000	3,411,874			Interest Rate Swap			00120D-AC-0	AGL_2022-17A-B	1.C FE	3,400,000	3,411,874
06051AA#9	Structured Credit fixed Bond Replication	1.C		25,250,000	25,325,561			Interest Rate Swap			12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A	1.A FE	25,250,000	25,325,561
06051AA#9	Structured Credit fixed Bond Replication	1.C		4,500,000	4,519,841			Interest Rate Swap			12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	4,500,000	4,519,841
06051AA#9	Structured Credit fixed Bond Replication	1.C		8,500,000	8,511,214			Interest Rate Swap			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	8,500,000	8,511,214
06051AA#9	Structured Credit fixed Bond Replication	1.C		2,493,740	2,503,298			Interest Rate Swap			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	2,493,740	2,503,298
06051AA#9	Structured Credit fixed Bond Replication	1.C		5,000,000	5,016,769			Interest Rate Swap			13877J-AC-5	CANYON CLO LTD CANYC_2022-1	1.C FE	5,000,000	5,016,769
06051AA#9	Structured Credit fixed Bond Replication	1.C		10,000,000	10,017,323			Interest Rate Swap			15032Q-AA-0	CEDAR FUNDING LTD CEDF_2022-15A	1.A FE	10,000,000	10,017,323
06051AA#9	Structured Credit fixed Bond Replication	1.C		3,500,000	3,512,860			Interest Rate Swap			15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	3,500,000	3,512,860
06051AA#9	Structured Credit fixed Bond Replication	1.C		1,500,000	1,501,440			Interest Rate Swap			15032Q-AE-2	CEDAR FUNDING LTD CEDF_2022-15A	1.F FE	1,500,000	1,501,440
06051AA#9	Structured Credit fixed Bond Replication	1.C		10,000,000	10,015,958			Interest Rate Swap			29003W-AA-3	ELMWOOD CLO 14 LTD ELM14_22-1A	1.A FE	10,000,000	10,015,958
06051AA#9	Structured Credit fixed Bond Replication	1.C		4,500,000	4,518,159			Interest Rate Swap			29003W-AC-9	ELMWOOD CLO 14 LTD ELM14_22-1A	1.C FE	4,500,000	4,518,159
06051AA#9	Structured Credit fixed Bond Replication	1.C		3,000,000	3,004,812			Interest Rate Swap			55953W-AA-8	MAGNETITE CLO LTD MAGNE_2022-32A	1.A FE	3,000,000	3,004,812
06051AA#9	Structured Credit fixed Bond Replication	1.C		1,450,000	1,453,686			Interest Rate Swap			55953W-AE-0	MAGNETITE CLO LTD MAGNE_2022-32A	1.F FE	1,450,000	1,453,686
06051AA#9	Structured Credit fixed Bond Replication	1.C		10,000,000	10,017,025			Interest Rate Swap			67098W-AN-1	OAK HILL CREDIT PARTNERS OAKC_2020-7A	1.A FE	10,000,000	10,017,025
06051AA#9	Structured Credit fixed Bond Replication	1.C		5,000,000	5,012,536			Interest Rate Swap			67098W-AQ-4	OAK HILL CREDIT PARTNERS OAKC_2020-7A	1.C FE	5,000,000	5,012,536
06051AA#9	Structured Credit fixed Bond Replication	1.C		25,000,000	25,039,390			Interest Rate Swap			69689Q-AA-3	PALMER SQUARE CLO PLMRS_2022-1	1.A FE	25,000,000	25,039,390
06051AA#9	Structured Credit fixed Bond Replication	1.C		3,700,000	3,716,427			Interest Rate Swap			69689Q-AC-9	PALMER SQUARE CLO PLMRS_2022-1	1.C FE	3,700,000	3,716,427
06051AA#9	Structured Credit fixed Bond Replication	1.C		10,000,000	10,017,811			Interest Rate Swap			70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	10,000,000	10,017,811
06051AA#9	Structured Credit fixed Bond Replication	1.C		2,500,000	2,510,496			Interest Rate Swap			70017B-AC-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.C FE	2,500,000	2,510,496
06051AA#9	Structured Credit fixed Bond Replication	1.C		1,450,000	1,452,930			Interest Rate Swap			70017B-AE-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.F FE	1,450,000	1,452,930
06051AA#9	Structured Credit fixed Bond Replication	1.C		7,500,000	7,513,477			Interest Rate Swap			75888E-AA-6	REGATTA XIX FUNDING LTD REG19_22-1A	1.A FE	7,500,000	7,513,477
06051AA#9	Structured Credit fixed Bond Replication	1.C		3,500,000	3,523,734			Interest Rate Swap			75888E-AG-3	REGATTA XIX FUNDING LTD REG19_22-1A	1.C FE	3,500,000	3,523,734

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
06051AA#9	Structured Credit fixed Bond Replication	1.C		27,500,000	27,554,656			Interest Rate Swap			83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A	1.A FE	27,500,000	27,554,656
06051AA#9	Structured Credit fixed Bond Replication	1.C		4,750,000	4,754,215			Interest Rate Swap			83616K-AC-1	SOUND POINT CLO LTD SNDPT_2022-A	1.C FE	4,750,000	4,754,215
17305AB#9	Structured Credit fixed Bond Replication	1.A	100,000,000	37,900,000	23,392,941	08/31/2023	08/31/2031	Interest Rate Swap		(14,598,470)	00141Y-AA-3	AIG CLO AIGIM_21-1	1.A FE	37,900,000	37,991,411
17305AB#9	Structured Credit fixed Bond Replication	1.A		9,100,000	9,122,526			Interest Rate Swap			26246G-AA-1	DRYDEN 87 CLO LTD DRSLF_2021-87A	1.A FE	9,100,000	9,122,526
17305AB#9	Structured Credit fixed Bond Replication	1.A		8,700,000	8,704,724			Interest Rate Swap			55281F-AP-5	MCF CLO LLC MCFCL_2017-3A	1.C FE	8,700,000	8,704,724
17305AB#9	Structured Credit fixed Bond Replication	1.A		14,040,000	14,072,757			Interest Rate Swap			70017K-AL-3	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	1.A FE	14,040,000	14,072,757
17305AB#9	Structured Credit fixed Bond Replication	1.A		1,080,000	1,080,937			Interest Rate Swap			70017K-AQ-2	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	1.F FE	1,080,000	1,080,937
17305AB#9	Structured Credit fixed Bond Replication	1.A		20,000,000	20,036,298			Interest Rate Swap			81880X-AL-6	SHACKLETON CLO LTD SHACK_19-14A	1.A FE	20,000,000	20,036,298
17305AB#9	Structured Credit fixed Bond Replication	1.A		53,373,333	53,518,290			Interest Rate Swap			640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.A FE	53,373,333	53,518,290
9999999999 - Totals				2,737,062,201	2,155,967,225	XXX	XXX	XXX	8,078,557	(84,242,530)	XXX	XXX	XXX	2,728,983,645	2,240,209,755

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	21	2,742,784,398							21	2,742,784,398
2. Add: Opened or Acquired Transactions	1	125,261,105							1	125,261,105
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,614	XXX		XXX		XXX		XXX	2,614
4. Less: Closed or Disposed of Transactions	1	115,748,418							1	115,748,418
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	15,237,495	XXX		XXX		XXX		XXX	15,237,495
7. Ending Inventory	21	2,737,062,204							21	2,737,062,204

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	184,444,182	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	14,500	
3.	Total (Line 1 plus Line 2)		184,458,682
4.	Part D, Section 1, Column 6	1,041,853,188	
5.	Part D, Section 1, Column 7	(857,394,506)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	400,510,207	
8.	Part B, Section 1, Column 13	14,500	
9.	Total (Line 7 plus Line 8)		400,524,707
10.	Part D, Section 1, Column 9	1,391,974,671	
11.	Part D, Section 1, Column 10	(991,449,964)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,344,643,706	
14.	Part B, Section 1, Column 20	87,078	
15.	Part D, Section 1, Column 12	1,344,730,784	
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	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)
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
10Y RTP 5.680000 6/4/2025	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/04/2024	06/04/2025		150,000,000	SOFR/-5.68	727,500			928		928	(105,886)						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 6.195000 3/17/2026	Fixed Income Security	D1	Interest Rate	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/12/2025	03/17/2026		500,000,000	SOFR/-6.20	750,000			526,166		526,166	(223,834)						B053
10Y RTP 6.205000 2/11/2026	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/11/2025	02/11/2026		1,000,000,000	SOFR/-6.21	1,745,000			786,746		786,746	(958,254)						B053
10Y RTP 6.207000 2/23/2026	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/20/2025	02/23/2026		1,025,000,000	SOFR/-6.21	1,681,000			891,334		891,334	(789,666)						B053
10Y RTP 6.340000 2/22/2027	Fixed Income Security	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	02/21/2025	02/22/2027		200,000,000	SOFR/-6.34	948,000			783,564		783,564	(164,436)						B053
10Y RTR 2.860000 2/13/2029	Fixed Income Security	D1	Duration	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/13/2024	02/13/2029		50,000,000	2.86/-SOFR	1,410,000			1,108,311		1,108,311	148,875						B0311
15Y RTR 2.250000 10/27/2026	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/27/2022	10/27/2026		50,000,000	2.25/-SOFR	2,685,000			291,937		291,937	73,552						B0311
15Y RTR 2.500000 8/10/2027	Fixed Income Security	D1	Duration	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/10/2027		30,000,000	2.50/-SOFR	1,935,000			382,104		382,104	74,726						B0311
17Y RTR 2.500000 7/19/2027	Fixed Income Security	D1	Duration	TORONTO DOMINION BANK PT30B789TSUIDF371261	09/01/2022	07/19/2027		50,000,000	2.50/-SOFR	2,967,500			621,786		621,786	118,605						B0311
18Y RTR 2.500000 9/20/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2027		40,000,000	2.50/-SOFR	2,368,000			570,843		570,843	97,338						B0311
19Y RTR 2.250000 11/17/2027	Fixed Income Security	D1	Duration	TORONTO DOMINION BANK PT30B789TSUIDF371261	08/24/2022	11/17/2027		40,000,000	2.25/-SOFR	2,220,000			459,775		459,775	84,908						B0311
20Y RTR 2.250000 11/16/2027	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	11/16/2022	11/16/2027		50,000,000	2.25/-SOFR	2,040,000			588,069		588,069	106,872						B0311
20Y RTR 2.300000 12/7/2027	Fixed Income Security	D1	Duration	TORONTO DOMINION BANK PT30B789TSUIDF371261	12/05/2022	12/07/2027		50,000,000	2.30/-SOFR	2,910,000			640,694		640,694	109,514						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)
20Y RTR 2.350000 6/3/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	08/03/2022	06/03/2027		40,000,000	2.35/-SOFR	2,928,000			430,384		430,384	83,261						B0311
20Y RTR 2.400000 3/25/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	07/27/2022	03/25/2027		40,000,000	2.40/-SOFR	2,960,000			413,427		413,427	81,396						B0311
20Y RTR 2.400000 4/10/2028	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 W22LROWP2IHZNBB6K528	04/06/2023	04/06/2028		50,000,000	2.40/-SOFR	3,095,000			783,620		783,620	109,328						B0311
20Y RTR 2.400000 4/6/2026	Fixed Income Security	D1	Duration	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54 I7331LVCZKQKX5T7XV54	04/06/2023	04/06/2026		50,000,000	2.40/-SOFR	2,525,000			182,791		182,791	32,198						B0311
20Y RTR 2.450000 3/21/2028	Fixed Income Security	D1	Duration	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 O2RNE8IBXP4ROTD8PU41	03/21/2023	03/21/2028		50,000,000	2.45/-SOFR	3,030,000			818,511		818,511	112,364						B0311
20Y RTR 2.550000 3/30/2026	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	03/28/2023	03/30/2026		50,000,000	2.55/-SOFR	2,555,000			240,925		240,925	43,075						B0311
20Y RTR 2.550000 4/20/2028	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 0Z3V05H2G7GRS05BHJ91	04/20/2023	04/20/2028		40,000,000	2.55/-SOFR	2,336,000			785,950		785,950	100,681						B0311
20Y RTR 2.600000 12/7/2027	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	10/03/2022	12/07/2027		40,000,000	2.60/-SOFR	3,012,000			739,603		739,603	104,912						B0311
20Y RTR 2.750000 10/26/2027	Fixed Income Security	D1	Duration	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54 I7331LVCZKQKX5T7XV54	10/24/2022	10/26/2027		60,000,000	2.75/-SOFR	3,096,000			1,275,813		1,275,813	166,881						B0311
22Y RTR 2.500000 9/24/2027	Fixed Income Security	D1	Duration	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGCO3JS6CEU02 RB0PEZSDGCO3JS6CEU02	08/24/2022	09/24/2027		30,000,000	2.50/-SOFR	2,370,000			491,854		491,854	63,924						B0311
23Y RTR 2.400000 10/18/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	08/17/2022	10/18/2027		35,000,000	2.40/-SOFR	2,936,500			540,165		540,165	63,690						B0311
25Y RTR 2.300000 11/30/2027	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 0Z3V05H2G7GRS05BHJ91	11/28/2022	11/30/2027		40,000,000	2.30/-SOFR	2,788,000			619,880		619,880	54,960						B0311
25Y RTR 2.500000 10/27/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	10/27/2022	10/27/2027		50,000,000	2.50/-SOFR	3,143,750			915,335		915,335	79,508						B0311
25Y RTR 2.700000 11/2/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	10/31/2022	11/02/2027		40,000,000	2.70/-SOFR	2,840,000			983,864		983,864	72,406						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)
2Y RTP 6.494000 2/8/2027	Fixed Income Security	D1	Interest Rate	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	02/07/2025	02/08/2027		1,000,000,000	SOFR/-6.49		1,425,000		802,391		802,391	(622,609)						B053
2Y RTP 6.500000 2/16/2027	Fixed Income Security	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	02/14/2025	02/16/2027		2,130,000,000	SOFR/-6.50		2,662,500		1,753,159		1,753,159	(909,341)						B053
2Y RTP 6.527500 2/24/2027	Fixed Income Security	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	02/20/2025	02/24/2027		1,100,000,000	SOFR/-6.53		1,375,000		909,688		909,688	(465,312)						B053
30Y RTR 2.350000 4/20/2026	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	04/20/2023	04/20/2026		40,000,000	2.35/-SOFR	2,280,000			249,344		249,344	7,171						B0311
5Y RTP 6.221000 2/13/2026	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026		1,000,000,000	SOFR/-6.22		1,040,000		404,205		404,205	(635,795)						B053
5Y RTP 6.296000 2/12/2026	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/12/2025	02/12/2026		1,000,000,000	SOFR/-6.30		1,070,000		364,765		364,765	(705,235)						B053
5Y RTP 6.520000 2/10/2027	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/10/2025	02/10/2027		700,000,000	SOFR/-6.52		1,942,500		1,439,043		1,439,043	(503,457)						B053
5Y RTP 6.530000 2/10/2027	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/10/2025	02/10/2027		700,000,000	SOFR/-6.53		1,942,500		1,428,283		1,428,283	(514,217)						B053
7Y RTP 6.220000 2/9/2026	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2026		1,000,000,000	SOFR/-6.22		1,175,000		524,009		524,009	(650,991)						B053
7Y RTP 6.268000 2/11/2026	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/11/2025	02/11/2026		1,000,000,000	SOFR/-6.27		1,160,000		500,257		500,257	(659,744)						B053
7Y RTP 6.325000 2/17/2026	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/13/2025	02/17/2026		1,200,000,000	SOFR/-6.33		1,380,000		585,847		585,847	(794,153)						B053
15Y RTR 2.400000 6/29/2027	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/27/2022	06/29/2027		100,000,000	2.40/-0.25	4,202,500			1,004,070		1,004,070	188,793						B0311
15Y RTR 3.100000 6/8/2026	Fixed Income Security	D1	Duration	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/07/2023	06/08/2026		40,000,000	3.10/-1.60	1,692,000			562,385		562,385	108,288						B0311
30Y RTR 2.250000 7/20/2026	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2022	07/20/2026		50,000,000	2.25/-0.25	3,935,000			340,305		340,305	12,169						B0311
0209999999. Subtotal - Purchased Options - Hedging Other - Other										72,604,000	20,296,500		27,785,552	XXX	27,785,552	(6,805,154)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										72,604,000	20,296,500		27,785,552	XXX	27,785,552	(6,805,154)					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX

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)
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other										72,604,000	20,296,500		27,785,552	XXX	27,785,552	(6,805,154)					XXX	XXX
0499999999. Total Purchased Options										72,604,000	20,296,500		27,785,552	XXX	27,785,552	(6,805,154)					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		38,500,000	5.12/-SOFR+11.45 bps			64,722			1,979,075					394,508		B031
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												64,722		XXX	1,979,075					394,508	XXX	XXX
CSWAP: AUD/USD 07/24/2029	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	07/17/2024	07/24/2029		185,240,000	5.10/-4.84			(44,126)	(13,873,744)		(13,103,597)		1,099,954			1,924,582		B021
CSWAP: AUD/USD 07/24/2029	Foreign Liability	Exhibit 7	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	07/17/2024	07/24/2029		151,560,000	AUDBBRBBSW3M+110.00 bps/-SOFR+102.85 bps			(138,034)	(11,351,245)		(11,656,524)		899,962			1,574,658		B020
CSWAP: AUD/USD 09/08/2026	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 B4TYDEB6GKMZ0031MB27	08/31/2021	09/08/2026		274,837,500	AUDBBRBBSW3M+55.00 bps/-SOFR+62.90 bps			(551,696)	(41,156,241)		(41,744,093)		1,499,937			1,649,652		B020
CSWAP: AUD/USD 09/19/2028	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	09/12/2023	09/19/2028		289,215,000	5.35/-5.44			2,293	(8,797,489)		(10,054,623)		1,799,924			2,695,281		B021
CSWAP: CAD/USD 04/13/2025	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 E57ODZWZ7FF32TWEFA76	04/06/2022	04/13/2025		119,955,000	3.35/-3.34			(127,306)	(15,734,052)		(15,656,793)		(76,090)			113,191		B021
CSWAP: CAD/USD 04/17/2028	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 B4TYDEB6GKMZ0031MB27	04/08/2021	04/17/2028		795,544,950	2.00/-1.83			(194,987)	(100,738,626)		(64,733,973)		(507,264)			6,946,018		B021
CSWAP: CAD/USD 06/30/2026	Foreign Liability	Exhibit 7	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 ES7IP3U3RHIGC71XBU11	06/26/2023	06/30/2026		304,367,676	.CADCORRA+91.00 bps/-SOFR+102.00 bps			(1,313,052)	(26,445,147)		(26,856,188)		(202,905)			1,701,001		B020

