# QUARTERLY STATEMENT

**OF THE**

**NEW YORK LIFE INSURANCE COMPANY**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

FOR THE QUARTER ENDED
JUNE 30, 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 JUNE 30, 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 | CHRISTOPHER DOUGLAS KASTNER # | THOMAS CLAYTON SCHIEVELBEIN |
| ROBERT BARBER CARTER | MARK LAWRENCE FEIDLER | DONNA HAAG KINNAIRD | PAULA AMY STEINER |
| RALPH DE LA VEGA | ROBERT FRANCIS FRIEL | BARBARA GOLDMAN NOVICK | |

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 August 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 | 150,653,660,969 | | 150,653,660,969 | 146,462,167,598 |
| 2. | Stocks: | | | | |
| | 2.1 Preferred stocks | 228,435,091 | | 228,435,091 | 188,913,821 |
| | 2.2 Common stocks | 13,989,529,434 | 159,031,851 | 13,830,497,583 | 13,903,524,015 |
| 3. | Mortgage loans on real estate: | | | | |
| | 3.1 First liens | 25,546,895,198 | | 25,546,895,198 | 23,275,423,582 |
| | 3.2 Other than first liens | 545,810,025 | | 545,810,025 | 510,761,507 |
| 4. | Real estate: | | | | |
| | 4.1 Properties occupied by the company (less $ ..... encumbrances) | 311,774,755 | | 311,774,755 | 314,697,943 |
| | 4.2 Properties held for the production of income (less $ (993,132,147) encumbrances) | 2,065,472,823 | | 2,065,472,823 | 2,027,777,954 |
| | 4.3 Properties held for sale (less $ ..... encumbrances) | | | | |
| 5. | Cash ($ (518,851,281) ), cash equivalents ($ 3,116,420,427 ) and short-term investments ($ 785,916,393 ) | 3,383,485,539 | | 3,383,485,539 | 4,230,851,378 |
| 6. | Contract loans (including $ 3,805 premium notes) | 14,412,119,070 | 1,588,072 | 14,410,530,998 | 13,897,536,272 |
| 7. | Derivatives | 1,582,142,011 | | 1,582,142,011 | 1,488,775,929 |
| 8. | Other invested assets | 15,065,985,061 | 394,849,867 | 14,671,135,194 | 13,881,291,533 |
| 9. | Receivables for securities | 41,052,306 | | 41,052,306 | 2,566,802 |
| 10. | Securities lending reinvested collateral assets | | | | |
| 11. | Aggregate write-ins for invested assets | 191,601,528 | | 191,601,528 | 347,374,813 |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 228,017,963,810 | 555,469,790 | 227,462,494,020 | 220,531,663,147 |
| 13. | Title plants less $ ..... charged off (for Title insurers only) | | | | |
| 14. | Investment income due and accrued | 2,281,531,847 | 3,214,033 | 2,278,317,814 | 2,380,342,683 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 416,624,387 | 16,690,921 | 399,933,466 | 177,295,582 |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums) | 1,558,791,966 | | 1,558,791,966 | 1,511,906,590 |
| | 15.3 Accrued retrospective premiums ($ ..... ) and contracts subject to redetermination ($ ..... ) | | | | |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 31,169,191 | | 31,169,191 | 31,714,550 |
| | 16.2 Funds held by or deposited with reinsured companies | | | | |
| | 16.3 Other amounts receivable under reinsurance contracts | 71,798,209 | | 71,798,209 | 96,896,376 |
| 17. | Amounts receivable relating to uninsured plans | | | | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 267,413,432 | | 267,413,432 | 128,463,302 |
| 18.2 | Net deferred tax asset | 2,621,842,004 | 481,192,086 | 2,140,649,918 | 2,146,974,681 |
| 19. | Guaranty funds receivable or on deposit | 29,289,256 | | 29,289,256 | 29,236,703 |
| 20. | Electronic data processing equipment and software | 774,986,562 | 731,766,960 | 43,219,602 | 53,157,923 |
| 21. | Furniture and equipment, including health care delivery assets ($ ..... ) | 229,946,346 | 229,946,346 | | |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | 62,601,175 | | 62,601,175 | 72,239,536 |
| 23. | Receivables from parent, subsidiaries and affiliates | 363,493,096 | | 363,493,096 | 178,988,997 |
| 24. | Health care ($ ..... ) and other amounts receivable | 40,523,362 | 40,523,362 | | |
| 25. | Aggregate write-ins for other than invested assets | 7,223,902,664 | 1,220,679,297 | 6,003,223,367 | 5,928,039,917 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 243,991,877,307 | 3,279,482,795 | 240,712,394,512 | 233,266,919,987 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 11,267,210,670 | | 11,267,210,670 | 11,633,675,224 |
| 28. | Total (Lines 26 and 27) | 255,259,087,977 | 3,279,482,795 | 251,979,605,182 | 244,900,595,211 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | Derivatives-collateral assets | 191,601,528 | | 191,601,528 | 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) | 191,601,528 | | 191,601,528 | 347,374,813 |
| 2501. | Amounts receivable on corporate owned life insurance | 4,921,340,325 | | 4,921,340,325 | 4,836,727,922 |
| 2502. | Admitted disallowed IMR | 793,338,296 | | 793,338,296 | 803,673,430 |
| 2503. | Interest in annuity contracts | 145,851,459 | | 145,851,459 | 145,306,661 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 1,363,372,584 | 1,220,679,297 | 142,693,287 | 142,331,904 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 7,223,902,664 | 1,220,679,297 | 6,003,223,367 | 5,928,039,917 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 138,772,627,441 less $ included in Line 6.3 (including $ 465,933,855 Modco Reserve) | 138,772,627,441 | 136,051,348,282 |
| 2. | Aggregate reserve for accident and health contracts (including $ 319,924,952 Modco Reserve) | 5,748,239,528 | 5,631,721,945 |
| 3. | Liability for deposit-type contracts (including $ Modco Reserve) | 50,396,278,593 | 44,519,593,338 |
| 4. | Contract claims: | | |
| | 4.1 Life | 897,656,690 | 772,684,351 |
| | 4.2 Accident and health | 27,675,667 | 29,337,312 |
| 5. | Policyholders' dividends/refunds to members $ 18,076,630 and coupons $ due and unpaid | 18,076,630 | 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 $ 105,075 Modco) | 2,648,916,489 | 2,577,613,520 |
| | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco) | | |
| | 6.3 Coupons and similar benefits (including $ Modco) | | |
| 7. | Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts received in advance less $ 40,407 discount; including $ 2,948,296 accident and health premiums | 114,932,091 | 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 $ 28,098,510 assumed and $ 12,372,973 ceded | 40,471,483 | 31,711,652 |
| | 9.4 Interest Maintenance Reserve | | |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 18,506,521 , accident and health $ 2,059,186 and deposit-type contract funds $ | 20,565,707 | 20,189,115 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | 3,327,373 | 3,382,424 |
| 12. | General expenses due or accrued | 1,996,652,179 | 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) | (11,747,742) | (6,294,164) |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes | (2,904,475) | 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 | 75,440,134 | 83,513,909 |
| 17. | Amounts withheld or retained by reporting entity as agent or trustee | 1,886,331,953 | 1,811,984,868 |
| 18. | Amounts held for agents' account, including $ 34,848,410 agents' credit balances | 34,848,410 | 35,168,640 |
| 19. | Remittances and items not allocated | 374,407,158 | 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 | 254,391,504 | 260,282,012 |
| 22. | Borrowed money $ 417,627,354 and interest thereon $ | 417,627,354 | 449,570,724 |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve | 4,748,348,932 | 4,587,535,194 |
| | 24.02 Reinsurance in unauthorized and certified ($ ) companies | 4,911,056 | 5,352,243 |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ) reinsurers | 2,282,742,240 | 2,385,850,460 |
| | 24.04 Payable to parent, subsidiaries and affiliates | 39,126,204 | 36,563,930 |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | | |
| | 24.07 Funds held under coinsurance | 1,075,795,064 | 1,090,128,965 |
| | 24.08 Derivatives | 790,160,704 | 1,271,342,732 |
| | 24.09 Payable for securities | 587,459,149 | 356,258,952 |
| | 24.10 Payable for securities lending | 571,432,162 | 687,855,648 |
| | 24.11 Capital notes $ and interest thereon $ | | |
| 25. | Aggregate write-ins for liabilities | 1,216,969,910 | 1,306,070,026 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 215,030,759,588 | 206,839,478,740 |
| 27. | From Separate Accounts Statement | 11,267,210,670 | 11,633,675,224 |
| 28. | Total liabilities (Lines 26 and 27) | 226,297,970,258 | 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 | 793,338,296 | 803,673,430 |
| 35. | Unassigned funds (surplus) | 20,654,728,149 | 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) | 25,681,634,924 | 26,427,441,247 |
| 38. | Totals of Lines 29, 30 and 37 | 25,681,634,924 | 26,427,441,247 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 251,979,605,182 | 244,900,595,211 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Special reserves on certain group policies | 522,932,254 | 489,730,711 |
| 2502. | Derivatives-collateral liability | 507,739,806 | 629,433,814 |
| 2503. | Unfunded pension obligations for employees and agents | 201,726,694 | 206,542,080 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | (15,428,844) | (19,636,579) |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 1,216,969,910 | 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 | 793,338,296 | 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) | 793,338,296 | 803,673,430 |