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SCHEDULE DB - PART A - SECTION 1

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

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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: CAD/USD 06/30/2026	Foreign Liability	Exhibit 7	Currency	TORONTO DOMINION BANK PT30B789TSUIDF37126 1 PT30B789TSUIDF371261	06/26/2023	06/30/2026		494,597,474	5.25/-5.23			(535,634)	(42,973,364)		(34,399,651)		(329,721)			2,764,126		B021
CSWAP: CHF/USD 05/04/2028	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU4 1 O2RNE8IBXP4ROTD8PU41	04/20/2022	05/04/2028		211,304,808	1.38/-3.68			(1,115,762)	14,747,750		24,346,444		5,362,902			1,858,969		B021
CSWAP: CHF/USD 07/23/2030	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU4 1 O2RNE8IBXP4ROTD8PU41	04/08/2021	07/23/2030		512,129,382	0.13/-2.12			(2,542,726)	24,745,443		62,614,084		12,736,892			5,903,426		B021
CSWAP: CHF/USD 09/11/2029	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU4 1 O2RNE8IBXP4ROTD8PU41	09/02/2020	09/11/2029		395,604,396	0.13/-1.40			(1,248,829)	11,290,207		48,594,204		9,653,224			4,173,605		B021
CSWAP: CHF/USD 10/18/2027	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7 6 E57ODZWZ7FF32TWEFA76	04/09/2019	10/18/2027		650,260,104	0.25/-3.22			(4,773,091)	84,410,707		97,151,518		17,429,432			5,192,608		B021
CSWAP: CHF/USD 5/7/2032	Foreign Liability	Exhibit 7	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK5 0 BFM8T61CT2L1QCEMIK50	04/17/2024	05/07/2032		428,220,000	1.88/-5.56			(3,757,473)	12,582,487		15,190,450		10,457,659			5,707,889		B021
CSWAP: EUR/USD 01/09/2030	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2 7 B4TYDEB6GKMZO031MB27	01/04/2023	01/09/2030		688,350,000	3.63/-4.77			(2,089,096)	13,780,372		27,289,021		29,055,340			7,525,418		B021
CSWAP: EUR/USD 01/15/2032	Foreign Liability	Exhibit 7	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P8 3 ROMUWSFPU8MPRO8K5P83	01/08/2025	01/15/2032		617,940,000	3.20/-5.12			(2,364,724)	30,180,343		15,019,280		30,180,343			8,055,329		B021
CSWAP: EUR/USD 01/23/2027	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7 7H6GLXDRUGQFU57RNE97	01/16/2020	01/23/2027		890,800,000	0.25/-2.27			(4,510,963)	26,639,543		29,112,636		35,760,419			6,002,892		B021
CSWAP: EUR/USD 05/03/2034	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7 6 E57ODZWZ7FF32TWEFA76	04/24/2024	05/03/2034		106,960,000	3.63/-5.43			(379,412)	1,060,057		2,064,649		4,470,052			1,612,924		B021
CSWAP: EUR/USD 07/09/2027	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU4 1 O2RNE8IBXP4ROTD8PU41	07/02/2024	07/09/2027		536,700,000	EURIBOR3M+45.00 bps/-SOFR+67.15 bps			(2,359,080)	3,400,286		2,632,936		22,350,262			4,046,637		B020
CSWAP: EUR/USD 1/30/2031	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7 7H6GLXDRUGQFU57RNE97	01/23/2024	01/30/2031		706,030,000	3.45/-4.97			(2,732,259)	(3,899,628)		(4,367,097)		29,055,340			8,529,792		B021
CSWAP: EUR/USD 10/04/2028	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2 7 B4TYDEB6GKMZO031MB27	09/27/2021	10/04/2028		702,300,000	0.25/-1.76			(2,674,244)	54,179,657		50,433,244		26,820,314			6,583,541		B021
CSWAP: EUR/USD 6/7/2034	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7 7H6GLXDRUGQFU57RNE97	06/03/2024	06/07/2034		542,600,000	3.63/-5.22			(1,765,111)	2,499,714		10,548,406		22,350,262			8,225,260		B021
CSWAP: GBP/USD 04/30/2031	Foreign Liability	Exhibit 7	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A20 8 1VUV7VQFKUOQSJ21A208	04/23/2024	04/30/2031		497,720,000	4.88/-5.34			(266,280)	18,580,244		29,535		15,340,280			6,138,792		B021
CSWAP: GBP/USD 07/15/2027	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7 7H6GLXDRUGQFU57RNE97	01/04/2022	07/15/2027		879,710,000	1.50/-SOFR+55.25 bps			(7,870,045)	40,722,103		97,164,767		24,927,954			6,656,811		B020
CSWAP: GBP/USD 09/16/2025	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2 7 B4TYDEB6GKMZO031MB27	09/12/2022	09/16/2025		525,825,000	4.35/-SOFR+87.53 bps			(321,540)	55,012,775		52,876,069		17,257,814			1,788,991		B020
CSWAP: GBP/USD 10/03/2033	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU4 1 O2RNE8IBXP4ROTD8PU41	09/26/2023	10/03/2033		121,850,000	5.25/-5.53			46,677	7,225,061		3,093,722		3,835,070			1,777,827		B021

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: GBP/USD 12/14/2028	Foreign Liability	Exhibit 7	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/07/2021	12/14/2028		881,075,000	0.75/-1.46			(1,638,200)	(42,087,103)		(66,856,467)		24,927,954			8,484,882		B021
CSWAP: GBP/USD 12/17/2026	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/10/2019	12/17/2026		679,800,000	1.25/-2.08			(1,331,456)	30,112,836		16,725,578		21,092,884			4,451,352		B021
CSWAP: GBP/USD 12/30/2054	EVERTON STADIUM DEVELOPMENT HOLDIN	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	02/05/2025	12/30/2054		44,741,125	7.43/-7.38			(9,246)	(1,403,209)		1,151,485		(1,403,209)			1,220,577		B023
CSWAP: GBP/USD 12/7/2029	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	11/30/2023	12/07/2029		631,500,000	4.95/-5.08			(47,628)	13,875,305		3,427,660		19,175,349			6,838,310		B021
CSWAP: GBP/USD 8/22/2025	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/18/2024	08/22/2025		648,950,000	SONIA+30.00 bps/-SOFR+29.50 bps			185,469	(3,574,695)		(3,654,482)		19,175,349			2,038,056		B020
CSWAP: HKD/USD 04/25/2025	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/19/2023	04/25/2025		63,702,382	4.15/-SOFR+58.00 bps			(155,964)	562,492		565,098		(102,173)			83,358		B020
CSWAP: HKD/USD 07/28/2025	Foreign Liability	Exhibit 7	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/21/2023	07/28/2025		63,984,440	4.94/-SOFR+71.00 bps			(44,008)	280,435		404,637		(102,173)			182,672		B020
CSWAP: NOK/USD 05/04/2033	Foreign Liability	Exhibit 7	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/26/2023	05/04/2033		103,871,581	4.35/-4.63			148,927	545,751		(2,669,579)		7,563,748			1,477,994		B021
CSWAP: NOK/USD 06/16/2031	Foreign Liability	Exhibit 7	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/07/2023	06/16/2031		136,116,152	4.66/-4.99			221,450	6,271,112		2,383,721		10,314,202			1,696,504		B021
CSWAP: NOK/USD 9/29/2034	Foreign Liability	Exhibit 7	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/30/2024	09/29/2034		95,000,000	4.41/-4.55			35,964	(75,157)		(2,143,125)		6,876,135			1,464,365		B021
CSWAP: USD/AUD 02/05/2044	SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	10/02/2018	02/05/2044		28,144,180	4.65/-4.85			26,614	3,779,014		5,500,017		(156,393)			611,173		B023
CSWAP: USD/AUD 02/05/2049	SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	10/02/2018	02/05/2049		30,663,480	4.73/-4.90			31,757	4,117,289		6,360,362		(170,393)			749,038		B023
CSWAP: USD/AUD 05/07/2039	FLINDERS PORT HOLDINGS PTY LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	02/06/2019	05/07/2039		7,916,520	4.62/-4.72			5,397	999,555		1,445,199		(44,398)			148,683		B023
CSWAP: USD/AUD 07/11/2039	LONSDALE FINANCE PTY LTD	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	04/09/2019	07/11/2039		33,044,310	4.21/-4.35			31,807	4,192,464		5,737,627		(185,192)			624,522		B023
CSWAP: USD/AUD 07/18/2028	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		70,855,700	4.15/-4.44			92,988	13,401,268		13,129,064		(368,785)			643,712		B023
CSWAP: USD/AUD 08/01/2029	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/01/2019	08/01/2029		7,038,000	3.67/-3.48			9,605	806,500		875,595		(39,998)			73,308		B023

SCHEDULE DB - PART A - SECTION 1

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

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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 08/01/2031	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/01/2019	08/01/2031		6,615,720	3.77/-3.66			8,096	758,110		882,473		(37,598)			83,288		B023
CSWAP: USD/AUD 08/28/2029	ISPT FINANCE PTY LTD	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	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	06/27/2018	10/01/2028		31,130,940	4.29/-4.42			41,200	4,834,009		4,844,379		(168,793)			291,488		B023
CSWAP: USD/AUD 10/12/2052	UNIVERSITY OF MELBOURNE	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	07/12/2022	10/12/2052		57,392,000	4.37/-5.27			(75,492)	4,424,248		1,831,711		(339,986)			1,506,292		B023
CSWAP: USD/AUD 10/18/2048	QPH FINANCE CO PTY LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/18/2018	10/18/2048		31,251,240	4.57/-4.98			27,320	4,891,994		6,174,528		(169,193)			758,561		B023
CSWAP: USD/AUD 12/13/2028	NETWORK FINANCE COMPANY PTY LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		122,470,320	4.20/-4.36			184,000	21,893,906		21,922,272		(645,573)			1,178,972		B023
CSWAP: USD/AUD 2/12/2039	QANTAS AIRWAYS LTD ..	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	11/14/2023	02/12/2039		39,467,000	6.67/-7.63			(86,961)	1,454,849		640,945		(243,990)			735,174		B023
CSWAP: USD/AUD 4/11/2033	NSW PORTS FINANCE CO PTY LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/14/2018	04/11/2033		20,198,400	4.20/-4.65			25,765	4,245,759		4,325,247		(102,396)			286,284		B023
CSWAP: USD/AUD 4/11/2048	NSW PORTS FINANCE CO PTY LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/14/2018	04/11/2048		43,631,700	4.44/-5.00			51,374	9,171,504		10,192,883		(221,191)			1,047,310		B023
CSWAP: USD/AUD 6/16/2040	SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/12/2020	06/16/2040		11,468,200	3.20/-3.28			4,642	874,650		1,377,137		(67,997)			223,718		B023
CSWAP: USD/AUD 6/25/2031	QANTAS AIRWAYS LTD ..	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/22/2019	06/25/2031		25,872,560	3.85/-3.64			34,892	2,442,119		3,050,793		(150,394)			323,106		B023
CSWAP: USD/AUD 6/27/2027	HALLETT HILL NO 2 PTY LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	03/17/2015	06/27/2027		16,652,382	3.86/-4.88			(7,337)	3,030,786		2,741,186					124,646		B023
CSWAP: USD/AUD 7/11/2032	ALS GROUP FINANCE PTY LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	03/15/2022	07/11/2032		8,014,200	3.61/-4.64			(8,594)	1,097,235		783,843		(44,398)			108,154		B023
CSWAP: USD/AUD 7/11/2032	ALS GROUP FINANCE PTY LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	03/15/2022	07/11/2032		12,057,400	3.61/-4.64			(12,930)	1,650,795		1,179,296		(66,797)			162,718		B023
CSWAP: USD/AUD 8/14/2029	QPH FINANCE CO PTY LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	06/11/2014	08/14/2029		15,206,940	4.55/-6.28			9,651	5,111,910		4,640,577		(64,797)			159,044		B023
CSWAP: USD/AUD 8/28/2031	ISPT FINANCE PTY LTD	D1	Currency	JP MORGAN CHASE 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
CSWAP: USD/AUD 9/18/2032	MIRVAC GROUP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	03/12/2019	09/18/2032		7,153,830	4.21/-4.19			5,788	860,015		1,034,068		(40,398)			97,788		B023

SCHEDULE DB - PART A - SECTION 1

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CSWAP: USD/AUD 9/18/2034	MIRVAC GROUP FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		17,353,350	4.29/-4.31			12,732	2,086,174		2,704,604		(97,996)			267,066		B023
CSWAP: USD/CAD 01/07/2032	RICHARDSON INTERNATIONAL LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		11,235,060	2.86/-3.19			2,125	1,438,291		492,509		7,152			146,221		B023
CSWAP: USD/CAD 06/30/2033	LINAMAR CORPORATION	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		71,271,400	6.14/-5.96			92,698	3,805,706		(534,430)		49,255			1,023,855		B023
CSWAP: USD/CAD 06/30/2051	OILERS ENTERTAINMENT GROUP CANADA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		34,872,501	4.05/-4.56			(419)	4,137,210		(1,299,239)					893,610		B023
CSWAP: USD/CAD 06/30/2051	OILERS ENTERTAINMENT GROUP CANADA	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/26/2025	06/30/2051		14,013,720	6.21/-5.07			10,902	48,113		161,889		48,113			359,102		B023
CSWAP: USD/CAD 07/17/2034	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		28,706,313	3.13/-3.42			790	2,512,114		(337,756)		19,124			437,745		B023
CSWAP: USD/CAD 07/17/2035	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		50,788,091	3.17/-3.46			1,845	4,444,509		(880,618)		33,834			815,041		B023
CSWAP: USD/CAD 10/22/2026	MULLEN GROUP LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		15,121,906	4.04/-4.07			37,725	3,831,303		3,571,493		8,243			94,486		B023
CSWAP: USD/CAD 10/23/2030	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		11,493,329	3.73/-3.68			15,889	1,557,599		962,417		7,254			135,591		B023
CSWAP: USD/CAD 10/23/2032	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		13,824,144	3.84/-3.79			19,455	1,873,475		1,026,021		8,725			190,175		B023
CSWAP: USD/CAD 11/08/2041	DP WORLD CANADA INVESTMENT INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		25,879,500	2.95/-3.54			(5,278)	3,680,438		188,147					527,510		B023
CSWAP: USD/CAD 4/8/2029	KEYERA PARTNERSHIP	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	09/20/2013	04/08/2029		33,835,683	5.12/-5.34			110,732	9,656,423		8,739,245		17,653			339,398		B023
CSWAP: USD/CAD 7/10/2034	MULLEN GROUP LTD	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/06/2024	07/10/2034		14,792,625	6.57/-5.93			34,424	722,797		283,290		10,272			225,341		B023
CSWAP: USD/CHF 01/06/2050	THERMO FISHER SCIENTIFIC INC.	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2024	01/06/2050		157,045,208	5.83/-1.47			1,610,815	(1,907,379)		9,826,755	9,403,764	(3,771,013)			3,909,314		B023
CSWAP: USD/CHF 4/15/2036	BRUKER CORPORATION	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/10/2024	04/15/2036		15,255,500	5.89/-2.62			126,372	562,084		(134,450)		(348,589)			253,550		B023
CSWAP: USD/CHF 4/15/2039	BRUKER CORPORATION	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2024	04/15/2039		71,583,500	6.15/-2.71			624,576	2,637,470		(791,946)		(1,635,685)			1,341,561		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 01/07/2031	AMERICOLD REALTY OPERATING PARTNER	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/30/2020	01/07/2031		31,701,580	3.07/-1.62			124,501	2,428,145		2,413,588		(1,211,384)			380,925		B023
CSWAP: USD/EUR 02/01/2034	KONINKLIJKE FRIESLANDCAMPINA NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/25/2023	02/01/2034		42,352,000	6.77/-5.00			180,108	(856,023)		(188,010)		(1,788,021)			629,842		B023
CSWAP: USD/EUR 02/01/2036	KONINKLIJKE FRIESLANDCAMPINA NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/25/2023	02/01/2036		15,882,000	6.87/-5.11			67,083	(321,009)		(11,201)		(670,508)			261,530		B023
CSWAP: USD/EUR 02/28/2033	BRUSSELS AIRPORT COMPANY NV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		3,979,720	5.47/-4.44			10,745	(17,022)		(143,904)		(165,392)			56,002		B023
CSWAP: USD/EUR 03/10/2027	BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		7,293,000	3.32/-1.65			29,781	271,696		253,978		(290,553)			50,822		B023
CSWAP: USD/EUR 03/10/2029	BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		8,976,000	3.50/-1.88			35,340	334,395		353,440		(357,604)			89,143		B023
CSWAP: USD/EUR 03/12/2035	TATE & LYLE INTERNATIONAL FINANCE	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/23/2025	03/12/2035		4,160,000	6.02/-4.03			4,027	(160,802)		15,780		(160,802)			65,622		B023
CSWAP: USD/EUR 03/12/2037	TATE & LYLE INTERNATIONAL FINANCE	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/23/2025	03/12/2037		2,080,000	6.12/-4.13			2,012	(80,401)		24,376		(80,401)			35,961		B023
CSWAP: USD/EUR 03/13/2030	BIDCORP FOODSERVICE EUROPE LIMITED	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	01/23/2025	03/13/2030		12,480,000	5.87/-3.83			11,806	(482,407)		(250,662)		(482,407)			138,879		B023
CSWAP: USD/EUR 03/27/2026	EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		13,021,000	3.54/-0.90			85,903	490,673		568,565		(518,526)			64,747		B023
CSWAP: USD/EUR 03/31/2034	RHEINKALK HOLDING GMBH	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/09/2022	03/31/2034		20,525,100	3.75/-2.38			67,616	433,369		516,025		(831,430)			307,970		B023
CSWAP: USD/EUR 03/31/2037	RHEINKALK HOLDING GMBH	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/09/2022	03/31/2037		27,035,750	3.92/-2.58			86,378	570,836		758,289		(1,095,163)			468,433		B023
CSWAP: USD/EUR 04/29/2044	BRUSSELS AIRPORT COMPANY NV	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		10,804,000	6.01/-4.29			45,172	1,994		393,833		(447,005)			236,044		B023
CSWAP: USD/EUR 05/03/2027	SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/17/2017	05/03/2027		8,963,333	3.95/-1.71			48,915	(38,338)		44,794		(372,504)			64,797		B023
CSWAP: USD/EUR 05/07/2032	M FINANCE	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		7,462,000	6.64/-4.65			33,804	(99,404)		101,201		(312,904)			99,464		B023

SCHEDULE DB - PART A - SECTION 1

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

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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 05/07/2034	M FINANCE	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/18/2024	05/07/2034		11,726,000	6.68/-4.69			52,900	(156,206)		272,837		(491,706)			176,931		B023
CSWAP: USD/EUR 05/10/2032	MILLIKEN & CO	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		34,624,000	4.46/-2.70			147,523	57,582		811,434		(1,430,417)			461,782		B023
CSWAP: USD/EUR 05/18/2032	WAREHOUSES DE PAUW NV	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		14,917,800	4.22/-2.60			58,685	11,032		212,451		(616,867)			199,266		B023
CSWAP: USD/EUR 05/23/2034	SG FINANCE & TREASURY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	05/23/2034		25,677,600	6.17/-4.26			115,346	(247,214)		640,780		(1,072,813)			388,375		B023
CSWAP: USD/EUR 05/23/2039	SG FINANCE & TREASURY LTD	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/23/2024	05/23/2039		32,097,000	6.39/-4.48			143,501	(309,017)		1,316,193		(1,341,016)			603,761		B023
CSWAP: USD/EUR 06/05/2034	BRUSSELS AIRPORT COMPANY NV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		7,030,800	3.77/-1.64			38,919	225,536		682,460		(281,613)			106,548		B023
CSWAP: USD/EUR 06/07/2029	KINGSPAN SECURITIES LTD	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	04/18/2023	06/07/2029		65,658,000	5.47/-4.70			127,600	845,966		(1,273,455)		(2,682,031)			671,916		B023
CSWAP: USD/EUR 06/08/2032	SHV NEDERLAND BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		4,805,100	4.63/-3.12			17,339	(55,803)		(35,201)		(201,152)			64,443		B023
CSWAP: USD/EUR 06/08/2034	SHV NEDERLAND BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/25/2022	06/08/2034		4,805,100	4.73/-3.27			16,602	(55,803)		(30,617)		(201,152)			72,851		B023
CSWAP: USD/EUR 06/14/2029	SONEPAR SA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		6,783,600	3.90/-1.50			41,595	302,397		525,731		(268,203)			69,579		B023
CSWAP: USD/EUR 06/17/2054	BRUSSELS AIRPORT COMPANY NV	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/22/2024	06/17/2054		28,846,680	6.05/-4.29			123,928	5,325		1,414,246		(1,193,504)			779,833		B023
CSWAP: USD/EUR 06/20/2030	FERRERO INTERNATIONAL SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2030		32,535,640	5.09/-4.27			68,487	345,663		(765,582)		(1,332,076)			371,842		B023
CSWAP: USD/EUR 06/20/2033	FERRERO INTERNATIONAL SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		25,438,940	5.22/-4.39			54,100	270,267		(854,186)		(1,041,522)			364,838		B023
CSWAP: USD/EUR 07/01/2041	PURATOS GROUP NV	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		25,590,600	3.55/-1.84			122,897	2,906,388		4,309,998		(938,711)			516,002		B023
CSWAP: USD/EUR 07/01/2042	PURATOS GROUP NV	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		37,167,300	3.30/-1.56			178,047	4,221,183		5,527,749		(1,363,366)			772,128		B023
CSWAP: USD/EUR 07/09/2035	METTLER-TOLEDO INTERNATIONAL INC.	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGCO3JS6CEU02	12/10/2024	07/09/2035		4,105,530	5.70/-3.80			16,811	(107,252)		56,801	89,882	(174,332)			65,815		B023

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/EUR 07/12/2032	HALMA PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 / KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		15,504,000	4.03/-2.29			70,323	111,142		248,551					209,271		B023
CSWAP: USD/EUR 07/23/2026	EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02 / RBOPEZSDGC03JS6CEU02	03/08/2019	07/23/2026		22,674,500	3.52/-0.90			150,054	854,448		1,045,699		(902,951)			129,876		B023
CSWAP: USD/EUR 08/17/2027	SEGRO PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 / ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		39,735,150	3.75/-1.77			201,225	1,388,030		1,605,813		(1,586,869)			306,555		B023
CSWAP: USD/EUR 08/17/2029	SEGRO PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 / BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		56,244,825	3.88/-2.00			271,499	1,964,746		2,753,352		(2,246,201)			588,798		B023
CSWAP: USD/EUR 08/20/2029	LINEAGE TREASURY EUROPE BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 / B4TYDEB6GKMZO031MB27	08/04/2022	08/20/2029		25,532,500	5.27/-3.54			99,728	(1,472,514)		(1,410,351)		(1,117,513)			267,537		B023
CSWAP: USD/EUR 08/20/2032	LINEAGE TREASURY EUROPE BV	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF37126 1 / PT3QB789TSUIDF371261	08/04/2022	08/20/2032		12,255,600	5.35/-3.74			43,964	(706,807)		(658,840)		(536,406)			166,632		B023
CSWAP: USD/EUR 09/05/2030	SPIRAX SARCO OVERSEAS LIMITED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 / 1VUV7VQFKUOQSJ21A208	08/10/2023	09/05/2030		48,479,200	5.62/-4.38			158,900	950,375		283,594		(1,966,823)			565,132		B023
CSWAP: USD/EUR 09/23/2031	BREEDON HOLDINGS LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 / O2RNE8IBXP4ROTD8PU41	06/23/2021	09/23/2031		10,770,300	2.95/-1.33			45,500	1,048,495		1,145,821		(402,305)			137,136		B023
CSWAP: USD/EUR 1/24/2029	TENNET HOLDING BV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 / ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		32,490,000	4.19/-1.61			216,999	1,704,284		2,852,114		(1,273,965)			317,585		B023
CSWAP: USD/EUR 1/24/2031	TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 / KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		61,560,000	4.30/-1.83			395,706	3,229,169		6,509,693		(2,413,828)			742,680		B023
CSWAP: USD/EUR 1/30/2030	SSP FINANCING LTD	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR7562 5 / U7M81AY481YLIOR75625	01/16/2025	01/30/2030		54,163,700	6.01/-3.99			166,162	(2,816,880)		(1,997,842)		(2,816,880)			595,700		B023
CSWAP: USD/EUR 1/31/2031	LINAMAR CORPORATION	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 / O2RNE8IBXP4ROTD8PU41	10/29/2020	01/31/2031		22,230,000	2.78/-1.37			84,035	1,706,189		1,637,904		(849,310)			268,631		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		33,271,287	3.35/-1.89			128,821	2,906,583		2,802,137					424,351		B023
CSWAP: USD/EUR 10/01/2031	FUTBOL CLUB BARCELONA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 / O2RNE8IBXP4ROTD8PU41	08/04/2021	10/01/2031		37,678,265	3.67/-2.07			160,148	3,291,577		3,677,986		(1,422,979)			480,559		B023
CSWAP: USD/EUR 10/11/2029	SPIRAX-SARCO OVERSEAS LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 / O2RNE8IBXP4ROTD8PU41	10/03/2022	10/11/2029		65,452,300	5.58/-4.17			129,995	(6,921,138)		(8,059,009)		(2,994,935)			696,863		B023
CSWAP: USD/EUR 10/23/2034	MERILUX SARL	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 / BFM8T61CT2L1QCEMIK50	10/08/2024	10/23/2034		32,388,050	5.90/-4.39			116,818	522,133		774,036		(1,318,665)			500,965		B023

SCHEDULE DB - PART A - SECTION 1

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CSWAP: USD/EUR 10/27/2029	SIRONA DENTAL SERVICES GMBH	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU1 1 ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		22,507,980	3.35/-1.50			104,745	795,949		1,117,242		(898,481)			240,795		B023
CSWAP: USD/EUR 10/27/2029	DENTSPLY SIRONA INC .	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU1 1 ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		7,502,660	3.35/-1.50			34,915	265,316		372,414		(299,494)			80,265		B023
CSWAP: USD/EUR 10/29/2032	VTG FINANCE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU4 1 O2RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		20,829,625	2.78/-1.45			73,176	1,656,065		1,569,619		(793,434)			286,858		B023
CSWAP: USD/EUR 10/29/2035	VTG FINANCE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU4 1 O2RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		22,589,875	3.09/-1.70			83,331	1,796,014		1,984,476		(860,485)			367,499		B023
CSWAP: USD/EUR 11/04/2026	GATX RAIL GERMANY GMBH	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7 6 E57ODZWZ7FF32TWEFA76	10/17/2019	11/04/2026		52,282,800	3.20/-1.07			278,503	1,513,373		1,716,105		(2,100,925)			330,382		B023
CSWAP: USD/EUR 11/08/2028	ALS GROUP FINANCE PTY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK557 3 G5GSEF7VJP5I7OUK5573	10/25/2023	11/08/2028		31,410,720	6.51/-4.71			124,160	(671,237)		(613,645)		(1,327,606)			298,441		B023
CSWAP: USD/EUR 11/08/2030	AMVEST RCF CUSTODIAN BV	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE1 6 NQQ6HPCNCCU6TUTQYE16	10/26/2023	11/08/2030		52,357,760	7.06/-5.19			212,000	(1,220,188)		(691,622)		(2,217,146)			620,111		B023
CSWAP: USD/EUR 11/12/2026	KINGSPAN SECURITIES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2 7 B4TYDEB6GKMZO031MB27	10/09/2015	11/12/2026		3,291,500	4.07/-2.43			13,963	158,918		147,972		(129,632)			20,942		B023
CSWAP: USD/EUR 11/15/2053	VAL FINANCE COMPANY SARL	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK5 0 BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		4,226,400	7.09/-5.22			17,355	(94,402)		7,268		(178,802)			113,104		B023
CSWAP: USD/EUR 11/30/2031	VICAT SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT0 9 KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		33,770,500	2.93/-1.27			146,239	2,444,683		2,899,224		(1,296,315)			436,125		B023
CSWAP: USD/EUR 11/30/2036	VICAT SA	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2 7 B4TYDEB6GKMZO031MB27	10/21/2021	11/30/2036		8,151,500	3.26/-1.57			36,252	590,096		913,444		(312,904)			139,273		B023
CSWAP: USD/EUR 12/08/2040	BRUSSELS AIRPORT COMPANY NV	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU4 1 O2RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		17,382,750	4.67/-2.94			84,825	1,503,802		2,489,416		(657,098)			344,395		B023
CSWAP: USD/EUR 12/1/2030	COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT0 9 KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		75,579,943	3.87/-2.07			337,018	583,160		1,051,776					900,161		B023
CSWAP: USD/EUR 12/1/2032	KINGSPAN SECURITIES LIMITED	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K52 8 W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		17,850,000	2.94/-1.66			63,114	1,646,991		1,509,000		(670,508)			247,725		B023
CSWAP: USD/EUR 12/11/2030	KINGSPAN SECURITIES LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT0 9 KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		17,850,000	2.83/-1.59			61,066	1,646,991		1,427,624		(670,508)			213,107		B023
CSWAP: USD/EUR 12/13/2027	AMETEK INC	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU4 1 O2RNE8IBXP4R0TD8PU41	11/28/2018	12/13/2027		12,411,300	4.38/-1.71			84,532	529,094		836,250		(491,706)			102,047		B023
CSWAP: USD/EUR 12/14/2034	ROQUETTE FRERES SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU4 1 O2RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		8,336,000	4.88/-3.59			23,618	(305,605)		(414,624)					129,894		B023

SCHEDULE DB - PART A - SECTION 1

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

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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 12/17/2040	SEGRO PLC	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/17/2020	12/17/2040		56,243,500	3.08/-1.83			187,627	3,043,622		3,293,329		(2,201,501)			1,115,198		B023
CSWAP: USD/EUR 12/21/2035	VESTEDA FINANCE BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/22/2020	12/21/2035		46,902,450	2.70/-1.38			167,682	3,802,447		3,937,852		(1,783,551)			768,238		B023
CSWAP: USD/EUR 12/3/2032	SAFESTORE HOLDINGS PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/14/2024	12/03/2032		15,828,000	5.91/-4.03			68,512	(375,009)		9,717		(670,508)			219,351		B023
CSWAP: USD/EUR 2/20/2040	BRUSSELS AIRPORT COMPANY NV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		16,405,200	4.13/-2.14			85,903	526,252		1,959,480		(657,098)			316,639		B023
CSWAP: USD/EUR 2/21/2028	IMI GROUP LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		21,501,000	3.41/-1.53			108,720	2,057,390		2,160,417		(804,609)			182,945		B023
CSWAP: USD/EUR 2/28/2030	BRUSSELS AIRPORT COMPANY NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/09/2023	02/28/2030		32,268,000	5.44/-4.32			94,072	(138,017)		(822,297)		(1,341,016)			357,790		B023
CSWAP: USD/EUR 3/10/2028	EVIDES NV	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		11,479,950	2.07/-0.79			37,378	1,002,004		856,230		(433,595)			98,507		B023
CSWAP: USD/EUR 3/20/2031	DIPLOMA PLC	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE	02/28/2024	03/20/2031		8,664,000	5.81/-4.18			32,376	22,395		69,534		(357,604)			105,869		B023
CSWAP: USD/EUR 3/20/2034	DIPLOMA PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	02/28/2024	03/20/2034		13,537,500	5.89/-4.27			50,028	34,993		211,221		(558,757)			202,784		B023
CSWAP: USD/EUR 3/20/2036	DIPLOMA PLC	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/28/2024	03/20/2036		22,743,000	6.00/-4.38			83,874	58,788		461,406		(938,711)			376,774		B023
CSWAP: USD/EUR 4/11/2039	PUBLIC STORAGE	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/03/2024	04/11/2039		99,789,000	5.83/-4.08			397,018	(129,553)		3,724,829		(4,134,798)			1,869,437		B023
CSWAP: USD/EUR 4/30/2034	HALMA PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		21,472,200	5.72/-3.94			90,804	138,239		525,786					323,648		B023
CSWAP: USD/EUR 5/14/2034	XPFIBRE GROUPE	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/26/2024	05/14/2034		24,837,740	5.90/-4.53			87,410	749,267		696,811		(996,822)			375,166		B023
CSWAP: USD/EUR 5/14/2037	XPFIBRE GROUPE	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	09/26/2024	05/14/2037		16,595,620	6.09/-4.70			59,295	500,631		522,353		(666,038)			288,983		B023
CSWAP: USD/EUR 6/06/2027	CRODA INTERNATIONAL PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/16/2019	06/06/2027		13,425,600	3.65/-1.18			83,729	463,193		656,508		(536,406)			99,194		B023
CSWAP: USD/EUR 6/15/2044	VTG FINANCE SA	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/30/2024	06/15/2044		15,434,175	6.54/-4.70			70,036	41,317		761,058		(636,982)			338,339		B023

SCHEDULE DB - PART A - SECTION 1

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

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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 6/18/2034	CHANEL LIMITED	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/30/2024	06/18/2034		46,590,500	5.68/-4.00			180,965	141,875		1,097,548		(1,922,123)			707,421		B023
CSWAP: USD/EUR 6/18/2036	CHANEL LTD	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	05/30/2024	06/18/2036		12,460,250	5.79/-4.10			48,607	37,943		377,914		(514,056)			208,729		B023
CSWAP: USD/EUR 6/28/2029	IMI GROUP LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/15/2022	06/28/2029		9,373,500	4.81/-3.30			32,448	(348,305)		(391,688)		(402,305)			96,581		B023
CSWAP: USD/EUR 6/29/2030	SAFRAN	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		26,383,450	3.28/-2.00			89,304	998,737		762,853		(1,050,462)			302,241		B023
CSWAP: USD/EUR 6/29/2032	SAFRAN	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		29,190,200	3.37/-2.05			101,493	1,104,985		986,235		(1,162,214)			393,041		B023
CSWAP: USD/EUR 8/15/2031	SH EURO FINANCE LP	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/31/2024	08/15/2031		27,100,000	5.42/-3.93			100,362	94,986		79,541		(1,117,513)			342,203		B023
CSWAP: USD/EUR 8/15/2034	SH EURO FINANCE LP	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	07/31/2024	08/15/2034		6,937,600	5.60/-4.11			25,637	24,316		60,003		(286,083)			106,243		B023
CSWAP: USD/EUR 9/20/2035	VITENS NV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2023	09/20/2035		70,460,000	5.90/-4.46			209,887	246,963		350,045		(2,905,534)			1,140,465		B023
CSWAP: USD/EUR 9/23/2028	WOODWARD INTERNATIONAL BV	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		22,494,000	3.20/-1.31			105,638	889,989		1,090,677		(894,010)			209,959		B023
CSWAP: USD/EUR 9/27/2033	COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		29,474,400	4.17/-1.96			175,219	3,549,586		4,620,137					429,625		B023
CSWAP: USD/GBP 01/09/2034	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	01/09/2034		4,176,250	4.56/-3.01			16,987	(18,689)		550,054		(124,640)			61,886		B023
CSWAP: USD/GBP 01/10/2029	NORTHERN GAS NETWORKS LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		21,824,550	4.28/-2.84			88,059	527,165		1,835,768		(632,787)			212,259		B023
CSWAP: USD/GBP 01/10/2031	NORTHERN GAS NETWORKS LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		26,454,000	4.40/-2.97			106,466	638,988		2,941,610		(767,014)			318,097		B023
CSWAP: USD/GBP 01/15/2049	QUEEN MARY UNIVERSITY OF LONDON	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		24,244,000	4.75/-2.97			115,774	280,262		7,615,648		(728,663)			591,511		B023
CSWAP: USD/GBP 01/16/2030	PEEL PORTS PP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		31,701,300	3.72/-2.54			98,776	696,540		1,378,124		(962,603)			347,270		B023
CSWAP: USD/GBP 01/31/2029	DERWENT LONDON PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		21,823,020	4.50/-2.87			90,022	248,815		1,253,596		(655,797)			213,852		B023