# SUMMARY OF OPERATIONS

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | 9,834,740,914 | 8,699,287,246 | 17,276,657,830 |
| 2. | Considerations for supplementary contracts with life contingencies | 50,291 | 94,232 | 332,626 |
| 3. | Net investment income | 4,413,955,030 | 4,923,021,903 | 9,685,306,383 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 11,518,585 | 7,502,577 | 20,370,958 |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | | |
| 6. | Commissions and expense allowances on reinsurance ceded | 71,914,825 | 63,912,003 | 100,428,631 |
| 7. | Reserve adjustments on reinsurance ceded | (28,095,591) | (40,165,208) | (68,117,288) |
| 8. | Miscellaneous Income: | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 16,206,340 | 16,774,574 | 33,298,404 |
| | 8.2 Charges and fees for deposit-type contracts | 2,163,583 | 8,401,382 | 15,434,343 |
| | 8.3 Aggregate write-ins for miscellaneous income | 24,994,486 | 47,144,577 | 60,566,625 |
| 9. | Totals (Lines 1 to 8.3) | 14,347,448,463 | 13,725,973,286 | 27,124,278,512 |
| 10. | Death benefits | 2,274,484,766 | 2,263,915,527 | 4,381,025,875 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 4,980,186 | 11,707,451 | 23,129,725 |
| 12. | Annuity benefits | 849,425,268 | 813,645,582 | 1,652,589,511 |
| 13. | Disability benefits and benefits under accident and health contracts | 170,079,134 | 170,182,429 | 343,133,296 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | | |
| 15. | Surrender benefits and withdrawals for life contracts | 4,956,657,892 | 3,715,273,573 | 7,657,555,555 |
| 16. | Group conversions | 19,158,161 | 19,608,199 | 37,717,338 |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 868,685,464 | 682,931,082 | 1,403,173,791 |
| 18. | Payments on supplementary contracts with life contingencies | 1,955,786 | 2,799,018 | 4,747,622 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | 2,837,796,742 | 2,843,846,716 | 5,643,833,747 |
| 20. | Totals (Lines 10 to 19) | 11,983,223,399 | 10,523,909,577 | 21,146,906,460 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 268,123,463 | 285,475,768 | 559,826,376 |
| 22. | Commissions and expense allowances on reinsurance assumed | 21,193,456 | 21,502,445 | 42,312,047 |
| 23. | General insurance expenses and fraternal expenses | 1,196,081,871 | 1,278,712,647 | 2,711,693,802 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 152,694,419 | 150,329,883 | 303,518,419 |
| 25. | Increase in loading on deferred and uncollected premiums | 19,263,305 | 53,239,149 | (12,470,964) |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | (702,028,125) | (716,707,402) | (1,486,134,057) |
| 27. | Aggregate write-ins for deductions | 159,837,361 | 161,140,509 | 295,494,167 |
| 28. | Totals (Lines 20 to 27) | 13,098,389,149 | 11,757,602,576 | 23,561,146,250 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 1,249,059,314 | 1,968,370,710 | 3,563,132,262 |
| 30. | Dividends to policyholders and refunds to members | 1,404,777,204 | 1,258,957,044 | 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) | (155,717,890) | 709,413,666 | 911,812,410 |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | (50,375,900) | (32,749,118) | 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) | (105,341,990) | 742,162,784 | 846,284,881 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 5,603,140 (excluding taxes of $ 5,781,302 transferred to the IMR) | (180,364,483) | 25,563,351 | (376,087,299) |
| 35. | Net income (Line 33 plus Line 34) | (285,706,473) | 767,726,135 | 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) | (285,706,473) | 767,726,135 | 470,197,582 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ (52,961,043) | 1,177,145,151 | (752,487,836) | (362,532,661) |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | (919,954,000) | 217,057,291 | 459,791,824 |
| 40. | Change in net deferred income tax | 123,760,452 | 152,888,318 | 333,877,499 |
| 41. | Change in nonadmitted assets | (461,886,826) | 123,398,948 | (27,772,997) |
| 42. | Change in liability for reinsurance in unauthorized and certified companies | 441,187 | (1,623,870) | (3,378,426) |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease | | | |
| 44. | Change in asset valuation reserve | (160,813,739) | 7,174,410 | (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 | (33,381,411) | (19,842,561) | (13,644,730) |
| 52. | Dividends to stockholders | | | |
| 53. | Aggregate write-ins for gains and losses in surplus | (185,811,322) | (150,331,907) | 350,846,189 |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | (745,806,323) | 344,359,586 | 1,133,364,816 |
| 55. | Capital and surplus, as of statement date (Lines 36 + 54) | 25,681,634,924 | 25,638,436,017 | 26,427,441,247 |
| | **DETAILS OF WRITE-INS** | | | |
| 08.301. | COLI income | 114,080,555 | 132,677,414 | 246,287,313 |
| 08.302. | Sundries | 2,395,981 | 4,473,615 | 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 | (91,482,050) | (90,006,452) | |
| 08.399. | Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 24,994,486 | 47,144,577 | 60,566,625 |
| 2701. | Adjustment in funds withheld | 68,304,807 | 70,997,520 | 142,964,652 |
| 2702. | Interest on benefit plans for employees and agents | 56,785,312 | 77,850,430 | 134,563,951 |
| 2703. | Change in special reserves on certain group policies | 33,201,550 | 8,446,934 | 14,394,810 |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | 1,545,692 | 3,845,625 | 3,570,754 |
| 2799. | Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | 159,837,361 | 161,140,509 | 295,494,167 |
| 5301. | Change in overfunded pension plan asset | 44,330,330 | 57,506,457 | 267,008,008 |
| 5302. | Change in overfunded postretirement plan asset | 10,825,262 | 2,477,438 | 337,789,492 |
| 5303. | Change in liability for pension benefits | 4,815,387 | 8,023,212 | 71,663,185 |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | (245,782,301) | (218,339,014) | (325,614,496) |
| 5399. | Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) | (185,811,322) | (150,331,907) | 350,846,189 |