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/GBP 01/31/2034	UMV GLOBAL FOODS COMPANY LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/10/2021	01/31/2034		43,139,200	3.30/-2.64			88,246	1,835,180		4,668,066		(1,227,222)			641,449		B023
CSWAP: USD/GBP 02/06/2029	ANGLIAN WATER SERVICES FINANCING P	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	10/11/2018	02/06/2029		24,343,200	4.31/-2.88			95,637	593,389		2,060,070		(705,653)			239,058		B023
CSWAP: USD/GBP 02/19/2045	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		10,251,000	3.79/-2.66			24,151	(720,380)		1,435,042		(325,981)			228,669		B023
CSWAP: USD/GBP 02/28/2028	TRITAX BIG BOX REIT PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		82,534,200	4.49/-2.86			333,619	(719,214)		3,671,712		(2,473,620)			704,577		B023
CSWAP: USD/GBP 02/28/2030	TRITAX BIG BOX REIT PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		45,105,900	4.60/-2.98			180,328	(393,059)		3,453,106		(1,351,862)			500,137		B023
CSWAP: USD/GBP 03/18/2044	WALES & WEST UTILITIES LTD	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		5,448,100	5.94/-5.50			1,083	(102,128)		467,541		(164,908)			118,670		B023
CSWAP: USD/GBP 03/19/2034	CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		82,137,600	4.32/-2.89			262,203	(470,439)		10,180,500		(2,454,445)			1,230,187		B023
CSWAP: USD/GBP 03/19/2039	CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		75,720,600	4.49/-2.99			255,508	(433,686)		14,425,873		(2,262,691)			1,415,355		B023
CSWAP: USD/GBP 04/01/2028	ANGLIAN WATER SERVICES FINANCING	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2012	04/01/2028		42,000,000	4.19/-4.39			53,718	7,430,732		7,639,204		(1,027,120)			364,063		B023
CSWAP: USD/GBP 04/13/2035	SCOTLAND GAS NETWORKS PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/04/2022	04/13/2035		30,324,000	5.78/-6.31			(117,194)	(4,009,966)		(5,246,730)		(1,020,129)			480,449		B023
CSWAP: USD/GBP 04/18/2044	WALES & WEST UTILITIES LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/18/2024	04/18/2044		40,920,870	6.09/-5.84			(341)	(770,375)		2,488,722		(1,238,728)			893,327		B023
CSWAP: USD/GBP 04/28/2028	LONDONMETRIC PROPERTY PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		34,055,000	2.70/-2.06			59,994	2,431,610		3,223,354		(939,592)			298,805		B023
CSWAP: USD/GBP 04/28/2031	GROSVENOR LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/11/2011	04/28/2031		38,707,900	5.70/-5.57			107,336	7,471,735		9,023,301		(928,087)			477,202		B023
CSWAP: USD/GBP 05/07/2039	BROMFORD HOUSING GROUP LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2019	05/07/2039		16,853,200	4.50/-3.01			61,206	73,442		3,363,775		(498,559)			316,526		B023
CSWAP: USD/GBP 05/12/2035	SOUTH WEST WATER LTD	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	04/05/2023	05/12/2035		12,101,720	5.34/-5.48			(12,896)	(418,561)		(286,868)		(372,002)			192,495		B023
CSWAP: USD/GBP 05/23/2028	BIFFA LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/27/2023	05/23/2028		21,636,000	6.32/-6.20			(31,257)	(1,597,511)		(1,425,250)		(690,313)			191,938		B023
CSWAP: USD/GBP 05/23/2039	SG FINANCE & TREASURY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	05/23/2039		24,888,000	6.43/-6.01			7,338	(927,012)		1,020,211		(767,014)			468,156		B023

SCHEDULE DB - PART A - SECTION 1

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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 06/05/2028	GREAT PORTLAND ESTATES PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	E57ODZWZ7FF32TWEFA76	02/16/2018	06/05/2028		7,717,050	4.10/-2.70			30,583	617,922		985,994		(210,929)			68,846		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		39,456,800	3.87/-3.27			66,972	1,250,582		4,646,801		(1,135,181)			689,547		B023
CSWAP: USD/GBP 06/16/2028	LONDONMETRIC PROPERTY PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	E57ODZWZ7FF32TWEFA76	03/17/2021	06/16/2028		34,055,000	2.72/-2.06			61,952	2,431,610		3,279,421		(939,592)			305,248		B023
CSWAP: USD/GBP 06/16/2061	KINGS COLLEGE LONDON	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	E57ODZWZ7FF32TWEFA76	03/16/2021	06/16/2061		9,723,000	3.36/-2.07			34,347	687,746		3,439,584		(268,455)			292,643		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		6,518,400	3.38/-2.83			11,181	322,797		636,049		(184,083)			87,786		B023
CSWAP: USD/GBP 06/30/2032	REALTY INCOME CORPORATION	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	E57ODZWZ7FF32TWEFA76	03/30/2022	06/30/2032		13,570,250	3.91/-3.18			26,752	275,519		1,118,215		(395,012)			182,755		B023
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		7,876,400	3.45/-2.84			14,840	390,046		902,082		(222,434)			119,807		B023
CSWAP: USD/GBP 06/30/2037	NORTHERN GAS NETWORKS LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	E57ODZWZ7FF32TWEFA76	06/30/2021	06/30/2037		44,963,750	2.91/-2.10			106,917	3,014,355		7,256,222		(1,246,398)			787,108		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		36,236,620	6.07/-5.68			36,672	(807,923)		1,092,646		(1,100,665)			551,434		B023
CSWAP: USD/GBP 07/11/2034	PEEL PORTS PP FINANCE LIMITED	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	PT30B789TSUIDF371261	10/12/2023	07/11/2034		1,101,780	6.62/-6.32			(109)	(59,896)		(16,488)		(34,516)			16,786		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		2,815,660	6.72/-6.39			(136)	(153,066)		(10,546)		(88,207)			47,299		B023
CSWAP: USD/GBP 07/13/2027	BLUECO 22 LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	7H6GLXDRUGQFU57RNE97	10/16/2023	07/13/2027		6,386,625	SOFR+348.50 bps/-SONIA+325.00 bps			(6,410)	(389,816)		(371,846)		(201,341)			48,270		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		15,575,000	5.74/-5.94			(12,764)	(559,383)		(409,227)		(479,384)			284,340		B023
CSWAP: USD/GBP 08/16/2040	ABP ACQUISITIONS UK LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	O2RNE8IBXP4ROTD8PU41	01/19/2023	08/16/2040		11,602,420	5.47/-5.40			(5,185)	(530,636)		(35,186)		(360,497)			227,575		B023

SCHEDULE DB - PART A - SECTION 1

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CSWAP: USD/GBP 08/22/2033	FORTH PORTS FINANCE PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		11,495,000	5.79/-5.61			(5,912)	(767,131)		(459,054)		(364,332)			166,578		B023
CSWAP: USD/GBP 08/28/2048	UNIVERSITY OF DURHAM	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		10,462,400	4.16/-2.66			40,444	136,395		2,996,875		(306,806)			253,200		B023
CSWAP: USD/GBP 09/16/2042	SOUTH EAST WATER LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/26/2019	09/16/2042		77,044,500	4.67/-3.22			269,824	1,535,589		18,522,081		(2,243,516)			1,610,303		B023
CSWAP: USD/GBP 09/17/2028	PEEL PORT PP FINANCE UNLIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/08/2018	09/17/2028		46,692,690	4.44/-2.92			163,502	(161,557)		2,579,536		(1,392,130)			434,800		B023
CSWAP: USD/GBP 09/17/2028	PEEL PORT PP FINANCE UNLIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/08/2018	09/17/2028		23,282,030	4.43/-2.92			81,380	(80,556)		1,284,342		(694,148)			216,801		B023
CSWAP: USD/GBP 09/20/2038	SOUTH WEST WATER LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/05/2023	09/20/2038		6,362,760	5.42/-5.49			(7,932)	(220,068)		(59,821)		(195,589)			116,814		B023
CSWAP: USD/GBP 09/23/2031	BREEDON HOLDINGS LIMITED	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		10,499,250	2.94/-2.34			18,807	818,620		1,265,792		(287,630)			133,684		B023
CSWAP: USD/GBP 09/23/2036	NORTHERN GAS NETWORKS LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/30/2021	09/23/2036		40,121,500	2.77/-2.02			83,333	2,689,732		6,036,599		(1,112,170)			680,009		B023
CSWAP: USD/GBP 09/28/2032	BAZALGETTE TUNNEL LIMITED	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	06/29/2017	09/28/2032		65,729,400	4.00/-2.86			171,577	417,419		6,401,795		(1,940,545)			900,119		B023
CSWAP: USD/GBP 1/24/2049	BIRMINGHAM AIRPORT (FINANCE) PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/24/2018	01/24/2049		14,861,450	5.03/-3.21			72,275	17,818		4,933,299		(441,033)			362,781		B023
CSWAP: USD/GBP 1/8/2029	DERWENT LONDON PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		14,819,360	4.92/-4.41			52,197	2,944,454		3,416,795		(352,826)			144,024		B023
CSWAP: USD/GBP 1/8/2034	DERWENT LONDON PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		54,445,040	5.27/-4.68			209,468	10,817,669		14,944,212		(1,296,254)			806,670		B023
CSWAP: USD/GBP 10/11/2033	BAZALGETTE TUNNEL LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/08/2023	10/11/2033		11,281,500	5.51/-6.02			(24,047)	(335,255)		(545,948)		(345,156)			164,812		B023
CSWAP: USD/GBP 10/11/2035	BAZALGETTE TUNNEL LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/08/2023	10/11/2035		11,281,500	5.59/-6.05			(22,600)	(335,255)		(510,499)		(345,156)			183,103		B023
CSWAP: USD/GBP 10/16/2029	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/23/2014	10/16/2029		31,099,825	3.81/-3.58			80,178	7,543,626		8,119,916		(699,900)			331,616		B023
CSWAP: USD/GBP 10/16/2034	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/23/2014	10/16/2034		32,377,900	4.05/-3.79			89,301	7,853,638		9,136,376		(728,663)			500,306		B023
CSWAP: USD/GBP 10/19/2043	ESPUG FINANCE LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/04/2023	10/19/2043		18,778,250	7.27/-6.91			(4,293)	(1,228,384)		231,793		(594,436)			404,544		B023

SCHEDULE DB - PART A - SECTION 1

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CSWAP: USD/GBP 10/20/2028	PORTERBROOK RAIL FINANCE LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU1 1 ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		42,679,300	3.72/-3.28			82,516	5,247,532		6,180,825		(1,112,170)			402,574		B023
CSWAP: USD/GBP 10/20/2044	PORTERBROOK RAIL FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT0 9 KB1H1DSPRFMYMCUFXT09	10/23/2024	10/20/2044		71,274,500	6.04/-5.99			(4,587)	283,216		3,598,794		(2,109,288)			1,576,515		B023
CSWAP: USD/GBP 10/26/2032	GROSVENOR LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2 7 B4TYDEB6GKMZO031MB27	04/14/2022	10/26/2032		45,553,200	4.10/-3.23			95,854	635,079		4,009,904		(1,334,604)			627,001		B023
CSWAP: USD/GBP 10/26/2043	WALES AND WEST UTILITIES LIMITED	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV5 4 I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		61,593,600	5.80/-5.98			(19,504)	(362,429)		1,159,100		(1,840,834)			1,327,609		B023
CSWAP: USD/GBP 10/30/2029	YORKSHIRE WATER SERVICES BRADFORD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU4 1 O2RNE8IBXP4ROTD8PU41	09/30/2014	10/30/2029		69,037,560	4.00/-3.54			185,877	14,051,584		16,009,664		(1,633,740)			739,242		B023
CSWAP: USD/GBP 11/01/2053	CLEVELAND CLINIC UK FINANCING PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		22,030,840	4.63/-2.94			91,225	217,155		7,768,568		(648,127)			589,178		B023
CSWAP: USD/GBP 11/02/2041	UK POWER NETWORKS SERVICES HOLDING	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU4 1 O2RNE8IBXP4ROTD8PU41	05/06/2021	11/02/2041		106,266,150	3.67/-2.66			305,488	7,523,728		23,128,851		(2,933,828)			2,164,985		B023
CSWAP: USD/GBP 11/07/2028	GROSVENOR LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7 6 E57ODZWZ7FF32TWEFA76	08/08/2018	11/07/2028		9,266,400	4.25/-2.75			33,308	(27,004)		530,514		(276,125)			88,009		B023
CSWAP: USD/GBP 11/07/2033	GROSVENOR LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7 6 E57ODZWZ7FF32TWEFA76	08/08/2018	11/07/2033		32,689,800	4.47/-2.95			119,045	(95,265)		4,204,206		(974,108)			479,632		B023
CSWAP: USD/GBP 11/07/2038	SEVERN TRENT WATER LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7 6 E57ODZWZ7FF32TWEFA76	08/07/2018	11/07/2038		100,331,500	4.53/-2.97			380,267	298,328		20,081,869		(2,972,179)			1,850,953		B023
CSWAP: USD/GBP 11/14/2034	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU1 1 ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		19,275,000	4.65/-3.11			78,169	(86,259)		2,750,509		(575,260)			299,075		B023
CSWAP: USD/GBP 11/14/2039	ANGLIAN WATER SERVICES FINANCING P	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE1 6 NQQ6HPCNCCU6TUTQYE16	10/23/2024	11/14/2039		64,760,000	6.09/-6.05			(5,629)	222,469		3,205,477		(1,917,535)			1,238,630		B023
CSWAP: USD/GBP 11/16/2051	MAGNA HOUSING LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7 6 E57ODZWZ7FF32TWEFA76	10/05/2021	11/16/2051		7,485,500	3.30/-2.51			16,453	386,372		1,621,095		(210,929)			193,202		B023
CSWAP: USD/GBP 11/16/2056	MAGNA HOUSING LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2 7 B4TYDEB6GKMZO031MB27	10/05/2021	11/16/2056		12,249,000	3.32/-2.51			27,627	632,245		2,923,677		(345,156)			344,565		B023
CSWAP: USD/GBP 11/22/2035	GREAT PORTLAND ESTATES PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		24,309,000	3.23/-2.77			28,531	430,114		1,962,821		(709,488)			396,692		B023
CSWAP: USD/GBP 11/26/2034	SOUTHERN GAS NETWORKS PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		89,597,350	3.16/-2.27			186,271	(1,142,418)		7,415,813		(2,696,054)			1,392,584		B023
CSWAP: USD/GBP 11/28/2032	ABP ACQUISITIONS UK LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		9,643,050	5.88/-SONIA+217.00 bps			(35,309)	(812,030)		(951,957)		(310,641)			133,518		B023

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/GBP 11/3/2030	EVERSHOLT FUNDING PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUG0FU57RNE97	10/09/2015	11/03/2030		39,428,940	4.08/-3.54			103,275	6,256,649		7,776,594		(985,613)			466,415		B023
CSWAP: USD/GBP 11/30/2033	BROMFORD HOUSING GROUP LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		60,498,900	5.74/-5.83			(52,989)	(2,102,505)		(1,378,294)		(1,860,009)			890,895		B023
CSWAP: USD/GBP 12/02/2035	SOUTH EAST WATER LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		24,879,600	2.79/-2.04			53,692	1,646,089		3,591,302		(690,313)			406,526		B023
CSWAP: USD/GBP 12/05/2034	ABP ACQUISITIONS UK LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/23/2023	12/05/2034		29,693,360	5.62/-5.97			(47,366)	(1,155,580)		(1,399,160)		(916,582)			462,103		B023
CSWAP: USD/GBP 12/12/2036	PEEL PORTS PP FINANCE LIMITED	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OXOHC3ZE78	09/24/2024	12/12/2036		1,873,620	5.48/-5.66			(47)	66,569		105,468		(53,691)			32,057		B023
CSWAP: USD/GBP 12/16/2030	MITIE TREASURY MANAGEMENT LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		23,400,500	3.52/-2.84			49,067	1,457,740		2,518,212		(651,962)			279,709		B023
CSWAP: USD/GBP 12/16/2032	MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/29/2021	12/16/2032		23,400,500	3.70/-2.97			52,518	1,457,740		2,919,529		(651,962)			325,044		B023
CSWAP: USD/GBP 12/16/2034	MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/29/2021	12/16/2034		23,400,500	3.80/-3.00			56,773	1,457,740		3,392,502		(651,962)			364,737		B023
CSWAP: USD/GBP 12/18/2029	MARS INCORPORATED	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF37126	12/10/2024	12/18/2029		12,757,000	5.20/-5.21			(3,081)	(150,506)		4,140	31,785	(383,507)			138,585		B023
CSWAP: USD/GBP 12/18/2033	MARS INCORPORATED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A20	12/10/2024	12/18/2033		7,654,200	5.43/-5.42			(1,406)	(90,304)		82,338	44,032	(230,104)			113,034		B023
CSWAP: USD/GBP 12/18/2038	MARS INCORPORATED	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	12/10/2024	12/18/2038		3,827,100	5.71/-5.73			(1,124)	(45,152)		83,299	30,542	(115,052)			70,894		B023
CSWAP: USD/GBP 12/20/2031	MITIE TREASURY MANAGEMENT LTD.	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	12/12/2024	12/20/2031		24,497,550	5.76/-5.71			1,670	(349,399)		114,114	62,149	(738,251)			317,667		B023
CSWAP: USD/GBP 12/31/2047	ENFINIUM HOLDINGS LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/24/2021	12/31/2047		62,831,400	4.16/-3.23			160,456	2,037,046		11,035,834					1,498,997		B023
CSWAP: USD/GBP 12/5/2033	2DWT	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/10/2013	12/05/2033		19,128,000	4.71/-4.10			64,868	3,638,993		4,932,210		(460,208)			281,898		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		16,705,920	5.71/-5.47			5,519	(331,988)		690,752		(506,229)			311,283		B023
CSWAP: USD/GBP 2/3/2027	ERAC UK FINANCE LIMITED	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027		31,340,000	4.00/-3.43			97,698	5,524,988		5,932,237		(767,014)			212,938		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 3/22/2030	THAMES WATER UTILITIES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU1 1 ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		44,066,500	3.93/-2.55			169,849	4,053,231		7,115,692		(1,188,872)			491,597		B023
CSWAP: USD/GBP 3/3/2028	SEVERN TRENT WATER LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU1 1 ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		101,820,450	3.79/-3.37			245,628	15,662,847		17,437,171		(2,559,909)			870,852		B023
CSWAP: USD/GBP 3/31/2039	HIGH SPEED RAIL FINANCE PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2 7 B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039		52,536,346	3.10/-2.30			77,075	(2,982,993)		437,913					983,154		B023
CSWAP: USD/GBP 3/31/2043	VIRIDOR ENERGY GROUP LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU4 1 O2RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		56,311,872	3.72/-2.90			118,516	2,231,081		8,111,023					1,194,919		B023
CSWAP: USD/GBP 3/6/2040	PEEL PORTS PP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU4 1 O2RNE8IBXP4R0TD8PU41	09/24/2024	03/06/2040		37,204,740	5.57/-5.72			1,298	1,321,873		2,433,210	2,912,551	(1,066,149)			719,084		B023
CSWAP: USD/GBP 4/17/2033	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK557 3 G5GSEF7VJP5I70UK5573	03/13/2013	04/17/2033		66,244,800	4.94/-4.63			137,734	8,935,473		12,073,826		(1,702,771)			939,886		B023
CSWAP: USD/GBP 4/2/2044	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2 7 B4TYDEB6GKMZO031MB27	11/08/2023	04/02/2044		24,540,000	7.02/-6.55			(4,771)	(1,275,012)		1,153,766		(767,014)			535,107		B023
CSWAP: USD/GBP 4/22/2028	THAMES WATER UTILITIES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU1 1 ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		44,066,500	3.83/-2.45			168,731	4,053,231		5,998,559		(1,188,872)			385,614		B023
CSWAP: USD/GBP 4/24/2039	SOUTH WEST WATER LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT0 9 KB1H1DSPRFMYMCUFXT09	04/04/2024	04/24/2039		34,591,830	6.16/-5.75			15,058	(645,662)		2,140,580		(1,046,974)			648,861		B023
CSWAP: USD/GBP 6/15/2029	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7 6 E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		11,739,000	4.88/-4.51			40,688	2,703,746		3,069,912		(268,455)			120,446		B023
CSWAP: USD/GBP 6/26/2039	NORTHERN GAS NETWORKS LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU4 1 O2RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		23,421,000	4.02/-2.71			79,781	(457,886)		3,751,581		(709,488)			442,009		B023
CSWAP: USD/GBP 6/27/2036	HEATHROW AIRPORT LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU1 1 ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		25,887,180	4.09/-2.61			110,368	2,266,444		6,149,552		(701,818)			434,128		B023
CSWAP: USD/GBP 6/5/2030	GREAT PORTLAND ESTATES PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU1 1 ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		7,717,050	4.21/-2.79			31,116	617,922		1,202,224		(210,929)			87,849		B023
CSWAP: USD/GBP 7/17/2029	ABP ACQUISITIONS UK LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7 6 E57ODZWZ7FF32TWEFA76	05/09/2014	07/17/2029		37,755,200	4.56/-4.38			129,800	8,842,386		9,725,689		(859,056)			391,392		B023
CSWAP: USD/GBP 7/18/2039	CADOGAN ESTATES LIMITED	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		20,222,850	4.33/-2.79			87,281	216,216		4,284,330		(594,436)			382,459		B023
CSWAP: USD/GBP 7/20/2031	PORTERBROOK RAIL FINANCE LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT0 9 KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		14,717,000	3.83/-3.33			30,758	1,809,494		2,384,674		(383,507)			184,797		B023

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/GBP 9/1/2031	SOUTHERN WATER SERVICES FINANCE LT	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		29,641,200	3.35/-2.78			66,657	3,309,888		4,504,517		(782,354)			375,656		B023
CSWAP: USD/GBP 9/12/2030	CADOGAN ESTATES LIMITED	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2013	09/12/2030		9,637,500	4.57/-4.07			24,672	1,570,309		1,957,758		(239,692)			112,544		B023
CSWAP: USD/GBP 9/16/2034	CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2034		14,142,150	4.13/-3.87			39,381	3,493,457		4,079,362		(316,393)			217,583		B023
CSWAP: USD/GBP 9/16/2039	CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2039		28,284,300	4.36/-4.09			82,361	6,986,915		8,797,333		(632,787)			537,983		B023
CSWAP: USD/GBP 9/16/2044	CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2044		12,427,950	4.64/-4.38			38,093	3,070,008		4,158,433		(278,043)			274,238		B023
CSWAP: USD/GBP 9/24/2030	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2015	09/24/2030		10,499,200	4.39/-3.72			31,212	1,722,096		2,202,874		(260,785)			122,976		B023
CSWAP: USD/GBP 9/27/2030	SCOTTLAND GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		16,846,080	4.20/-2.74			60,357	324,472		1,748,199		(490,889)			197,464		B023
CSWAP: USD/GBP 9/27/2030	SOUTHERN GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		16,714,470	4.20/-2.74			59,885	321,937		1,734,542		(487,054)			195,921		B023
CSWAP: USD/GBP 9/30/2034	THE GREAT ROLLING STOCK COMPANY	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		54,982,600	3.43/-2.36			144,278	641,999		4,647,604					847,644		B023
CSWAP: USD/JPY 03/08/2035	EQUINIX JAPAN KK	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	01/19/2023	03/08/2035		40,124,680	5.43/-2.13			344,792	5,685,716		6,839,669		(1,669,795)			632,599		B023
CSWAP: USD/JPY 03/12/2038	SOUTHERN GAS NETWORKS PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGCO3JS6CEU02	02/26/2025	03/12/2038		49,120,050	6.01/-2.65			87,037	(30,679)		712,798		(30,679)			884,030		B023
CSWAP: USD/JPY 03/19/2034	AFLAC INCORPORATED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/07/2024	03/19/2034		29,578,794	5.48/-1.60			281,358	296,996		2,019,896		(1,419,746)			443,006		B023
CSWAP: USD/JPY 07/11/2033	DYSON FINANCE LIMITED	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		22,108,609	5.67/-1.37			241,086	709,652		2,625,972		(1,037,542)			318,182		B023
CSWAP: USD/JPY 09/06/2035	THERMO FISHER SCIENTIFIC INC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/24/2023	09/06/2035		30,853,620	5.65/-1.50			314,784	761,334		3,712,469		(1,459,043)			498,482		B023
CSWAP: USD/JPY 09/06/2043	THERMO FISHER SCIENTIFIC INC	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		13,712,720	5.95/-2.02			131,577	338,371		2,299,154		(648,464)			294,477		B023
CSWAP: USD/JPY 11/07/2038	COSTCO WHOLESALE JAPAN LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/19/2023	11/07/2038		9,811,119	6.31/-1.84			108,236	(19,027)		1,487,797		(476,621)			180,999		B023

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CSWAP: USD/JPY 11/07/2043	COSTCO WHOLESALE JAPAN LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 E57ODZWZ7FF32TWEFA76	10/19/2023	11/07/2043		2,422,746	6.44/-2.12			25,767	(4,698)		454,183		(117,696)			52,267		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		34,765,556	3.69/-0.65			276,930	8,685,572		8,691,052		(1,264,503)			463,759		B023
CSWAP: USD/JPY 8/22/2029	COSTCO WHOLESALE JAPAN LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		14,132,644	2.97/-0.28			97,100	3,901,267		3,639,142		(496,075)			148,178		B023
CSWAP: USD/NOK 10/3/2034	GOLDCUP 101311 AB PUBL	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2034		39,690,000	6.00/-5.52			18,715	(2,171,856)		(587,993)		(3,032,375)			612,149		B023
CSWAP: USD/NZD 11/21/2033	ORION NEW ZEALAND LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2033		33,674,280	6.33/-3M NZDBBRFRA+186.00 bps			37,417	939,258		2,920,316		(352,564)			495,176		B023
CSWAP: USD/NZD 11/21/2035	ORION NEW ZEALAND LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2035		21,323,160	6.43/-3M NZDBBRFRA+198.00 bps			22,913	594,755		2,040,831		(223,250)			347,922		B023
CSWAP: USD/SEK 10/3/2034	GOLDCUP 101311 AB PUBL	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 G5GSEF7VJP5I7OUK5573	07/25/2024	10/03/2034		34,759,400	6.06/-4.45			112,404	(2,771,336)		(1,771,884)		(3,410,774)			536,103		B023
CSWAP: USD/SEK 10/3/2035	NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2035		2,931,200	6.12/-4.36			4,047	(254,433)		(121,540)		(254,433)			47,525		B023
CSWAP: USD/SEK 10/3/2039	NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2039		4,763,200	6.32/-4.57			6,441	(413,453)		(159,966)		(413,453)			90,744		B023
CSWAP: USD/JPY 2/18/2036	ABP ACQUISITIONS UK LIMITED	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02 RBOPEZSDGC03JS6CEU02	02/04/2025	02/18/2036		6,586,301	5.99/-2.25			28,778	(250,666)		(250,666)		(250,666)			108,682		B023
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(24,205,732)	258,723,249	XXX	565,575,000	12,574,705	226,018,683			248,735,803	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(24,141,010)	258,723,249	XXX	567,554,075	12,574,705	226,018,683			249,130,311	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
FSWP: OIS 2.600000 8/26/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/22/2022	08/26/2032		150,000,000	SOFR/-2.60				10,070,928		10,070,928	(3,118,502)				2,041,731		B0311
FSWP: OIS 2.614000 8/23/2027	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/22/2022	08/23/2027		250,000,000	SOFR/-2.61			1,134,363	6,384,708		6,384,708	(2,936,995)				1,935,386		B0311
FSWP: OIS 2.652000 8/26/2047	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/22/2022	08/26/2047		150,000,000	2.65/-SOFR				(27,599,819)		(27,599,819)	2,901,981				3,551,167		B0311
FSWP: OIS 2.652000 8/26/2047	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/26/2023	08/26/2047		150,000,000	SOFR/-2.65	14,912,071			26,770,273		26,770,273	(2,930,872)				3,551,167		B0311
FSWP: OIS 2.690000 7/22/2031	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/19/2022	07/22/2031		68,000,000	SOFR/-2.69			282,565	3,840,694		3,840,694	(1,554,124)				854,228		B0311
FSWP: OIS 2.694500 12/3/2057	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/28/2022	12/03/2057		100,000,000	2.69/-SOFR				(17,195,827)		(17,195,827)	566,946				2,859,136		B0311
FSWP: OIS 2.788000 8/21/2037	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/22/2022	08/21/2037		100,000,000	2.79/-SOFR			(410,569)	(10,649,021)		(10,649,021)	2,737,804				1,760,682		B0311
FSWP: OIS 2.954200 9/6/2029	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/07/2022	09/06/2029		400,000,000	SOFR/-2.95			1,465,747	12,123,859		12,123,859	(7,359,841)				4,213,481		B0311
FSWP: OIS 3.036000 11/17/2051	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/17/2022	11/17/2051		75,000,000	3.04/-SOFR				(9,152,628)		(9,152,628)	1,098,324				1,935,862		B0311
FSWP: OIS 3.171000 1/2/2054 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/28/2023	01/02/2054		150,000,000	3.17/-SOFR				(14,225,326)		(14,225,326)	804,204				4,023,391		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)
FSWP: OIS 3.281000 10/21/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/19/2022	10/21/2052		75,000,000	3.28/-SOFR			(208,457)	(7,594,541)		(7,594,541)	1,639,058				1,969,306		B0311
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			(632,469)	341,039		341,039	(632,469)				701,271		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
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 3.745600 8/18/2040 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/16/2023	08/18/2040		100,000,000	SOFR/-3.75				1,313,728		1,313,728	(2,759,795)				1,961,793		B0311
FSWP: OIS 3.811420 1/26/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/26/2024	01/26/2038		100,000,000	SOFR/-3.81				617,258		617,258	(1,695,322)				1,791,150		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 3.834900 2/13/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/09/2024	02/13/2038		100,000,000	3.83/-SOFR				(851,667)		(851,667)	738,581				1,794,589		B0311
FSWP: OIS 3.919300 2/21/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/16/2024	02/21/2038		150,000,000	3.92/-SOFR				(661,598)		(661,598)	1,125,495				2,694,172		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)	(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)	(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)	(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 1.700000 4/20/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/18/2022	04/20/2032		165,000,000	SOFR+26.16 bps/-1.70	1,815,000		1,201,900	23,233,991		23,233,991	(4,128,139)		(44,692)		2,192,122		B0311
SWP: OIS 2.002000 12/31/2035	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 02RNE8IBXP4ROTD8PU41	07/05/2022	12/31/2035		16,990,510	2.00/-SOFR+77.40 bps			(63,419)	(2,009,591)		(2,009,591)	509,270				278,651		B0311
SWP: OIS 2.005000 12/31/2040	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 02RNE8IBXP4ROTD8PU41	07/05/2022	12/31/2040		22,658,202	2.01/-SOFR+83.70 bps			(80,821)	(3,905,241)		(3,905,241)	677,850				449,815		B0311
SWP: OIS 2.00527 12/29/2045	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 02RNE8IBXP4ROTD8PU41	06/28/2022	12/29/2045		62,286,009	2.01/-SOFR+110.50 bps			(180,268)	(11,593,812)		(11,593,812)	1,645,897				1,419,029		B0311
SWP: OIS 2.250000 9/1/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/30/2022	09/01/2032		94,000,000	SOFR+26.16 bps/-2.25	893,940		555,707	10,566,686		10,566,686	(2,337,013)		(22,012)		1,280,903		B0311
SWP: OIS 2.364000 4/13/2027	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		8,500,000	2.36/-SOFR+42.83 bps			(51,842)	(299,208)		(299,208)	97,197				60,637		B031
SWP: OIS 2.436000 10/30/2030	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/26/2022	10/30/2030		250,000,000	SOFR/-2.44			1,197,878	15,619,085		15,619,085	(5,465,735)				2,954,420		B0311
SWP: OIS 2.491000 7/26/2028	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/22/2022	07/26/2028		50,000,000	SOFR/-2.49			232,663	1,826,924		1,826,924	(779,080)				455,747		B0311
SWP: OIS 2.541000 8/15/2033	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/26/2022	08/15/2033		250,000,000	SOFR/-2.54			1,133,242	21,604,129		21,604,129	(6,372,284)				3,618,706		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)
SWP: OIS 2.778000 12/31/2043	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/09/2022	12/31/2043		63,119,287	2.78/-SOFR+8.75 bps			(208,047)	(12,605,634)		(12,605,634)	1,881,752				1,367,097		B0311
SWP: OIS 2.788554 12/31/2043	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/13/2022	12/31/2043		63,242,837	2.79/-SOFR+6.75 bps			(210,884)	(12,670,230)		(12,670,230)	1,880,783				1,369,773		B0311
SWP: OIS 2.797500 12/31/2043	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/25/2022	12/31/2043		69,921,526	2.80/-SOFR+11.00 bps			(225,719)	(13,460,974)		(13,460,974)	2,079,308				1,514,426		B0311
SWP: OIS 2.812500 12/31/2038	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/07/2022	12/31/2038		38,043,562	2.81/-SOFR+7.20 bps			(123,792)	(5,313,416)		(5,313,416)	1,231,203				705,645		B0311
SWP: OIS 2.820568 12/31/2043	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/30/2022	12/31/2043		37,545,900	2.82/-SOFR+5.00 bps			(124,471)	(7,399,246)		(7,399,246)	1,116,172				813,204		B0311
SWP: OIS 2.850000 4/20/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/11/2022	04/20/2032		165,000,000	2.85/-SOFR+26.16 bps			(727,525)	(11,556,696)		(11,556,696)	3,978,649				2,192,122		B0311
SWP: OIS 2.851000 8/16/2029	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/24/2022	08/16/2029		200,000,000	SOFR/-2.85			791,261	6,791,774		6,791,774	(3,683,593)				2,093,041		B0311
SWP: OIS 2.877137 12/31/2044	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/31/2022	12/31/2044		38,537,768	2.88/-SOFR+4.10 bps			(130,480)	(8,089,533)		(8,089,533)	1,108,297				856,699		B0311
SWP: OIS 2.920275 12/31/2043	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/01/2022	12/31/2043		43,116,168	2.92/-SOFR+9.30 bps			(126,456)	(7,568,341)		(7,568,341)	1,306,567				933,850		B0311
SWP: OIS 3.000980 3/6/2064 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/06/2024	03/06/2064		100,000,000	3.00/-SOFR				(7,452,224)		(7,452,224)	(677,836)				3,120,853		B0311
SWP: OIS 3.031000 6/5/2034	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/01/2022	06/05/2034		75,000,000	SOFR/-3.03			271,890	4,178,688		4,178,688	(1,973,212)				1,136,584		B0311
SWP: OIS 3.043000 7/22/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/19/2022	07/22/2032		110,000,000	3.04/-SOFR+26.16 bps			(431,959)	(6,641,186)		(6,641,186)	2,661,692				1,487,551		B0311
SWP: OIS 3.061000 12/9/2042	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/05/2022	12/09/2042		100,000,000	3.06/-SOFR				(9,176,406)		(9,176,406)	1,504,124				2,103,813		B0311
SWP: OIS 3.131720 9/13/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/09/2022	09/13/2052		75,000,000	3.13/-SOFR+26.16 bps			(278,064)	(12,435,709)		(12,435,709)	1,541,895				1,965,586		B0311
SWP: OIS 3.140000 9/1/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/30/2022	09/01/2032		94,000,000	3.14/-SOFR+26.16 bps			(346,557)	(5,187,670)		(5,187,670)	2,281,552				1,280,903		B0311
SWP: OIS 3.184000 10/18/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/18/2022	10/18/2052		60,000,000	3.18/-SOFR			(181,578)	(7,046,671)		(7,046,671)	1,292,713				1,575,210		B0311
SWP: OIS 3.387850 10/1/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/27/2024	10/01/2026		105,000,000	3.39/-SOFR			(266,880)	(672,814)		(672,814)	604,869				643,871		B031
SWP: OIS 3.454900 6/23/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/19/2024	06/23/2026		100,000,000	SOFR/-3.45			238,598	529,161		529,161	(425,037)				554,558		B031
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 3.512790 9/21/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/15/2022	09/21/2032		130,000,000	3.51/-SOFR+26.16 bps			(357,930)	(4,089,265)		(4,089,265)	3,121,694				1,777,984		B0311
SWP: OIS 3.513700 4/1/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/27/2024	04/01/2026		70,000,000	3.51/-SOFR			(155,817)	(317,777)		(317,777)	216,112				350,479		B031
SWP: OIS 3.538600 3/23/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/19/2024	03/23/2026		15,000,000	SOFR/-3.54			32,263	64,407		64,407	(43,983)				74,174		B031