# CASH FLOW

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **Cash from Operations** | | | |
| 1. | Premiums collected net of reinsurance | 9,545,182,743 | 8,413,549,715 | 17,340,537,708 |
| 2. | Net investment income | 4,394,884,767 | 4,020,223,984 | 8,673,462,751 |
| 3. | Miscellaneous income | 120,439,186 | 183,342,136 | 383,451,432 |
| 4. | Total (Lines 1 to 3) | 14,060,506,696 | 12,617,115,835 | 26,397,451,891 |
| 5. | Benefit and loss related payments | 8,201,847,935 | 6,817,584,489 | 14,250,908,964 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (696,518,349) | (674,867,921) | (1,444,444,279) |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 1,877,666,586 | 1,920,339,546 | 3,230,677,563 |
| 8. | Dividends paid to policyholders | 1,345,868,778 | 1,192,736,013 | 2,363,434,767 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ 16,571,288 tax on capital gains (losses) | 99,958,672 | 404,234,532 | 287,770,000 |
| 10. | Total (Lines 5 through 9) | 10,828,823,622 | 9,660,026,659 | 18,688,347,015 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 3,231,683,074 | 2,957,089,176 | 7,709,104,876 |
| | **Cash from Investments** | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 17,283,281,973 | 9,973,949,885 | 24,938,917,038 |
| | 12.2 Stocks | 284,699,515 | 90,031,333 | 49,964,972 |
| | 12.3 Mortgage loans | 1,172,416,099 | 1,457,025,134 | 2,829,499,798 |
| | 12.4 Real estate | | 361,010,437 | 361,010,437 |
| | 12.5 Other invested assets | 382,179,173 | 857,409,276 | 1,635,351,175 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (2,151,253) | (788,191) | (1,209,631) |
| | 12.7 Miscellaneous proceeds | 229,769,746 | 355,740,898 | (131,302,083) |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 19,350,195,253 | 13,094,378,772 | 29,682,231,706 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | 20,748,123,802 | 16,327,982,664 | 34,351,809,404 |
| | 13.2 Stocks | 264,935,488 | 164,619,019 | 37,434,174 |
| | 13.3 Mortgage loans | 3,602,310,022 | 1,382,907,985 | 4,727,284,358 |
| | 13.4 Real estate | 112,546,931 | 97,084,454 | 136,001,774 |
| | 13.5 Other invested assets | 962,000,052 | 668,265,502 | 1,409,359,705 |
| | 13.6 Miscellaneous applications | 18,551,089 | 10,103,421 | 153,997,405 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 25,708,467,384 | 18,650,963,045 | 40,815,886,820 |
| 14. | Net increase/(decrease) in contract loans and premium notes | 513,015,894 | 508,531,290 | 992,026,607 |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (6,871,288,025) | (6,065,115,563) | (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 | (31,943,370) | (3,512,570) | 30,537,634 |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 3,465,941,603 | 4,184,198,970 | 5,888,215,203 |
| | 16.5 Dividends to stockholders | | | |
| | 16.6 Other cash provided (applied) | (641,759,121) | (725,085,323) | (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) | 2,792,239,112 | 3,455,601,077 | 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) | (847,365,839) | 347,574,690 | 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) | 3,383,485,539 | 3,941,634,642 | 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 | 869,279,020 | 531,719,245 | 1,255,483,953 |
| 20.0002. | Transfer/exchange of bond investment to equity investment | 227,191,338 | | 34,300 |
| 20.0003. | Depreciation/amortization on fixed assets | 159,588,154 | 136,146,932 | 310,617,457 |
| 20.0004. | Transfer of mortgage loans to other invested assets | 64,443,846 | | 60,560,000 |
| 20.0005. | Transfer from mortgage loan asset to mortgage loan asset | 56,820,014 | | |
| 20.0006. | Capitalized interest on bonds | 29,191,167 | 35,426,874 | 67,837,772 |
| 20.0007. | Low income housing tax credit unfunded commitments | 10,465,389 | 14,506,064 | 56,564,424 |
| 20.0008. | Capitalized interest on mortgage loans | 7,680,372 | 5,188,261 | 12,197,814 |
| 20.0009. | Transfer/merger/spinoff of equity investment to equity investment | 5,012,770 | | 5,468,039 |
| 20.0010. | Distribution of shares from other invested assets to equity | 415,488 | 3,035,185 | 5,043,604 |

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

| | | | | |
|---|---|---|---|---|
| 20.0011. | Initial premiums on coinsurance | | 130,342,458 | |
| 20.0012. | Ceding commission on coinsurance | | 13,841,786 | |
| 20.0013. | Liability for funds withheld on coinsurance | | 5,902,951 | |
| 20.0014. | Intercompany transfer of bonds to NYL | | | 487,120,304 |
| 20.0015. | Stock Distribution | | | 103,327,784 |
| 20.0016. | Transfer of other invested assets to real estate | | | 15,012,743 |

# EXHIBIT 1

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Individual life | 5,148,515,465 | 5,018,362,384 | 9,790,907,946 |
| 2. | Group life | 1,028,429,636 | 1,014,067,724 | 1,987,912,515 |
| 3. | Individual annuities | 430,569,018 | 508,111,599 | 965,507,825 |
| 4. | Group annuities | 2,967,603,241 | 1,878,026,198 | 4,000,000,670 |
| 5. | Accident & health | 304,855,755 | 303,281,695 | 612,077,140 |
| 6. | Fraternal | | | |
| 7. | Other lines of business | | | |
| 8. | Subtotal (Lines 1 through 7) | 9,879,973,116 | 8,721,849,600 | 17,356,406,096 |
| 9. | Deposit-type contracts | 16,149,712,703 | 10,830,915,646 | 20,073,770,992 |
| 10. | Total (Lines 8 and 9) | 26,029,685,819 | 19,552,765,246 | 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 June 30, 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 | $ (285,706,473) | $ 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 | (20,724,537) | (64,444,241) |
| NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums** | 61 | 2, 4, 5 | 15.2, 1, 1 | 2,316,785 | 14,014,475 |
| NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium*** | 61 | 2, 4, 5 | 15.2, 1, 1 | (704,191) | (3,155,296) |
| (3) State permitted practices that increase/(decrease) NAIC SAP: | | | | — | — |
| (4) Net income, NAIC SAP (1-2-3=4) | XXX | XXX | XXX | $ (266,594,530) | $ 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 | $ 25,681,634,924 | $ 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 | (240,874,361) | (220,149,824) |
| NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums** | 61 | 2, 4, 5 | 15.2, 1, 1 | (108,036,142) | (110,352,927) |
| NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium*** | 61 | 2, 4, 5 | 15.2, 1, 1 | 56,933,196 | 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 | $ 25,973,612,231 | $ 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 PBBD. 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 September 30, 2024, the Company changed its accounting policy on the reporting of premiums and benefits on internal replacement transactions. Internal replacements refer to transactions whereby a policyholder transfers the cash surrender value from their current policy into a similar policy. Premiums and benefits from these types of exchanges are now reported gross in the statement of operations. Our previous policy was to net the benefit expense against the premium income in the statement of operations. Through June 30, 2025, premium income and benefit expense include $1,980,450 from internal replacements. If this policy was in effect for the six months ended June 30, 2024, premium income and benefit expense would have been $4,752,671 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 June 30, 2025.

# 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 | $ 633,917 | $ 619,359 | $ 14,558 | $ 619,359 | $ 566,089 | 6/30/2025 |
| 12627HAK6 | 372,583 | 367,356 | 5,227 | 367,356 | 333,562 | 6/30/2025 |
| 12628KAF9 | 161,473 | 157,450 | 4,023 | 157,450 | 140,012 | 6/30/2025 |
| 12628LAJ9 | 193,206 | 184,968 | 8,238 | 184,968 | 176,625 | 6/30/2025 |
| 12629EAD7 | 26,404 | 25,851 | 553 | 25,851 | 21,148 | 6/30/2025 |
| 126384AQ9 | 1,032,944 | 1,009,873 | 23,071 | 1,009,873 | 924,351 | 6/30/2025 |
| 12638PAE9 | 252,464 | 248,795 | 3,669 | 248,795 | 216,823 | 6/30/2025 |
| 12667FJ48 | 742,818 | 737,199 | 5,619 | 737,199 | 685,507 | 6/30/2025 |
| 12667FJ55 | 469,368 | 465,736 | 3,632 | 465,736 | 427,838 | 6/30/2025 |
| 12667G6W8 | 1,863,793 | 1,848,152 | 15,641 | 1,848,152 | 1,662,742 | 6/30/2025 |
| 12667GXM0 | 577,713 | 577,483 | 230 | 577,483 | 531,808 | 6/30/2025 |
| 12667GXN8 | 1,829,895 | 1,829,164 | 731 | 1,829,164 | 1,704,056 | 6/30/2025 |
| 12668AMN2 | 193,298 | 193,197 | 101 | 193,197 | 176,959 | 6/30/2025 |
| 126694DT2 | 58,993 | 57,723 | 1,270 | 57,723 | 44,788 | 6/30/2025 |
| 126694LD8 | 544,180 | 541,208 | 2,972 | 541,208 | 498,068 | 6/30/2025 |
| 17309BAB3 | 28,094 | 28,050 | 44 | 28,050 | 26,167 | 6/30/2025 |
| 17309YAF4 | 790,210 | 789,312 | 898 | 789,312 | 722,761 | 6/30/2025 |
| 225470VG5 | 223,804 | 220,285 | 3,519 | 220,285 | 214,916 | 6/30/2025 |
| 32051GTD7 | 494,194 | 490,308 | 3,886 | 490,308 | 482,915 | 6/30/2025 |
| 3622E8AC9 | 116,458 | 115,692 | 766 | 115,692 | 105,393 | 6/30/2025 |
| 3622E8AF2 | 829,219 | 820,179 | 9,040 | 820,179 | 773,474 | 6/30/2025 |
| 3622ELAG1 | 518,023 | 517,255 | 768 | 517,255 | 474,571 | 6/30/2025 |
| 362375AF4 | 2,696,388 | 2,628,145 | 68,243 | 2,628,145 | 2,427,336 | 6/30/2025 |
| 36244SAF5 | 190,847 | 178,642 | 12,205 | 178,642 | 169,793 | 6/30/2025 |
| 45660LSY6 | 1,688,532 | 1,653,227 | 35,305 | 1,653,227 | 1,603,120 | 6/30/2025 |
| 466247ZQ9 | 905,556 | 899,608 | 5,948 | 899,608 | 786,756 | 6/30/2025 |
| 46627MEA1 | 263,092 | 255,478 | 7,614 | 255,478 | 233,962 | 6/30/2025 |
| 46630MAG7 | 129,889 | 129,102 | 787 | 129,102 | 111,026 | 6/30/2025 |
| 59020UXH3 | 478,103 | 446,410 | 31,693 | 446,410 | 382,189 | 6/30/2025 |
| 61749EAD9 | 133,561 | 132,329 | 1,232 | 132,329 | 118,056 | 6/30/2025 |
| 61749EAE7 | 52,885 | 52,392 | 493 | 52,392 | 47,185 | 6/30/2025 |
| 61749EAH0 | 404,440 | 402,121 | 2,319 | 402,121 | 354,491 | 6/30/2025 |
| 61750YAB5 | 20,025 | 18,875 | 1,150 | 18,875 | 20,052 | 6/30/2025 |
| 61750YAD1 | 314,276 | 308,737 | 5,539 | 308,737 | 300,584 | 6/30/2025 |
| 61750YAE9 | 384,724 | 377,978 | 6,746 | 377,978 | 375,433 | 6/30/2025 |
| 61750YAJ8 | 420,637 | 413,260 | 7,377 | 413,260 | 404,797 | 6/30/2025 |
| 61751JAH4 | 217,847 | 217,812 | 35 | 217,812 | 204,603 | 6/30/2025 |
| 61751JAJ0 | 216,721 | 216,672 | 49 | 216,672 | 204,543 | 6/30/2025 |
| 61752RAH5 | 137,556 | 136,688 | 868 | 136,688 | 130,037 | 6/30/2025 |
| 61752RAJ1 | 199,794 | 198,471 | 1,323 | 198,471 | 194,988 | 6/30/2025 |
| 61752RAM4 | 787,470 | 780,168 | 7,302 | 780,168 | 767,945 | 6/30/2025 |
| 69121PCK7 | 199,766 | 141,096 | 58,670 | 141,096 | 202,183 | 6/30/2025 |
| 75970HAD2 | 59,116 | 35,793 | 23,323 | 35,793 | 57,059 | 6/30/2025 |
| 76111XVE0 | 259,980 | 242,010 | 17,970 | 242,010 | 206,224 | 6/30/2025 |
| 76114CAD8 | 986,840 | 975,328 | 11,512 | 975,328 | 922,856 | 6/30/2025 |
| 93934FEM0 | 1,052,729 | 1,049,293 | 3,436 | 1,049,293 | 1,003,484 | 6/30/2025 |
| 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 |

# NOTES TO FINANCIAL STATEMENTS

**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 |
| 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** | **$ 686,487** | **XXX** | **XXX** | |
| **Guaranteed Separate Accounts** | | | | | | |
| 059469AF3 | 572,231 | 559,092 | 13,139 | 559,092 | 511,306 | 6/30/2025 |
| 12627HAK6 | 371,381 | 366,156 | 5,225 | 366,156 | 333,562 | 6/30/2025 |
| 12628KAF9 | 387,535 | 377,881 | 9,654 | 377,881 | 336,030 | 6/30/2025 |
| 12628LAJ9 | 257,608 | 246,624 | 10,984 | 246,624 | 235,501 | 6/30/2025 |
| 17309BAB3 | 137,407 | 137,194 | 213 | 137,194 | 127,982 | 6/30/2025 |
| 17309YAF4 | 451,548 | 451,035 | 513 | 451,035 | 413,006 | 6/30/2025 |
| 3622E8AC9 | 232,916 | 231,383 | 1,533 | 231,383 | 210,786 | 6/30/2025 |
| 3622E8AF2 | 207,305 | 205,045 | 2,260 | 205,045 | 193,368 | 6/30/2025 |
| 3622ELAG1 | 528,297 | 527,475 | 822 | 527,475 | 486,341 | 6/30/2025 |
| 36244SAC2 | 517,004 | 484,753 | 32,251 | 484,753 | 449,089 | 6/30/2025 |
| 46630MAG7 | 519,556 | 516,409 | 3,147 | 516,409 | 444,104 | 6/30/2025 |
| 61749EAD9 | 213,697 | 211,726 | 1,971 | 211,726 | 188,890 | 6/30/2025 |
| 61749EAH0 | 215,703 | 214,465 | 1,238 | 214,465 | 189,062 | 6/30/2025 |
| 61750YAD1 | 311,330 | 305,869 | 5,461 | 305,869 | 300,584 | 6/30/2025 |
| 61750YAJ8 | 296,920 | 291,713 | 5,207 | 291,713 | 285,739 | 6/30/2025 |
| 61751JAH4 | 272,308 | 272,265 | 43 | 272,265 | 255,754 | 6/30/2025 |
| 61751JAJ0 | 270,902 | 270,840 | 62 | 270,840 | 255,679 | 6/30/2025 |
| 61751DAE4 | 58,471 | 56,809 | 1,662 | 56,809 | 50,555 | 6/30/2025 |
| 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** | **—** | **—** | **$ 171,898** | **—** | **—** | **—** |
| **Grand Total** | **—** | **—** | **$ 858,385** | **—** | **—** | **—** |