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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 3.598000 3/5/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/05/2024	03/05/2034		100,000,000	SOFR/-3.60				921,727		921,727	(1,000,043)				1,494,511		B0311
SWP: OIS 3.632000 6/13/2028	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/06/2023	06/13/2028		500,000,000	3.63/-SOFR			(1,054,697)	(565,149)		(565,149)	6,437,834				4,475,963		B037
SWP: OIS 3.655300 12/23/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/19/2024	12/23/2025		15,000,000	SOFR/-3.66			26,353	50,122		50,122	(26,383)				64,146		B031
SWP: OIS 3.667500 10/19/2029	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/18/2022	10/19/2029		200,000,000	SOFR/-3.67			362,634	346,816		346,816	(3,507,327)				2,134,517		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 3.702250 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 3.709760 10/26/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/20/2022	10/26/2052		65,000,000	3.71/-SOFR+26.16 bps			(146,926)	(4,454,487)		(4,454,487)	1,453,631				1,707,156		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 3.742200 4/2/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/31/2025	04/02/2027		65,000,000	3.74/-SOFR				20,779		20,779	20,779				460,249		B031
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
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 3.766200 2/13/2036 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/09/2024	02/13/2036		100,000,000	3.77/-SOFR				(635,781)		(635,781)	1,207,848				1,649,201		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 3.773500 5/29/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/27/2024	05/29/2026		70,000,000	SOFR/-3.77			114,029	117,056		117,056	(225,239)				377,229		B031
SWP: OIS 3.779000 4/2/2026	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/29/2023	04/02/2026		200,000,000	3.78/-SOFR			(312,470)	(442,400)		(442,400)	489,781				1,002,736		B037
SWP: OIS 3.783000 10/25/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/19/2022	10/25/2032		150,000,000	SOFR/-3.78			227,792	(112,865)		(112,865)	(3,568,264)				2,064,251		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: 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 3.786250 10/1/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/27/2024	10/01/2025		70,000,000	3.79/-SOFR			(108,200)	(166,714)		(166,714)	74,052				248,502		B031
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 3.800000 12/5/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/02/2024	12/05/2029		650,000,000	3.80/-SOFR	54,912		(860,170)	3,467,538		3,467,538	11,442,664		(2,702)		7,034,528		B037
SWP: OIS 3.800100 2/14/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/12/2024	02/14/2039		100,000,000	3.80/-SOFR				(1,133,015)		(1,133,015)	1,328,797				1,863,124		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 3.823300 12/24/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2025	12/24/2026		99,000,000	SOFR/-3.82			11,366	(104,508)		(104,508)	(104,508)				651,869		B031
SWP: OIS 3.830000 12/13/2027 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/06/2024	12/13/2027		300,000,000	3.83/-SOFR	3,445		(370,424)	1,034,256		1,034,256	3,296,035		(281)		2,466,627		B037
SWP: OIS 3.830700 9/23/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/19/2024	09/23/2025		20,000,000	SOFR/-3.83			28,930	42,700		42,700	(18,766)				69,440		B031
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
SWP: OIS 3.867800 9/24/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2025	09/24/2026		70,000,000	SOFR/-3.87			7,344	(59,692)		(59,692)	(59,692)				426,502		B031

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SWP: OIS 3.876000 2/15/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/13/2024	02/15/2039		50,000,000	3.88/-SOFR				(294,994)		(294,994)	674,105				931,654		B0311
SWP: OIS 3.880900 2/28/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/27/2024	02/28/2026		65,000,000	SOFR/-3.88			82,034	80,826		80,826	(121,654)				310,892		B031
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 3.911400 9/20/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/18/2024	09/20/2025		49,000,000	SOFR/-3.91			61,210	86,210		86,210	(36,540)				168,672		B031
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 3.928500 2/27/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/27/2024	02/27/2039		100,000,000	3.93/-SOFR				(610,663)		(610,663)	304,879				1,865,513		B0311
SWP: OIS 3.934600 6/24/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2025	06/24/2026		7,000,000	SOFR/-3.93			630	(4,457)		(4,457)	(4,457)				38,862		B031
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 3.959600 1/16/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/11/2024	01/16/2026		12,000,000	SOFR/-3.96			11,765	11,696		11,696	(14,683)				53,574		B031
SWP: OIS 3.986150 9/12/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/10/2024	09/12/2026		55,000,000	SOFR/-3.99			51,920	(121,104)		(121,104)	(224,878)				331,378		B031
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 4.020800 4/12/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/10/2024	04/12/2039		100,000,000	4.02/-SOFR				(203,288)		(203,288)	583,664				1,873,573		B0311
SWP: OIS 4.022100 6/12/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/10/2024	06/12/2026		30,000,000	SOFR/-4.02			25,624	(42,187)		(42,187)	(81,273)				164,317		B031
SWP: OIS 4.022400 11/29/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/27/2024	11/29/2025		15,000,000	SOFR/-4.02			13,060	14,039		14,039	(10,714)				61,195		B031
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 4.050700 6/23/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/19/2024	06/23/2025		10,000,000	SOFR/-4.05			8,965	7,772		7,772	(4,395)				23,986		B031
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 4.075800 4/3/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/27/2025	04/03/2026		14,245,000	SOFR/-4.08			2,901	(14,021)		(14,021)	(14,021)				71,517		B031

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWP: OIS 4.076380 3/12/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/10/2024	03/12/2026		10,000,000	SOFR/-4.08			6,917	(6,714)		(6,714)	(14,665)				48,681		B031
SWP: OIS 4.081000 9/1/2027	Real Estate	Schedule A	Interest Rate	BANK OF AMERICA NA REAL ESTATE B4TYDEB6GKMZ0031MB27 B4TYDEB6GKMZ0031MB27	11/09/2022	09/01/2027		225,000,000	SOFR/-4.08			152,844	(2,410,326)		(2,410,326)	(1,935,358)				1,750,783		B023
SWP: OIS 4.096000 8/15/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/13/2024	08/15/2026		110,000,000	SOFR/-4.10			77,691	(358,656)		(358,656)	(381,870)				645,012		B031
SWP: OIS 4.101600 10/16/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/11/2024	10/16/2025		16,000,000	SOFR/-4.10			11,764	12,201		12,201	(5,408)				59,070		B031
SWP: OIS 4.112000 12/24/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2025	12/24/2025		21,000,000	SOFR/-4.11			1,064	(4,676)		(4,676)	(4,676)				89,973		B031
SWP: OIS 4.113400 2/12/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/07/2024	02/12/2026		15,000,000	SOFR/-4.11			8,992	(8,931)		(8,931)	(16,586)				70,005		B031
SWP: OIS 4.124100 5/15/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/13/2024	05/15/2026		25,000,000	SOFR/-4.12			15,901	(52,851)		(52,851)	(53,453)				132,482		B031
SWP: OIS 4.139600 4/28/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/24/2025	04/28/2026		15,090,000	SOFR/-4.14			5,626	(30,610)		(30,610)	(30,610)				78,291		B031
SWP: OIS 4.145880 1/3/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/27/2025	01/03/2026		47,975,000	SOFR/-4.15			7,061	(24,919)		(24,919)	(24,919)				209,344		B031
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 4.151000 12/12/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/10/2024	12/12/2025		10,000,000	SOFR/-4.15			5,319	(500)		(500)	(4,950)				41,874		B031
SWP: OIS 4.151110 3/28/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/24/2025	03/28/2026		22,930,000	SOFR/-4.15			8,020	(37,747)		(37,747)	(37,747)				114,178		B031
SWP: OIS 4.153400 11/20/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/18/2025	11/20/2026		141,000,000	SOFR/-4.15			29,263	(829,939)		(829,939)	(829,939)				903,142		B031
SWP: OIS 4.166010 2/28/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/24/2025	02/28/2026		20,920,000	SOFR/-4.17			6,531	(26,980)		(26,980)	(26,980)				100,060		B031
SWP: OIS 4.170500 8/20/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/18/2025	08/20/2026		17,000,000	SOFR/-4.17			3,205	(76,358)		(76,358)	(76,358)				100,179		B031
SWP: OIS 4.172500 2/15/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/13/2024	02/15/2026		15,000,000	SOFR/-4.17			6,813	(17,740)		(17,740)	(15,251)				70,334		B031
SWP: OIS 4.185000 1/28/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/24/2025	01/28/2026		31,390,000	SOFR/-4.19			9,210	(30,140)		(30,140)	(30,140)				143,000		B031
SWP: OIS 4.201500 5/20/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/18/2025	05/20/2026		13,000,000	SOFR/-4.20			2,003	(40,536)		(40,536)	(40,536)				69,309		B031
SWP: OIS 4.204800 11/12/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/07/2024	11/12/2025		24,877,000	SOFR/-4.20			10,908	(1,196)		(1,196)	(4,801)				97,876		B031
SWP: OIS 4.210090 9/12/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/10/2024	09/12/2025		5,000,000	SOFR/-4.21			1,921	1,088		1,088	449				16,809		B031
SWP: OIS 4.219490 8/29/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/27/2024	08/29/2025		30,000,000	SOFR/-4.22			15,420	13,331		13,331	295				96,479		B031
SWP: OIS 4.221900 9/4/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/30/2024	09/04/2025		50,000,000	SOFR/-4.22			24,917	20,333		20,333	714				163,962		B031
SWP: OIS 4.233000 12/23/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/19/2024	12/23/2025		50,000,000	SOFR/-4.23			15,631	(38,472)		(38,472)	(18,813)				213,820		B031
SWP: OIS 4.246500 11/15/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/13/2024	11/15/2025		15,000,000	SOFR/-4.25			4,950	(5,330)		(5,330)	(1,805)				59,406		B031
SWP: OIS 4.252000 7/16/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/11/2024	07/16/2025		24,000,000	SOFR/-4.25			8,621	7,623		7,623	3,251				64,972		B031

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SWP: OIS 4.254930 2/20/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/18/2025	02/20/2026		2,000,000	SOFR/-4.25			189	(3,889)		(3,889)	(3,889)				9,451		B031
SWP: OIS 4.265150 4/1/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/27/2024	04/01/2025		55,000,000	4.27/-SOFR			(19,103)	(272)		(272)	12,374				14,394		B031
SWP: OIS 4.278200 11/20/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/18/2025	11/20/2025		4,000,000	SOFR/-4.28			275	(3,529)		(3,529)	(3,529)				16,014		B031
SWP: OIS 4.285320 8/12/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/07/2024	08/12/2025		14,780,000	SOFR/-4.29			3,506	1,610		1,610	4,051				44,777		B031
SWP: OIS 4.295360 6/12/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/10/2024	06/12/2025		15,000,000	SOFR/-4.30			2,565	1,892		1,892	3,233				33,541		B031
SWP: OIS 4.304200 8/15/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/13/2024	08/15/2025		5,000,000	SOFR/-4.30			929	102		102	1,609				15,316		B031
SWP: OIS 4.307900 8/20/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/18/2025	08/20/2025		4,000,000	SOFR/-4.31			143	(842)		(842)	(842)				12,475		B031
SWP: OIS 4.388520 5/15/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/13/2024	05/15/2025		30,000,000	SOFR/-4.39			(751)	(36)		(36)	9,184				52,669		B031
SWP: OIS 4.437900 6/4/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/30/2024	06/04/2025		10,000,000	SOFR/-4.44			(417)	(384)		(384)	4,110				21,100		B031
SWP: OIS 4.445000 5/29/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/27/2024	05/29/2025		25,000,000	SOFR/-4.45			(1,244)	(897)		(897)	9,969				50,256		B031
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: OIS 4.480320 8/1/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/30/2024	08/01/2025		50,000,000	SOFR/-4.48			(4,622)	(15,676)		(15,676)	30,790				145,126		B031
SWP: OIS 4.543500 10/23/2035 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/19/2023	10/23/2035		75,000,000	SOFR/-4.54				(4,827,818)		(4,827,818)	(2,087,121)				1,219,175		B0311
SWP: OIS 4.546300 9/18/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/12/2023	09/18/2026		300,000,000	4.55/-SOFR			100,501	2,920,601		2,920,601	867,545				1,817,721		B037
SWP: OIS 4.575500 3/18/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/14/2024	03/18/2026		80,000,000	SOFR/-4.58			(16,326)	(435,631)		(435,631)	(53,137)				392,812		B031
SWP: OIS 4.647200 5/1/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/30/2024	05/01/2025		100,000,000	SOFR/-4.65			(35,694)	(12,036)		(12,036)	61,596				145,715		B031
SWP: OIS 4.693200 3/28/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/26/2024	03/28/2026		80,000,000	SOFR/-4.69			(47,689)	(552,996)		(552,996)	(34,813)				398,353		B031
SWP: OIS 4.724100 5/23/2026 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/21/2024	05/23/2026		45,000,000	SOFR/-4.72			(26,364)	(399,059)		(399,059)	(50,709)				240,782		B031
SWP: OIS 4.771000 9/18/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/14/2024	09/18/2025		55,000,000	SOFR/-4.77			(49,321)	(119,028)		(119,028)	72,698				188,228		B031
SWP: OIS 4.790800 12/28/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/26/2024	12/28/2025		20,000,000	SOFR/-4.79			(21,799)	(98,473)		(98,473)	18,297				86,325		B031
SWP: OIS 4.796600 7/22/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/18/2024	07/22/2025		50,000,000	SOFR/-4.80			(43,334)	(59,272)		(59,272)	67,475				139,102		B031
SWP: OIS 4.893700 11/23/2025 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/21/2024	11/23/2025		25,000,000	SOFR/-4.89			(32,550)	(113,983)		(113,983)	34,895				100,725		B031
SWP: OIS 4.904000 6/18/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/14/2024	06/18/2025		30,000,000	SOFR/-4.90			(32,367)	(28,507)		(28,507)	44,297				69,784		B031
SWP: OIS 4.911600 9/28/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/26/2024	09/28/2025		25,000,000	SOFR/-4.91			(31,654)	(77,013)		(77,013)	41,123				88,024		B031
SWP: OIS 5.004500 8/23/2025 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/21/2024	08/23/2025		35,000,000	SOFR/-5.00			(50,358)	(91,024)		(91,024)	66,140				110,300		B031
SWP: OIS 5.063800 6/28/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/26/2024	06/28/2025		35,000,000	SOFR/-5.06			(52,324)	(53,036)		(53,036)	66,785				86,415		B031

SCHEDULE DB - PART A - SECTION 1

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SWP: OIS 5.069450 6/11/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/07/2024	06/11/2025		50,000,000	SOFR/-5.07			(74,046)	(58,387)		(58,387)	92,019				111,035		B031
SWP: OIS 5.147460 5/23/2025 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/21/2024	05/23/2025		15,000,000	SOFR/-5.15			(24,664)	(14,077)		(14,077)	28,983				28,579		B031
SWP: OIS 5.167000 8/3/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/01/2024	08/03/2025		17,000,000	SOFR/-5.17			(30,867)	(44,898)		(44,898)	38,571				49,742		B031
SWP: OIS 5.267700 5/3/2025 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/01/2024	05/03/2025		18,000,000	SOFR/-5.27			(34,408)	(12,837)		(12,837)	38,153				27,062		B031
SWP: OIS 5.330000 9/28/2036	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/26/2006	09/28/2036		19,500,000	5.33/-SOFR+26.16 bps			34,870	2,236,533		2,236,533	533,808				330,698		B0311
SWP: OIS 5.550000 9/11/2036	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/07/2006	09/11/2036		31,250,000	5.55/-SOFR+26.16 bps			73,078	4,208,044		4,208,044	859,227				528,890		B0311
SWP: USD 1.760000 10/4/2028	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/27/2021	10/04/2028		292,625,000	1.76/-SOFR+67.25 bps			(2,499,496)	(24,513,485)		(24,513,485)	5,578,439				2,743,142		B037
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
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 3.910600 2/21/2036 SOF	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/21/2024	02/21/2036		250,000,000	3.91/-SOFR				(444,102)		(444,102)	1,647,247				4,127,153		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
SWP: USD 3.975000 09/11/2036	Fixed Income Security	D1	Interest Rate	HSBC BANK USA, N.A. 1IE8VN30JCEQV1H4R804 1IE8VN30JCEQV1H4R804	07/26/2011	09/11/2036		31,250,000	US3MLIB/-3.98			50,717	317,224		317,224	(850,221)				528,890		B0311
SWP: USD 4.147500 09/28/2036	Fixed Income Security	D1	Interest Rate	HSBC BANK USA, N.A. 1IE8VN30JCEQV1H4R804 1IE8VN30JCEQV1H4R804	07/27/2011	09/28/2036		19,500,000	US3MLIB/-4.15			23,432	(111,589)		(111,589)	(526,032)				330,698		B0311
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										17,679,368		(222,900)	(155,365,942)	XXX	(155,365,942)	(20,970,249)		(69,687)		219,149,405	XXX	XXX
CSWAP: CHF/USD 05/04/2028	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 O2RNE8IBXP4ROTD8PU41	04/20/2022	05/04/2028		21,130	100.00/-100.00			722	13,106		13,106	(332)	536			186		B021
CSWAP: CHF/USD 05/07/2032	Foreign Liability	Exhibit 7	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50 BFM8T61CT2L1QCEMIK50	04/17/2024	05/07/2032		51,386	100.00/-100.00			(1,147)	124		124	(1,731)	1,046			685		B021
CSWAP: CHF/USD 07/23/2030	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 O2RNE8IBXP4ROTD8PU41	04/08/2021	07/23/2030		51,213	100.00/-100.00			1,178	53,330		53,330	(1,434)	1,274			590		B021
CSWAP: CHF/USD 09/11/2029	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 O2RNE8IBXP4ROTD8PU41	09/02/2020	09/11/2029		39,560	100.00/-100.00			577	28,583		28,583	(567)	965			417		B021