[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 June 30, 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 | $ 3,384,836,540 | $ 51,596,293 | $ 16,015,423,953 | $1,598,315,082 | $ 19,400,260,493 | $1,649,911,375 |
| Guaranteed Separate Accounts | 798,171,208 | 9,331,228 | 1,140,087,157 | 111,171,318 | 1,938,258,365 | 120,502,546 |
| Total | $ 4,183,007,748 | $ 60,927,521 | $ 17,155,511,110 | $1,709,486,400 | $ 21,338,518,858 | $1,770,413,921 |

(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 June 30, 2025, the carrying value and fair value of securities held under agreements to purchase and resell was $222,222,034, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and short-term investments on Page 2 - Assets. The securities had a weighted average maturity of one day and a weighted average yield of 4.38%.

(2) Type of repo trades used

| | 1 First Quarter | 2 Second Quarter |
|---|---|---|
| a. Bilateral (YES/NO) | NO | NO |
| b. Tri-Party (YES/NO) | YES | YES |

# NOTES TO FINANCIAL STATEMENTS

(3) Original (flow) & residual maturity

| | | Second Quarter 2025 |
|---|---|---|
| a. Maximum Amount | | |
| 1. | Open - no maturity | $ — |
| 2. | Overnight | 365,823,225 |
| 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 | 222,222,034 |
| 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:

| | Second Quarter 2025 |
|---|---|
| a. Maximum Amount | $ 365,823,225 |
| b. Ending Balance | $ 222,222,034 |

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

| Ending Balance | 1<br>None | 2<br>NAIC 1 | 3<br>NAIC 2 | 4<br>NAIC 3 | 5<br>NAIC 4 | 6<br>NAIC 5 | 7<br>NAIC 6 | 8<br>Does not qualify for admitted |
|---|---|---|---|---|---|---|---|---|
| a. ICO - FV | $ — | $222,222,034 | $ — | $ — | $ — | $ — | $ — | $ — |
| 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 | $ — | $222,222,034 | $ — | $ — | $ — | $ — | $ — | $ — |

(7) Collateral pledged - secured borrowing

| | | Second Quarter 2025 |
|---|---|---|
| a. Maximum Amount | | |
| 1. | Cash | $ — |
| 2. | Securities (FV) | 373,139,690 |
| 3. | Securities (BACV) | XXX |
| 4. | Nonadmitted subset (BACV) | XXX |
| b. Ending Balance | | |
| 1. | Cash | $ — |
| 2. | Securities (FV) | 226,670,342 |
| 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 | 226,670,342 | 226,670,342 |

# NOTES TO FINANCIAL STATEMENTS

(9) At June 30, 2025, the Company did not have a recognized receivable for return of collateral.

(10) At June 30, 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 | 48 | 18 |
| (2) Aggregate Amount of Investment Income | $ 7,467,314 | $ 232,262 |

**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**. In May 2025, a capital contribution of $75,000,000 was made from the Company to NYLIFE Insurance Company of Arizona (“NYLAZ”) to support Term business launched in May of 2023.

**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 | 48,376,000 | 48,376,000 | — |
| (c) Activity stock | 170,460,000 | 170,460,000 | — |
| (d) Excess stock | — | — | — |
| (e) Aggregate total | $ 218,836,000 | $ 218,836,000 | $ — |
| (f) Actual or estimated borrowing capacity as determined by the insurer | $ 12,598,980,259 | $ 12,598,980,259 | $ — |

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 | $ 48,376,000 | $ 48,376,000 | $ — | $ — | $ — | $ — |

# 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 | $ 7,757,848,255 | $ 8,490,737,631 | $ 3,830,672,304 |
| 2. Current year general account | $ 7,757,848,255 | $ 8,490,737,631 | $ 3,830,672,304 |
| 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 | $ 7,778,927,430 | $ 8,513,306,067 | $ 4,432,224,975 |
| 2. Current year general account | $ 7,778,927,430 | $ 8,513,306,067 | $ 4,432,224,975 |
| 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 | 3,830,672,304 | 3,830,672,304 | — | 3,830,672,304 |
| (c) Other | — | — | — | — |
| (d) Aggregate total | $ 3,830,672,304 | $ 3,830,672,304 | $ — | $ 3,830,672,304 |

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 | |
|---|---|---|---|---|
| | June 30, 2025 | December 31, 2024 | June 30, 2025 | December 31, 2024 |
| a. Service cost | $ 72,324,771 | $ 159,588,507 | $ 5,972,785 | $ 17,337,756 |
| b. Interest cost | 196,939,110 | 376,921,196 | 24,461,733 | 61,005,421 |
| c. Expected return on plan assets | (231,138,529) | (474,896,503) | (30,575,550) | (53,814,891) |
| d. Transition asset or obligation | — | — | — | — |
| e. Amortization of losses/(gains) | 49,145,716 | 132,270,481 | (6,943,593) | (10,785,297) |
| f. Amortization of Prior service credit | — | (1,211,144) | (19,675,453) | (16,541,001) |
| g. Amortization of nonvested prior service cost | — | — | 606,037 | 14,499,843 |
| h. Net periodic benefit cost | $ 87,271,068 | $ 192,672,537 | $ (26,154,041) | $ 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 $25,353,184 and $2,529,707, respectively, were billed to subsidiaries for the six months ended June 30, 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 six months ended June 30, 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 | | — | — | — | — |
| | | — | $ — | $ — | $ — |

**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 June 30, 2025:

| | Quoted Prices in Active Markets for Identical Assets (Level 1) | Significant Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| a. Assets at fair value | | | | | |
| Perpetual preferred stocks | $ — | $ 43,238,778 | $ 110,871,984 | $ — | $ 154,110,762 |
| 1. Preferred stocks | — | 43,238,778 | 110,871,984 | — | 154,110,762 |
| 2. Bonds | | | | | |
| Issuer Credit Obligations | 86,228,214 | 6,113,079 | 5,088,648 | — | 97,429,941 |
| Asset-Backed Securities | — | 19,205,465 | — | — | 19,205,465 |
| Total bonds | 86,228,214 | 25,318,544 | 5,088,648 | — | 116,635,406 |
| 3. Common stocks | 265,610,461 | 37,830 | 233,585,190 | — | 499,233,481 |
| 4. Derivative assets | | | | | |
| Interest rate swaps | — | 125,513,362 | — | — | 125,513,362 |
| Foreign currency swaps | — | 52,488,282 | — | — | 52,488,282 |
| Inflation swaps | — | 2,528,413 | — | — | 2,528,413 |
| Interest rate options | — | 18,662,811 | — | — | 18,662,811 |
| Rounding | | | — | | |
| Interest rate options | — | 18,662,811 | — | — | 18,662,811 |
| Foreign currency forwards | — | — | — | — | — |
| Corridor options | | | | | |
| Interest rate caps | | | | | |
| Futures | 33,117 | — | — | — | 33,117 |
| Equity options | — | — | — | — | — |
| Total return swaps | — | 22,214 | — | — | 22,214 |
| Total derivative assets | 33,117 | 199,215,082 | — | — | 199,248,199 |
| 5. Separate accounts assets | 514,141,319 | 2,758,442,358 | 4,510,714 | 1,162,944,829 | 4,440,039,220 |
| 6. Other invested assets | — | 55,622,015 | 43,066,777 | — | 98,688,792 |
| Total assets at fair value | $ 866,013,111 | $ 3,081,874,607 | $ 397,123,313 | $ 1,162,944,829 | $ 5,507,955,860 |
| b. Liabilities at fair value | | | | | |
| 1. Derivative liabilities | | | | | |
| Interest rate swaps | $ — | $ 235,150,670 | $ — | $ — | $ 235,150,670 |
| Foreign currency swaps | — | 14,579,921 | — | — | 14,579,921 |
| Inflation swaps | — | 21,481,747 | — | — | 21,481,747 |
| Interest rate options | — | — | — | — | — |
| Foreign currency forwards | — | 29,842,882 | — | — | 29,842,882 |
| Futures | 18,461 | — | — | — | 18,461 |
| Total derivative liabilities | 18,461 | 301,055,220 | — | — | 301,073,681 |
| 2. Separate accounts liabilities - derivatives[1] | 1,346,830 | 79 | — | — | 1,346,909 |
| Total liabilities at fair value | $ 1,365,291 | $ 301,055,299 | $ — | $ — | $ 302,420,590 |

[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 June 30, 2025:

| | Balance at 04/01/2025 | 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 06/30/2025 |
|---|---|---|---|---|---|---|---|---|---|---|
| Assets: | | | | | | | | | | |
| Preferred stocks | $ 109,693,312 | $ — | $ — | $ — | $ (321,328) | $ 1,500,000 | $ — | $ — | $ — | $ 110,871,984 |
| Bonds | | | | | | | | | | |
| Issuer Credit Obligations | 3,933,374 | — | — | — | 144,126 | 1,011,147 | — | — | — | $ 5,088,647 |
| Asset-Backed Securities | — | — | — | — | — | — | — | — | — | $ — |
| Total bonds | 3,933,374 | — | — | — | 144,126 | 1,011,147 | — | — | — | 5,088,647 |
| Common stocks | 238,360,575 | — | (36,537) | — | (378,359) | 81,671,000 | — | (86,031,488) | — | 233,585,191 |
| Derivatives | — | — | — | — | — | — | — | — | — | — |
| Separate accounts assets[1] | 806,625 | 2,324,984 | — | 673,729 | (1,291,159) | 3,157,194 | — | (1,025,347) | (135,313) | 4,510,714 |
| Other invested assets | 31,642,095 | 36,992,279 | (30,098,744) | (3,261,735) | — | 7,792,882 | — | — | — | 43,066,777 |
| Total Assets: | $ 384,435,981 | $ 39,317,263 | $ (30,135,281) | $ (2,588,006) | $ (1,846,720) | $ 95,132,223 | $ — | $ (87,056,835) | $ (135,313) | $ 397,123,313 |
| 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.

# NOTES TO FINANCIAL STATEMENTS

*Transfers into and out of Level 3*

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

Transfers into Level 3 totaled $39,317,263 for the three months ended June 30, 2025, which relate to $36,992,279 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 and separate account assets of $2,324,984 related to a change in price source of corporate bonds. Transfers out of Level 3 totaled $30,135,281 for the three months ended June 30, 2025 which relate to $30,098,744 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 and $36,537 of common stocks related to a change in price source.

(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 June 30, 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, bonds reported as Level 1 represent investments in certain SVO approved ETF and mutual funds. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available. All other ETFs and mutual funds are classified and accounted for as common stock.

*Common stocks*

These securities are comprised of exchange traded U.S. and foreign common stock and mutual funds. 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.

# NOTES TO FINANCIAL STATEMENTS

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 June 30, 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 | $108,496,723,915 | $ 117,795,033,026 | $ 86,228,214 | $104,615,662,112 | $ 3,794,833,589 | $ — | $ — | $ — |
| Asset Backed securities | 31,370,858,996 | 32,858,627,942 | — | 29,168,309,685 | 2,202,549,311 | — | — | — |
| Total Bonds | 139,867,582,911 | 150,653,660,968 | 86,228,214 | 133,783,971,797 | 5,997,382,900 | — | — | — |
| Preferred stocks | 231,020,535 | 228,435,091 | — | 43,238,778 | 187,781,757 | — | — | — |
| Common stocks | 499,233,486 | 499,233,485 | 265,610,461 | 37,830 | 233,585,195 | — | — | — |
| Mortgage loans | 24,923,011,504 | 26,092,705,223 | — | — | 24,923,011,504 | — | — | — |
| Cash, cash equivalents and short-term investments | 3,383,485,540 | 3,383,485,540 | 1,077,529,946 | 2,305,955,594 | — | — | — | — |
| Derivatives | 1,817,483,312 | 1,582,142,011 | 33,117 | 1,817,450,195 | — | — | — | — |
| Other invested assets[1] | 1,389,251,591 | 1,349,548,271 | — | 480,019,653 | 909,231,938 | — | — | — |
| Derivative Collateral | 191,601,528 | 191,601,528 | — | 191,601,528 | — | | — | — |
| Investment income due and accrued | 2,278,317,814 | 2,278,317,814 | — | 2,278,317,814 | — | — | — | — |
| Separate accounts assets | 11,109,950,023 | 11,215,492,126 | 603,417,867 | 9,264,203,371 | 79,383,956 | 1,162,944,829 | — | — |
| Total assets | $185,690,938,244 | $ 197,474,622,057 | $ 2,032,819,605 | $150,164,796,560 | $ 32,330,377,250 | $1,162,944,829 | $ — | $ — |
| Liabilities: | | | | | | | | |
| Deposit fund contracts: | | | | | | | | |
| Funding agreements | $ 46,987,181,043 | $ 47,378,662,888 | $ — | $ — | $ 46,987,181,043 | $ — | $ — | $ — |
| Annuities certain | 10,273,129 | 10,040,474 | — | — | 10,273,129 | — | — | — |
| Other deposit funds | — | 1,227,125,971 | — | — | — | — | — | — |
| Premiums paid in advance | 114,932,091 | — | — | 114,932,091 | — | — | — | — |
| Derivatives | 845,129,569 | 790,160,704 | 18,461 | 845,111,108 | — | — | — | — |
| Derivatives - collateral | 507,739,806 | 507,739,806 | — | 507,739,806 | — | — | — | — |
| Borrowed money | 417,627,354 | 417,627,354 | — | 417,627,354 | — | — | — | — |
| Payable to parent and affiliates | 39,126,204 | 39,126,204 | — | 39,126,204 | — | — | — | — |
| Amounts payable under securities lending | 571,432,162 | (571,432,162) | — | 571,432,162 | — | — | — | — |
| Separate accounts liabilities - derivatives | 1,346,830 | 1,346,830 | 1,346,830 | — | — | — | — | — |
| Separate accounts liabilities - derivative collateral | 79 | 79 | — | 79 | — | — | — | — |
| Separate accounts liabilities | 1,346,909 | 1,346,909 | 1,346,830 | 79 | — | — | — | |
| Total liabilities | $ 49,494,788,267 | $ 49,800,398,148 | $ 1,365,291 | $ 2,495,968,804 | $ 46,997,454,172 | $ — | $ — | $ — |

[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 $3,444,658,419 and a fair value of $3,453,614,531 at June 30, 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:

| June 30, 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 | $ 21,499,796 | $ — | Annual, Semi-Annual, Quarterly, Monthly | 30-90 days (Assets subject to lock-up periods) |
| Hedge fund | Distressed securities, multi-strategy | 980,023 | — | Semi-Annual, Quarterly | 60-90 days (Assets subject to lock-up periods) |
| Private equity | Leverage buyout, mezzanine financing, distressed securities | 1,140,465,010 | 197,860,034 | N/A | N/A |
| | | $ 1,162,944,829 | $ 197,860,034 | | |

**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 PBBD.

The One Big Beautiful Bill Act (“OBBBA”) was enacted on July 4, 2025. The Company is currently evaluating the impacts of the Act and does not anticipate any material impact on the company’s surplus position as a result of OBBBA.