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: CHF/USD 10/18/2027	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/09/2019	10/18/2027		650,260,104	0.01/-0.01			(788)	4,123		4,123	(17,426,569)	17,429,432			5,192,608		B021
CSWAP: GBP/USD 04/22/2040	BROMFORD FLAGSHIP LIMITED	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/25/2025	04/22/2040		22,006,500	5.71/-6.06				65,522		65,522	1,782	63,740			427,165		B023
CSWAP: USD/AUD 03/12/2044	NEW TERMINAL FINANCING CO PTY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2018	03/12/2044		19,208,640	4.85/-5.04			20,164	4,054,513		4,054,513	623,425	(105,596)			418,220		B023
CSWAP: USD/EUR 03/13/2032	BIDCORP FOODSERVICE EUROPE LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	01/23/2025	05/13/2032		10,920,000	6.07/-4.04				318,026		318,026	740,132	(422,106)			145,725		B023
CSWAP: USD/EUR 10/31/2028	AMETEK INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		19,283,250	3.32/-1.53				85,842		512,953	297,531	(782,259)			182,658		B023
CSWAP: USD/EUR 4/13/2025	IMI GROUP LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/19/2015	04/13/2025		33,028,100	3.39/-1.39				167,152		1,701,532	(17,599)	(1,296,315)			31,166		B023
CSWAP: USD/EUR 5/7/2025	SONEPAR SA	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025		18,071,000	3.59/-1.53				90,022		(290,449)	(15,549)	(759,909)			28,768		B023
CSWAP: USD/EUR 6/27/2026	CRODA INTERNATIONAL PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		12,850,100	3.27/-1.43				60,687		412,187	37,316	(514,056)			71,578		B023
CSWAP: USD/EUR 6/27/2045	ALPHA TRAINS FINANCE SA	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	06/27/2024	06/27/2045		10,724,000	6.20/-4.67				20,657		20,657	1,306,577	(447,005)			241,319		B023
CSWAP: USD/EUR 6/27/2050	ALPHA TRAINS FINANCE SA	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2050		24,986,920	6.14/-4.63				52,652		52,652	2,837,881	(1,041,522)			627,882		B023
CSWAP: USD/EUR 8/20/2026	LINEAGE TREASURY EUROPE BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		26,631,640	2.30/-0.89				98,773		1,911,735	136,199	(1,014,702)			156,937		B023
CSWAP: USD/EUR 9/23/2026	WOODWARD INC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		7,423,020	3.07/-1.12				36,038		298,673	30,488	(295,023)			45,186		B023
CSWAP: USD/GBP 02/27/2045	VIVID HOUSING LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	02/27/2045		18,781,440	3.59/-2.54				48,763		3,430,251	994,439	(559,920)			419,188		B023
CSWAP: USD/GBP 06/27/2026	CRODA INTERNATIONAL PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		8,293,225	3.30/-2.80				16,460		928,795	310	(220,517)			46,195		B023
CSWAP: USD/GBP 08/20/2026	LINEAGE TREASURY EUROPE BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		48,904,620	2.30/-1.98				57,109		3,607,675	61,805	(1,353,780)			288,189		B023
CSWAP: USD/GBP 09/05/2032	THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		9,230,550	4.77/-4.61				21,550		1,950,042	227,928	(226,269)			125,874		B023

SCHEDULE DB - PART A - SECTION 1

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

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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 09/05/2037	THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		15,175,650	5.13/-5.01			36,270	3,566,565		3,566,565	560,759	(372,002)			267,637		B023
CSWAP: USD/GBP 11/01/2025	SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2025		7,782,000	4.28/-2.76			28,723	109,129		109,129	(36,920)	(230,104)			29,863		B023
CSWAP: USD/GBP 11/23/2028	AMETEK INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		34,188,000	3.35/-2.59			49,034	(642,339)		(642,339)	365,390	(1,073,820)			326,672		B023
CSWAP: USD/GBP 11/27/2045	VIVID HOUSING LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	11/27/2045		51,713,280	3.71/-2.64			133,480	9,847,736		9,847,736	2,777,135	(1,541,698)			1,175,666		B023
CSWAP: USD/GBP 3/26/2026	THE BRITISH LAND COMPANY PLC	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/24/2013	03/26/2026		51,918,220	4.47/-3.97			131,926	8,738,979		8,738,979	(75,035)	(1,292,419)			257,807		B023
CSWAP: USD/GBP 4/27/2026	ANGLIAN WATER SERVICES FINANCING P	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		23,733,600	3.37/-2.93			42,915	2,559,798		2,559,798	(16,863)	(632,787)			122,979		B023
CSWAP: USD/GBP 6/29/2029	ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		22,032,187	5.08/-SONIA+237.66 bps			(9,401)	5,107,683		5,107,683					227,084		B023
CSWAP: USD/GBP 9/1/2026	HEATHROW AIRPORT LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/06/2014	09/01/2026		76,446,000	3.95/-3.77			215,169	18,720,412		18,720,412	97,409	(1,725,781)			455,787		B023
CSWAP: USD/GBP 9/11/2032	WH SMITH PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	09/11/2032		2,585,000	5.82/-6.13				1,570		1,570	(1,929)	3,499			35,290		B023
CSWAP: USD/GBP 9/11/2035	WH SMITH PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	09/11/2035		29,727,500	6.05/-6.40				22,648		22,648	(17,588)	40,236			480,603		B023
CSWAP: USD/GBP 9/12/2026	CADOGAN ESTATES LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		9,252,000	4.23/-3.75			22,155	1,593,310		1,593,310	4,441	(230,104)			55,744		B023
CSWAP: USD/GBP 9/5/2027	THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/10/2015	09/05/2027		31,469,450	3.97/-3.37			84,741	5,270,647		5,270,647	159,109	(795,777)			245,425		B023
CSWAP: USD/JPY 5/21/2025	COSTCO WHOLESALE JAPAN LTD	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	04/23/2015	05/21/2025		46,713,343	3.18/-0.79			359,436	9,164,226		9,164,226	169,949	(1,815,699)			87,307		B023
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												1,797,550	83,134,394	XXX	83,134,394	(6,182,731)	(1,208,442)			12,218,400	XXX	XXX
SWP: IFS 0.00 12/31/2035	Liability Hedge	Exhibit 5	Inflation Risk	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/22/2016	12/31/2035		15,000,000	CPI_1/-CPI_1			138,943	502,718		502,718	100,498				246,006		B070
SWP: IFS 1.91 12/31/2025	Liability Hedge	Exhibit 5	Inflation Risk	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/23/2016	12/31/2025		5,000,000	CPI_1/-CPI_1			47,893	50,576		50,576	26,387				21,700		B070
SWP: IFS 1.99 12/31/2030	Liability Hedge	Exhibit 5	Inflation Risk	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/23/2016	12/31/2030		10,000,000	CPI_1/-CPI_1			93,057	249,674		249,674	97,458				119,960		B070
SWP: IFS 2.005 12/31/2040	Liability Hedge	Exhibit 5	Inflation Risk	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/22/2016	12/31/2040		20,000,000	CPI_1/-CPI_1			185,051	702,596		702,596	88,691				397,044		B070

SCHEDULE DB - PART A - SECTION 1

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

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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: IFS 2.005 12/31/2045	Liability Hedge	Exhibit 5	Inflation Risk 1	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 O2RNE8IBXP4ROTD8PU41	03/22/2016	12/31/2045		55,000,000	CPI_1/-CPI_1			280,356	1,658,849		1,658,849	(57,719)				1,253,201		B070
SWP: IFS 2.30250000 12/31/2028	Liability Hedge	Exhibit 5	Inflation Risk 3	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK557 G5GSEF7VJP5I7OUK5573	08/19/2010	12/31/2028		4,000,000	CPI_1/-CPI_1			34,196	57,924		57,924	43,506				38,762		B070
SWP: IFS 2.67 12/31/2043	Liability Hedge	Exhibit 5	Inflation Risk 7	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7H6GLXDRUGQFU57RNE97	07/19/2010	12/31/2043		4,000,000	CPI_1/-CPI_1			27,169	(155,675)		(155,675)	(25,219)				86,636		B070
SWP: IFS 2.689012	31/2028 Liability Hedge	Exhibit 5	Inflation Risk 7	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB2 B4TYDEB6GKMZO031MB27	12/18/2013	12/31/2028		7,700,000	CPI_1/-CPI_1			49,349	(19,400)		(19,400)	76,988				74,616		B070
SWP: IFS 2.778 12/31/43	Liability Hedge	Exhibit 5	Inflation Risk 1	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 O2RNE8IBXP4ROTD8PU41	12/11/2013	12/31/2043		50,000,000	CPI_1/-CPI_1			301,167	(3,367,018)		(3,367,018)	(327,392)				1,082,947		B070
SWP: IFS 2.78892 12/31/43	Liability Hedge	Exhibit 5	Inflation Risk 0	UBS AG, LONDON BFM8T61CT2L1QCEMIK5 BFM8T61CT2L1QCEMIK50	12/12/2013	12/31/2043		50,000,000	CPI_1/-CPI_1			299,451	(3,490,401)		(3,490,401)	(329,871)				1,082,947		B070
SWP: IFS 2.79 12/31/2033	Liability Hedge	Exhibit 5	Inflation Risk 6	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7 E57ODZWZ7FF32TWEFA76	12/17/2013	12/31/2033		5,700,000	CPI_1/-CPI_1			34,062	(172,760)		(172,760)	24,425				84,347		B070
SWP: IFS 2.7975 12/31/43	Liability Hedge	Exhibit 5	Inflation Risk 7	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7H6GLXDRUGQFU57RNE97	12/13/2013	12/31/2043		55,000,000	CPI_1/-CPI_1			326,805	(3,894,436)		(3,894,436)	(369,650)				1,191,242		B070
SWP: IFS 2.810 12/31/2029 LCH	Liability Hedge	Exhibit 5	Inflation Risk	London Clearing House 549300HN4UKV1E2R3U73	12/18/2013	12/31/2029		1,000,000	CPI_1/-CPI_1			5,906	(13,300)		(13,300)	8,007				10,904		B070
SWP: IFS 2.8125 12/31/38	Liability Hedge	Exhibit 5	Inflation Risk 4	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S07 RR3QWICWWIPCS8A4S074	12/16/2013	12/31/2038		30,000,000	CPI_1/-CPI_1			176,329	(1,520,484)		(1,520,484)	(29,155)				556,450		B070
SWP: IFS 2.82094 12/31/2043	Liability Hedge	Exhibit 5	Inflation Risk 0	UBS AG, LONDON BFM8T61CT2L1QCEMIK5 BFM8T61CT2L1QCEMIK50	12/16/2013	12/31/2043		29,500,000	CPI_1/-CPI_1			172,589	(2,224,858)		(2,224,858)	(203,594)				638,939		B070
SWP: IFS 2.855 12/31/2034 LCH	Liability Hedge	Exhibit 5	Inflation Risk	London Clearing House 549300HN4UKV1E2R3U73	12/18/2013	12/31/2034		2,000,000	CPI_1/-CPI_1			11,439	(82,530)		(82,530)	3,253				31,239		B070
SWP: IFS 2.86 12/31/2043	Liability Hedge	Exhibit 5	Inflation Risk 7	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7H6GLXDRUGQFU57RNE97	05/20/2010	12/31/2043		3,000,000	CPI_1/-CPI_1			17,489	(227,623)		(227,623)	(26,253)				64,977		B070
SWP: IFS 2.865 12/31/2039	Liability Hedge	Exhibit 5	Inflation Risk 1	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 O2RNE8IBXP4ROTD8PU41	12/18/2013	12/31/2039		3,000,000	CPI_1/-CPI_1			17,034	(193,235)		(193,235)	(5,772)				57,631		B070
SWP: IFS 2.8775 12/31/44 LCH	Liability Hedge	Exhibit 5	Inflation Risk	London Clearing House 549300HN4UKV1E2R3U73	12/17/2013	12/31/2044		31,000,000	CPI_1/-CPI_1			174,401	(2,825,850)		(2,825,850)	(245,722)				689,134		B070
SWP: IFS 2.88 12/31/2033	Liability Hedge	Exhibit 5	Inflation Risk 0	UBS AG, LONDON BFM8T61CT2L1QCEMIK5 BFM8T61CT2L1QCEMIK50	03/13/2025	12/31/2033		9,000,000	CPI_1/-CPI_1			49,815	(327,891)		(327,891)					133,180		B070
SWP: IFS 2.95 12/31/2043	Liability Hedge	Exhibit 5	Inflation Risk 7	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7H6GLXDRUGQFU57RNE97	05/05/2011	12/31/2043		10,000,000	CPI_1/-CPI_1			54,336	(985,771)		(985,771)	(92,719)				216,589		B070
SWP: IFS 2.98 12/31/2043	Liability Hedge	Exhibit 5	Inflation Risk 7	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE9 7H6GLXDRUGQFU57RNE97	02/23/2011	12/31/2043		14,000,000	CPI_1/-CPI_1			74,733	(1,418,479)		(1,418,479)	(132,250)				303,225		B070
SWP: IFS 3.0625 12/31/2033	Liability Hedge	Exhibit 5	Inflation Risk 8	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C386 E58DKGMJYYYJLN8C3868	01/06/2010	12/31/2033		4,500,000	CPI_1/-CPI_1			21,225	(252,338)		(252,338)	7,026				66,590		B070
1159999999. Subtotal - Swaps - Hedging Other - Other												2,592,795	(17,949,712)	XXX	(17,949,712)	(1,369,077)				8,448,266	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										17,679,368		4,167,445	(90,181,260)	XXX	(90,181,260)	(28,522,057)	(1,208,442)	(69,687)		239,816,071	XXX	XXX

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)
SWP: OIS 1.390000 8/31/2031	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/26/2021	08/31/2031		100,000,000	1.39/-SOFR+26.16 bps			(806,179)			(14,598,470)					1,267,075		B031
SWP: OIS 2.152500 3/10/2032	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/24/2022	03/10/2032		200,000,000	2.15/-SOFR			(1,100,215)			(18,492,576)					2,635,896		B031
1179999999. Subtotal - Swaps - Replication - Interest Rate												(1,906,394)		XXX	(33,091,046)					3,902,971	XXX	XXX
ICE: (CDX.NA.IG.37.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	02/24/2022	12/20/2026		250,000,000	1.00	4,382,166		625,000	1,530,979		3,063,500			(219,408)		250,000,000		B053
ICE: (CDX.NA.IG.38.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	08/30/2022	06/20/2027		200,000,000	1.00	1,003,391		500,000	439,762		2,957,400			(48,862)		200,000,000		B053
ICE: (CDX.NA.IG.41.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	02/05/2024	12/20/2028		275,000,000	1.00	5,168,162		687,500	3,921,696		5,319,050			(259,715)		275,000,000		B053
ICE: (CDX.NA.IG.44.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	03/28/2025	06/20/2030		121,000,000	1.00		2,190,707	77,306	2,186,119		2,180,783			(7,994)		121,000,000		B053
1189999999. Subtotal - Swaps - Replication - Credit Default										10,553,719	2,190,707	1,889,806	8,078,556	XXX	13,520,733			(535,979)		846,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										10,553,719	2,190,707	(16,588)	8,078,556	XXX	(19,570,313)			(535,979)		849,902,971	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate										17,679,368		(2,064,572)	(155,365,942)	XXX	(186,477,913)	(20,970,249)		(69,687)		223,446,884	XXX	XXX
1369999999. Total Swaps - Credit Default										10,553,719	2,190,707	1,889,806	8,078,556	XXX	13,520,733			(535,979)		846,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												(22,408,182)	341,857,643	XXX	648,709,394	6,391,974	224,810,241			260,954,203	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other												2,592,795	(17,949,712)	XXX	(17,949,712)	(1,369,077)				8,448,266	XXX	XXX
1409999999. Total Swaps										28,233,087	2,190,707	(19,990,153)	176,620,545	XXX	457,802,502	(15,947,352)	224,810,241	(605,666)		1,338,849,353	XXX	XXX
CAD/USD	Net Investment in Foreign Operations	D22	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/13/2024	06/20/2025		39,626,077	1.4132108				716,923		559,348	28,407				93,336		B022
CAD/USD	Net Investment in Foreign Operations	D22	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/19/2025	09/26/2025		33,793,045	1.4204106				442,342		156,204	442,342				118,325		B022
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													1,159,265	XXX	715,552	470,749				211,661	XXX	XXX
AUD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	01/29/2025	04/28/2025		6,410,618	1.604274558				552		552	(1,347)	1,899			8,878		B031
CAD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	01/29/2025	04/23/2025		39,503,908	1.4369672				20,019		20,019	(42,638)	62,657			49,582		B031
CAD/USD	Foreign Equities	BA	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/20/2025	04/23/2025		5,257,678	1.4149864				82,826		82,826	(5,810)	88,637			6,599		B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	04/25/2025		67,167,799	0.917733961				497,729		497,729	297,432	(2,755,437)			87,893		B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	04/25/2025		115,591,573	0.917836051				843,835		843,835	511,785	(4,742,462)			151,258		B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	11/20/2024	04/25/2025		8,489,928	0.942132436			(160,447)			(160,447)	36,208	(357,543)			11,110		B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025		2,116,310	0.940785547				(36,922)		(36,922)	9,044	(88,998)			2,769		B031