**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 | $ 845,056,841 | $ 793,338,296 | $ 51,718,545 | $ — |
| (2) Negative (disallowed) IMR admitted | 845,056,841 | 793,338,296 | 51,718,545 | — |
| (3) Calculated adjusted capital and surplus | | | | |
| Prior Period General Account Capital & Surplus | $25,887,098,459 | | | |
| From Prior Period SAP Financials | | | | |
| Net Positive Goodwill (admitted) | 2,202,286,653 | | | |
| EDP Equipment & Operating System Software (admitted) | 47,659,716 | | | |
| Net DTAs (admitted) | 2,126,185,061 | | | |
| Net Negative (disallowed) IMR (admitted) | 778,845,848 | | | |
| Adjusted Capital & Surplus | $20,732,121,181 | | | |
| (4) Percentage of adjusted capital and surplus | | | | |
| Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus | 4.1 % | | | |
| (5) Allocated gains/losses to IMR from derivatives | | | | |
| | **Gains** | **Losses** | | |
| Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period | $ 697,726,169 | $ 477,930,284 | | |
| Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period | 68,152,317 | 154,486,078 | | |
| Fair Value Derivative Gains & Losses Amortized Over Current Period | 25,644,191 | 20,068,451 | | |
| Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total | 740,234,293 | 612,347,910 | | |

**22. Events Subsequent**

At August 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.

# NOTES TO FINANCIAL STATEMENTS

**23. Reinsurance**

**A. Ceded Reinsurance Report**

Section 1 – General Interrogatories

No change.

Section 2 – Ceded Reinsurance Report – Part A

No change.

Section 3 – Ceded Reinsurance Report – Part B

No change.

**B - G.** Not applicable.

**H.** No change.

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

**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 six months ended June 30, 2025, $143,136,123 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $1,317,994,844 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group medical, disability income, Medicare supplement and long term care lines of insurance. Therefore, there has been a $102,077,936 favorable prior-year development from December 31, 2024 to June 30, 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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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 [ X ] No [ ]

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: ..... $ 3,669,997,462

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<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ 3,957,954,951 | $ 3,825,094,018 |
| 14.22 | Preferred Stock | $ | $ |
| 14.23 | Common Stock | $ 13,649,939,240 | $ 13,490,295,949 |
| 14.24 | Short-Term Investments | $ | $ |
| 14.25 | Mortgage Loans on Real Estate | $ | $ |
| 14.26 | All Other | $ 5,144,788,332 | $ 5,838,839,405 |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 22,752,682,523 | $ 23,154,229,372 |
| 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. ..... $ 629,651,486

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 629,107,331

16.3 Total payable for securities lending reported on the liability page. ..... $ 571,432,162

# 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<br>Name of Custodian(s) | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>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<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>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 | 549300S5H0LSGCLLYI65 | 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:3 .....

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 ]

Changes to the code of ethics:

Updated links, minor text changes to sections on Harassment, Equal Opportunity Employment, Inclusion at NYL, Why Engage Procurement, Covered Persons. Added a paragraph titled Data Minimization, Removed Affirmative Action content.

# GENERAL INTERROGATORIES

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

| | | 1<br>Amount |
|---|---|---|
| 1.1 | Long-Term Mortgages In Good Standing | |
| 1.11 | Farm Mortgages | $ |
| 1.12 | Residential Mortgages | $ 432,758 |
| 1.13 | Commercial Mortgages | $ 25,991,606,361 |
| 1.14 | Total Mortgages in Good Standing | $ 25,992,039,119 |
| 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 | $ 64,000,000 |
| 1.34 | Total Mortgages with Interest Overdue more than Three Months | $ 64,000,000 |
| 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) | $ 26,092,705,223 |
| 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 | $ (772,954) |
| 1.64 | Total Mortgages Foreclosed and Transferred to Real Estate | $ (772,954) |

2. Operating Percentages:

| | | |
|---|---|---|
| 2.1 | A&H loss percent | 54.290 % |
| 2.2 | A&H cost containment percent | 0.121 % |
| 2.3 | A&H expense percent excluding cost containment expenses | 33.029 % |