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)
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	12/13/2024	04/25/2025		19,881,341	0.946649665				(472,568)		(472,568)	84,189	(841,294)			26,016		B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	12/13/2024	04/25/2025		6,216,117	0.946649665				156,080		156,080	(27,806)	277,864			8,593		B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	01/29/2025	04/29/2025		435,041,245	0.95558453				(14,623,150)		(14,623,150)	(604,836)	(14,018,315)			613,131		B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	01/29/2025	05/14/2025		2,583,619	0.95476231				(86,666)		(86,666)	(5,709)	(80,957)			4,485		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	01/29/2025	05/14/2025		86,276,521	0.95476231				(2,894,090)		(2,894,090)	(190,633)	(2,703,457)			149,776		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 1VUV7VQFKUOQSJ21A208	01/29/2025	05/14/2025		36,838,332	0.95476231				(1,235,718)		(1,235,718)	(81,396)	(1,154,322)			63,951		B031
EUR/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 O2RNE8IBXP4ROTD8PU41	01/31/2025	05/14/2025		6,394,097	0.954493656				222,773		222,773	14,807	207,966			11,629		B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	03/28/2025	05/14/2025		7,551,494	0.921524367				17,013		17,013	(17,489)	34,502			13,109		B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	10/15/2024	04/25/2025		11,332,978	0.765557624				134,550		134,550	(2,635)	(332,732)			14,830		B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	11/21/2024	04/25/2025		1,081,830	0.793795126				(26,465)		(26,465)	(682)	(32,934)			1,416		B031
GBP/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 O2RNE8IBXP4ROTD8PU41	12/06/2024	04/25/2025		4,687,608	0.785598472				(65,234)		(65,234)	(2,416)	(141,229)			6,134		B031
GBP/USD	Foreign Equities	BA	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	01/29/2025	05/14/2025		42,864,635	0.80371574				(1,591,563)		(1,591,563)	11,428	(1,602,991)			74,413		B031
GBP/USD	Foreign Equities	BA	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	01/29/2025	05/14/2025		51,682,744	0.80371574				(1,918,979)		(1,918,979)	13,779	(1,932,758)			89,721		B031
GBP/USD	Foreign Equities	BA	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 W22LROWP2IHZNBB6K528	03/28/2025	05/14/2025		6,096,677	0.772847756				15,245		15,244	330	14,914			10,584		B031
1439999999. Subtotal - Forwards - Hedging Other													(21,121,180)	XXX	(21,121,181)	(4,395)	(30,096,990)			1,405,877	XXX	XXX
T-FRWD 2.375 5/51 @ 75.00295	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	07/06/2023	07/08/2025		200,000,000	75.00295			(718,237)			(18,750,534)					520,800		B0311
T-FRWD 2.375 5/51 @ 76.104274	Fixed Income Security	D1	Duration	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 E57ODZWZ7FF32TWEFA76	07/14/2023	07/18/2025		300,000,000	76.104274			(934,093)			(31,318,036)					819,706		B0311
T-FRWD 4.125 8/53 @ 90.683526	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 B4TYDEB6GKMZO031MB27	10/13/2023	10/17/2025		175,000,000	90.683526			(253,613)			2,264,733					647,704		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 4.25 02/54 @ 97.848491	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 KB1H1DSPRFMYMCUFXT09	03/25/2024	03/25/2027		70,000,000	97.848491			(35,333)			(3,090,687)					492,936		B0311
T-FRWD 4.25 2/54 @ 97.6202220	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 W22LROWP2IHZNBB6K528	03/18/2024	03/19/2026		230,000,000	97.620222			(290,323)			(8,441,509)					1,130,938		B0311
T-FRWD 4.75 11/53 @ 106.171415	Fixed Income Security	D1	Duration	TORONTO DOMINION BANK PT30B789TSUIDF37126 PT30B789TSUIDF371261	01/23/2024	01/23/2026		125,000,000	106.171415			(5,941)			(5,336,185)					564,731		B0311
1449999999. Subtotal - Forwards - Replication												(2,237,540)		XXX	(64,672,218)					4,176,815	XXX	XXX
1479999999. Subtotal - Forwards												(2,237,540)	(19,961,915)	XXX	(85,077,847)	466,354	(30,096,990)			5,794,353	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(24,141,010)	259,882,514	XXX	568,269,627	13,045,454	226,018,683			249,341,972	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										90,283,368	20,296,500	4,167,445	(83,516,888)	XXX	(83,516,889)	(35,331,606)	(31,305,432)	(69,687)		241,221,948	XXX	XXX
1719999999. Subtotal - Replication										10,553,719	2,190,707	(2,254,128)	8,078,556	XXX	(84,242,531)			(535,979)		854,079,786	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										100,837,087	22,487,207	(22,227,693)	184,444,182	XXX	400,510,207	(22,286,152)	194,713,251	(605,666)		1,344,643,706	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART 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 Expira-tion	Exchange	Trade Date	Transac-tion 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
TUM5	10	2,000,000	Jun-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	.06/30/2025	CBT ES7IP3U3RHIGC71XBU11	.02/24/2025	103.1130	103.5844	(78)	(78)				9,459	9,459	13,606	B0311	2,000
TUM5	2	400,000	Jun-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	.06/30/2025	CBT ES7IP3U3RHIGC71XBU11	.02/26/2025	103.3313	103.5844	(16)	(16)				1,016	1,016	2,721	B0311	2,000
TUM5	1	200,000	Jun-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	.06/30/2025	CBT ES7IP3U3RHIGC71XBU11	.03/06/2025	103.5000	103.5844	(8)	(8)				172	172	1,361	B0311	2,000
USM5	36	3,600,000	Jun-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	.06/18/2025	CBT ES7IP3U3RHIGC71XBU11	.02/24/2025	116.2517	117.2813	6,750	6,750				37,063	37,063	24,491	B0311	1,000
WNM5	1	100,000	Jun-25 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	.06/18/2025	CBT ES7IP3U3RHIGC71XBU11	.02/24/2025	121.2500	122.2500	438	438				1,000	1,000	680	B0311	1,000
WNM5	3	300,000	Jun-25 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	.06/18/2025	CBT ES7IP3U3RHIGC71XBU11	.03/27/2025	120.0313	122.2500	1,313	1,313				6,656	6,656	2,041	B0311	1,000
1539999999. Subtotal - Long Futures - Hedging Other												8,398	8,398				55,367	55,367	44,900	XXX	XXX
1579999999. Subtotal - Long Futures												8,398	8,398				55,367	55,367	44,900	XXX	XXX
FVM5	1	100,000	Jun-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	.06/30/2025	CBT ES7IP3U3RHIGC71XBU11	.02/24/2025	106.9998	108.1563	4,782	4,782				(1,156)	(1,156)	680	B0311	1,000
FVM5	3	300,000	Jun-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	.06/30/2025	CBT ES7IP3U3RHIGC71XBU11	.02/25/2025	107.4844	108.1563	94	94				(2,016)	(2,016)	2,041	B0311	1,000
FVM5	2	200,000	Jun-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	.06/30/2025	CBT ES7IP3U3RHIGC71XBU11	.03/11/2025	107.9281	108.1563	63	63				(453)	(453)	1,361	B0311	1,000
FVM5	13	1,300,000	Jun-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	.06/30/2025	CBT ES7IP3U3RHIGC71XBU11	.03/27/2025	107.6719	108.1563	406	406				(6,297)	(6,297)	8,844	B0311	1,000
TYM5	8	800,000	Jun-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	.06/18/2025	CBT ES7IP3U3RHIGC71XBU11	.02/24/2025	109.7603	111.2188	(125)	(125)				(11,668)	(11,668)	5,442	B0311	1,000
TYM5	2	200,000	Jun-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	.06/18/2025	CBT ES7IP3U3RHIGC71XBU11	.03/06/2025	110.5313	111.2188	(31)	(31)				(1,375)	(1,375)	1,361	B0311	1,000
UXYM5	29	2,900,000	Jun-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	.06/18/2025	CBT ES7IP3U3RHIGC71XBU11	.02/24/2025	112.6955	114.1250	1,288	1,288				(41,454)	(41,454)	19,729	B0311	1,000
UXYM5	3	300,000	Jun-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	.06/18/2025	CBT ES7IP3U3RHIGC71XBU11	.02/26/2025	114.0156	114.1250	(281)	(281)				(328)	(328)	2,041	B0311	1,000
UXYM5	1	100,000	Jun-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	.06/18/2025	CBT ES7IP3U3RHIGC71XBU11	.03/27/2025	113.0000	114.1250	(94)	(94)				(1,125)	(1,125)	680	B0311	1,000
1609999999. Subtotal - Short Futures - Hedging Other												6,102	6,102				(65,872)	(65,872)	42,178	XXX	XXX
1649999999. Subtotal - Short Futures												6,102	6,102				(65,872)	(65,872)	42,178	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												14,500	14,500				(10,506)	(10,506)	87,078	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												14,500	14,500				(10,506)	(10,506)	87,078	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank Of Scotland			
Royal Bank of Canada	(132,484)	146,984	14,500
Goldman Sachs International			
Total Net Cash Deposits	(132,484)	146,984	14,500

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART 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		15,133	(633)	15,133	15,133	(633)	15,133	87,078	87,078
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y			24,790,257	(48,767,488)		50,239,574	(69,241,995)		18,342,095	
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	Y	Y	3,800,000		1,747,658	(3,105,805)		5,442,643	(942,284)	700,360	3,443,539	
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	15,740,000		33,644,845	(309,017)	17,595,828	17,286,707	(791,946)	754,762	11,754,262	11,754,262
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y	8,409,196		148,108,427	(212,244,975)		179,195,549	(170,095,565)	802,377	37,491,622	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	N				(2,410,326)			(2,410,326)		1,750,783	
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Y	Y			21,578,581	(18,804,601)	2,773,980	10,063,803	(18,915,157)		14,236,535	14,236,535
CANADIAN IMPERIAL BANK OF COMMERCE	2IGI19DL770XOHC3ZE78	Y	Y			400,166	(659,480)		486,204	(659,480)		258,350	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	171,832,643		171,414,094	(16,621,180)		227,071,765	(49,663,746)	5,575,376	31,126,928	14,087,200
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y				(252,338)			(252,338)		66,590	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y			10,164,166		10,164,166	6,040,204	(11,111,087)		4,704,027	4,704,027
HSBC BANK USA, N.A.	1IE8VN30JCEQV1H4R804	Y	Y	430,000		317,224	(111,589)		317,224	(111,589)		859,588	635,223
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Y	Y			96,825,822	(85,472,565)	11,353,256	147,773,675	(149,623,592)		50,623,785	50,623,785
MUFG SECURITIES EMEA PLC	353800V2V8PUY9TK3E06	Y	Y	24,854,000		17,477,948	(2,816,880)		27,426,401	(1,997,842)	574,559	2,943,337	
MORGAN STANLEY CAPITAL SERVICES, INC	I7331LVCZKQKX5T7XV54	Y	Y	15,180,000		5,870,937	(1,119,235)		16,655,364		1,475,364	3,463,626	
MIZUHO CAPITAL MARKETS LLC	RB0PEZSDGC03JS6CEU02	Y	Y	13,320,000		8,726,250	(388,597)		13,113,340	(250,666)		2,771,797	
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0ZV05H2G7GRS05BHJ91	Y	Y	12,960,000		12,830,219	(1,367,305)		14,262,913	(409,227)	893,686	2,203,548	706,461
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	35,080,000		57,207,651	(27,544,757)		67,231,641	(30,016,141)	2,135,500	11,043,683	5,626,578
NATWEST MARKETS PLC	RR3QWICIWWIPCS8A4S074	Y	Y	6,135,000		7,475,029	(1,520,484)		7,882,279	(1,520,484)	226,795	895,262	714,807
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	218,070,000		143,569,920	(98,973,207)		281,563,412	(96,750,324)		47,678,921	
TORONTO DOMINION BANK	PT30B788TSUIDF371261	Y	Y			2,568,220	(44,309,133)		1,726,394	(41,971,488)		4,515,272	
UBS AG, LONDON	BFM8T61CT2L10CEMIK50	Y	Y	29,390,000		25,475,672	(9,008,125)		40,390,803	(7,421,444)	3,579,359	13,056,167	133,714
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	28,620,000		78,884,409	(45,437,868)	4,826,541	97,607,840	(68,052,646)	935,194	23,554,391	23,554,391
0299999999. Total NAIC 1 Designation				583,820,839		869,077,495	(621,244,955)	46,713,772	1,211,777,736	(722,209,368)	17,653,331	286,784,108	126,776,984
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				101,895,522		172,760,560	(236,148,918)		180,181,803	(269,239,963)		1,057,859,597	894,553,117
0999999999 - Gross Totals				685,716,361		1,041,853,188	(857,394,506)	46,728,904	1,391,974,671	(991,449,964)	17,668,464	1,344,730,784	1,021,417,179
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,041,853,188	(857,394,506)						

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)
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Cash		Cash Collateral	18,780,000		18,780,000		V
Credit Agricole CIB	1VUV7VQFKUOOSJ21A208	Cash		Cash Collateral	6,850,000		6,850,000		V
Canadian Imperial Bank of Commerce	2IGI19DL770X0HC3ZE78	Cash		Cash Collateral	370,000		370,000		V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash		Cash Collateral	290,000		290,000		V
Toronto Dominion Bank	PT3QB789TSJIDF371261	Cash		Cash Collateral	39,930,000		39,930,000		V
BOFA Security Inc	549300HN4UKV1E2R3U73	Cash		Cash Collateral	293,969,698		293,969,698		I
RBC Captial Markets	549300LC02FLSSVFFR64	Cash		Cash Collateral	1,285,529		1,285,529		I
CBT	549300EX04Q2QBFQTQ27	Treasury		Cash Collateral	78,855		78,855		I
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	Treasury	912803-FV-0	TREASURY NOTE	128,883	457,200	239,949	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	360,433	1,278,600	671,040	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	762,953	2,706,500	1,420,435	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	261,459	927,500	486,774	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	289,282	1,026,200	538,574	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	360,884	1,280,200	671,879	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	741,388	2,630,000	1,380,286	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	240,570	853,400	447,884	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	271,184	962,000	504,879	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	235,524	835,500	438,489	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	483,452	1,715,000	900,071	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	469,752	1,666,400	874,565	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	4,031,485	14,301,300	7,505,657	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	393,922	1,397,400	733,388	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	682,415	2,420,800	1,270,493	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	349,101	1,238,400	649,942	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	529,063	1,876,800	984,988	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	434,684	1,542,000	809,277	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	405,987	1,440,200	755,850	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	429,977	1,525,300	800,514	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	244,827	868,500	455,809	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	355,753	1,262,000	662,327	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	446,552	1,584,100	831,373	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	475,390	1,686,400	885,062	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	500,253	1,774,600	931,351	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	277,922	985,900	517,424	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	447,088	1,586,000	832,370	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	383,830	1,361,600	714,599	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	551,925	1,957,900	1,027,552	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	430,991	1,528,900	802,402	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	487,794	1,730,400	908,155	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	252,410	895,400	469,927	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	364,718	1,293,800	679,017	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	726,701	2,577,900	1,352,943	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	403,225	1,430,400	750,708	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	281,812	999,700	524,666	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	471,500	1,672,600	877,820	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	255,934	907,900	476,488	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	336,979	1,195,400	627,374	12/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	216,074	766,500	402,278	12/15/2051	I
0199999999 - Total					381,328,158	70,146,600	398,368,661	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)
Bank of Montreal	NQG6HPCNCCU6TUTQYE16	Cash		Cash Collateral	3,800,000		XXX		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Cash		Cash Collateral	15,740,000		XXX		V
Citibank	E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	53,803,651		XXX		V
HSBC Bank USA, N.A.	1IE8VN30JCEQV1H4R804	Cash		Cash Collateral	430,000		XXX		V
Mitsubishi UFJ Securities (USA), Inc.	353800V2V8PUY9TK3E06	Cash		Cash Collateral	24,854,000		XXX		V
Morgan Stanley Capital Services, Inc.	I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	15,180,000		XXX		V
MIZUHO CORPORATE BANK LTD	RBOPEZSDGC03JS6CEU02	Cash		Cash Collateral	13,320,000		XXX		V
Nomura Bank	OZV05H2G7GRS05BHJ91	Cash		Cash Collateral	12,960,000		XXX		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	35,080,000		XXX		V
Natwest Markets PLC	RR3QWICWWIPCS8A4S074	Cash		Cash Collateral	6,135,000		XXX		V
Société Générale	O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	218,070,000		XXX		V
UBS AG, London	BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	29,390,000		XXX		V
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	28,620,000		XXX		V
BOFA Security Inc	549300HN4UKV1E2R3U73	Cash		Cash Collateral	99,762,186		XXX		V
Royal Bank Of Canada WFC Branch	549300LC02FLSSVFFR64	Cash		Cash Collateral	2,133,336		XXX		V
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	US Treasury	912803-HB-2	USTR Note	486,515	467,054	XXX	05/15/2054	I
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	US Treasury	912803-GE-7	USTR Note	3,107,259	2,982,969	XXX	02/15/2052	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Fx Bond	F43750-KE-1	Foreign Bonds	3,190,830	3,038,999	XXX	07/25/2040	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Fx Bond	F26348-BH-8	Foreign Bonds	1	1	XXX	04/25/2060	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Fx Bond	G4527H-ZB-0	Foreign Bonds	464,999	550,628	XXX	10/22/2025	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Fx Bond	G4527H-CJ-8	Foreign Bonds	2,101,404	2,488,372	XXX	03/22/2026	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Fx Bond	EH8707-12-5	Foreign Bonds	3,068,291	3,038,518	XXX	03/15/2026	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Fx Bond	A5273H-AX-8	Foreign Bonds	494	481	XXX	07/15/2027	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Fx Bond	N4580Z-CG-0	Foreign Bonds	1,039,976	1,013,001	XXX	01/15/2028	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Fx Equity	T6S996-11-2	Foreign Equity	1,396,955	1,012,982	XXX		I
Société Générale	O2RNE8IBXP4R0TD8PU41	Fx Equity	T9471R-10-0	Foreign Equity	4,190,940	3,038,998	XXX		I
Société Générale	O2RNE8IBXP4R0TD8PU41	Fx Equity	G4720C-10-7	Foreign Equity	28	25	XXX		I
Société Générale	O2RNE8IBXP4R0TD8PU41	Fx Equity	T3679P-11-5	Foreign Equity	4,190,937	3,038,996	XXX		I
Société Générale	O2RNE8IBXP4R0TD8PU41	Fx Equity	T8578N-10-3	Foreign Equity	4,190,941	3,038,999	XXX		I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Treasury	91282C-JJ-1	USTR Note	102	100	XXX	11/15/2033	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Treasury	91282C-HT-1	USTR Note	98	94	XXX	08/15/2033	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Treasury	912810-UB-2	USTR Note	148,468	145,012	XXX	05/15/2044	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Treasury	912810-SJ-8	USTR Note	1,023	987	XXX	08/15/2049	I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	US Equity	17275R-BQ-4	US Equity	25,290	23,882	XXX		I
Bank of America, NA	549300HN4UKV1E2R3U73	US Treasury	91282C-CB-5	USTR Note	8,409,196		XXX		V
Citibank	E57ODZWZ7FF32TWEFA76	GSE MBS	31400N-VE-9	MBS	118,028,992		XXX		V
0299999999 - Total					713,320,912	23,880,098	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E