| | | |
|---|---|---|
| 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Ceded | 7<br>Type of Business Ceded | 8<br>Type of Reinsurer | 9<br>Certified Reinsurer Rating (1 through 6) | 10<br>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 | 55,131,285 | 7,851,634 | 4,119,666 | 9,914,188 | 77,016,773 | |
| 2. Alaska AK | L | 17,200,763 | 709,205 | 1,187,190 | 2,714,855 | 21,812,013 | |
| 3. Arizona AZ | L | 60,894,795 | 14,946,561 | 5,417,437 | 15,524,212 | 96,783,005 | |
| 4. Arkansas AR | L | 22,542,338 | 2,423,571 | 2,322,340 | 1,650,000 | 28,938,249 | |
| 5. California CA | L | 689,005,698 | 70,398,194 | 36,979,901 | 391,033,409 | 1,187,417,202 | |
| 6. Colorado CO | L | 58,624,512 | 13,464,356 | 5,433,067 | 15,676,085 | 93,198,020 | |
| 7. Connecticut CT | L | 50,437,401 | 6,161,828 | 3,177,140 | 31,484,100 | 91,260,469 | |
| 8. Delaware DE | L | 18,876,687 | 404,145,077 | 816,209 | (4,607) | 423,833,366 | 12,682,821,109 |
| 9. District of Columbia DC | L | 7,919,656 | 1,475,834 | 768,548 | 23,124,584 | 33,288,622 | |
| 10. Florida FL | L | 262,243,059 | 21,095,875 | 16,805,146 | 98,858,834 | 399,002,914 | |
| 11. Georgia GA | L | 127,745,315 | 4,680,272 | 6,328,598 | 84,128,809 | 222,882,994 | |
| 12. Hawaii HI | L | 25,934,334 | 5,832,560 | 2,590,828 | 39,473,978 | 73,831,700 | |
| 13. Idaho ID | L | 14,860,055 | 3,520,114 | 1,471,322 | 22,131,877 | 41,983,368 | |
| 14. Illinois IL | L | 143,953,204 | 10,338,958 | 8,150,105 | 75,691,150 | 238,133,417 | |
| 15. Indiana IN | L | 41,115,140 | 2,233,348 | 2,282,040 | 35,091,251 | 80,721,779 | 28,934,819 |
| 16. Iowa IA | L | 37,974,811 | 6,285,264 | 4,935,904 | 4,673,066 | 53,869,045 | |
| 17. Kansas KS | L | 33,977,931 | 2,643,726 | 3,295,365 | (67,267) | 39,849,755 | |
| 18. Kentucky KY | L | 30,905,231 | 3,737,153 | 2,581,205 | 16,203,625 | 53,427,214 | |
| 19. Louisiana LA | L | 84,727,709 | 8,921,498 | 5,364,248 | 994,522 | 100,007,977 | |
| 20. Maine ME | L | 9,483,834 | 1,206,858 | 829,119 | 5,471,735 | 16,991,546 | |
| 21. Maryland MD | L | 88,522,565 | 18,660,685 | 6,597,495 | 12,489,725 | 126,270,470 | |
| 22. Massachusetts MA | L | 151,914,054 | 60,768,882 | 7,478,097 | 125,621,299 | 345,782,332 | |
| 23. Michigan MI | L | 59,910,396 | 4,154,962 | 4,021,533 | 63,413,801 | 131,500,692 | |
| 24. Minnesota MN | L | 36,302,780 | 3,631,838 | 3,130,916 | 47,691,889 | 90,757,423 | |
| 25. Mississippi MS | L | 31,541,270 | 2,745,407 | 2,632,303 | | 36,918,980 | |
| 26. Missouri MO | L | 53,585,571 | 1,816,962 | 4,603,303 | 213,097,901 | 273,103,737 | |
| 27. Montana MT | L | 14,984,686 | 1,942,180 | 1,399,254 | (1,276) | 18,324,844 | 3,789,425 |
| 28. Nebraska NE | L | 20,548,918 | 3,311,447 | 2,451,478 | 959,504 | 27,271,347 | 6,856,150 |
| 29. Nevada NV | L | 38,494,414 | 7,473,774 | 2,338,406 | (3,836,944) | 44,469,650 | |
| 30. New Hampshire NH | L | 19,896,960 | 6,484,854 | 1,365,919 | (397) | 27,747,336 | |
| 31. New Jersey NJ | L | 228,444,290 | 10,880,107 | 9,722,255 | 108,455,739 | 357,502,391 | |
| 32. New Mexico NM | L | 25,195,884 | 995,303 | 1,893,719 | 216,455 | 28,301,361 | 9,467,420 |
| 33. New York NY | L | 672,099,901 | 8,860,686 | 43,468,048 | 483,316,721 | 1,207,745,356 | 3,414,643,780 |
| 34. North Carolina NC | L | 93,683,791 | 9,437,255 | 6,796,518 | 97,532,410 | 207,449,974 | |
| 35. North Dakota ND | L | 12,267,615 | 2,204,301 | 1,180,221 | 14,658,188 | 30,310,325 | |
| 36. Ohio OH | L | 91,887,643 | 10,725,444 | 7,482,600 | 58,192,651 | 168,288,338 | |
| 37. Oklahoma OK | L | 33,678,407 | 3,104,795 | 3,297,697 | 7,532,971 | 47,613,870 | |
| 38. Oregon OR | L | 28,650,244 | 7,764,844 | 2,727,012 | 15,722,103 | 54,864,203 | |
| 39. Pennsylvania PA | L | 152,344,613 | 17,614,506 | 8,898,646 | 113,371,389 | 292,229,154 | |
| 40. Rhode Island RI | L | 12,739,100 | 3,202,879 | 1,176,614 | 4,935,283 | 22,053,876 | |
| 41. South Carolina SC | L | 71,402,861 | 6,960,134 | 4,808,011 | 8,609,119 | 91,780,125 | |
| 42. South Dakota SD | L | 26,715,601 | 7,837,115 | 2,875,242 | 2,003,482 | 39,431,440 | |
| 43. Tennessee TN | L | 57,544,155 | 6,726,764 | 4,569,199 | 7,070,551 | 75,910,669 | |
| 44. Texas TX | L | 372,121,178 | 33,121,431 | 22,031,585 | 120,763,422 | 548,037,616 | 3,200,000 |
| 45. Utah UT | L | 32,335,047 | 5,538,091 | 1,597,188 | 2,479,230 | 41,949,556 | |
| 46. Vermont VT | L | 7,604,746 | 4,037,006 | 767,733 | 2,731,342 | 15,140,827 | |
| 47. Virginia VA | L | 126,949,986 | 17,292,927 | 10,397,697 | 30,528,017 | 185,168,627 | |
| 48. Washington WA | L | 103,939,641 | 14,715,532 | 10,449,676 | 48,091,708 | 177,196,557 | |
| 49. West Virginia WV | L | 13,313,694 | 235,046 | 895,658 | 425,476 | 14,869,874 | |
| 50. Wisconsin WI | L | 40,176,072 | 5,598,146 | 3,061,481 | 38,436,611 | 87,272,310 | |
| 51. Wyoming WY | L | 13,209,892 | 314,116 | 848,996 | (1,138) | 14,371,866 | |
| 52. American Samoa AS | N | | | | | | |
| 53. Guam GU | L | 412,196 | | 2,977 | | 415,173 | |
| 54. Puerto Rico PR | L | 1,221,878 | 58,743 | 213,296 | | 1,493,917 | |
| 55. U.S. Virgin Islands VI | L | 2,213,407 | | 11,865 | | 2,225,272 | |
| 56. Northern Mariana Islands MP | N | | | | | | |
| 57. Canada CAN | L | 20,001,110 | | 110,784 | | 20,111,894 | |
| 58. Aggregate Other Aliens OT | XXX | 13,514,521 | 58,400 | 66,760 | | 13,639,681 | |
| 59. Subtotal | XXX | 4,562,922,845 | 880,346,448 | 300,225,560 | 2,498,275,638 | 8,241,770,491 | 16,149,712,703 |
| 90. Reporting entity contributions for employee benefits plans | XXX | | | | | | |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | XXX | 1,166,356,839 | 19,567,788 | | | 1,185,924,627 | |
| 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 | 23,677,675 | | 5,305,006 | | 28,982,681 | |
| 94. Aggregate or other amounts not allocable by State | XXX | 349,615,624 | | | | 349,615,624 | |
| 95. Totals (Direct Business) | XXX | 6,102,572,983 | 899,914,236 | 305,530,566 | 2,498,275,638 | 9,806,293,423 | 16,149,712,703 |
| 96. Plus Reinsurance Assumed | XXX | 105,333,766 | | | | 105,333,766 | |
| 97 Totals (All Business) | XXX | 6,207,906,749 | 899,914,236 | 305,530,566 | 2,498,275,638 | 9,911,627,189 | 16,149,712,703 |
| 98. Less Reinsurance Ceded | XXX | 353,452,638 | | 11,061,650 | | 364,514,288 | |
| 99. Totals (All Business) less Reinsurance Ceded | XXX | 5,854,454,111 | 899,914,236 | 294,468,916 | 2,498,275,638 | 9,547,112,901 | 16,149,712,703 |
| DETAILS OF WRITE-INS | | | | | | | |
| 58001. ZZZ other alien | XXX | 13,514,521 | 58,400 | 66,760 | | 13,639,681 | |
| 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 | 13,514,521 | 58,400 | 66,760 | | 13,639,681 | |
| 9401. Paid-up additions applied as credits | XXX | 326,624,415 | | | | 326,624,415 | |
| 9402. Dividend accumulations applied as premium or annuity considerations in states that do not allow a dividend deduction | XXX | 22,991,209 | | | | 22,991,209 | |
| 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 | 349,615,624 | | | | 349,615,624 | |

(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-ADC GA 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)

# 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 FREEDOM MA LLC (DE)
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 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)
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)
Phalanx Mortgage Opportunities Trust (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)
    - 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)

NYL 717 Texas Member LLC (DE) fka MSSDF 727 Texas Member LLC
- NYL 717 Texas Holdings LLC (DE) fka NYLife 717 Texas Holdings LLC

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)
      - SC Speedway Grand National, 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)

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

**NYL Investors LLC (continued)**

MADISON-OFC Centerstone I CA LLC (DE)
MADISON-OFC Centerstone III CA LLC (DE)
MADISON-MOB Centerstone IV CA LLC (DE)
MADISON-OFC Centerpoint Plaza CA LLC (DE)
MADISON-OFC One Main Place OR LLC (DE)
MADISON-MF Hoyt OR LLC (DE)
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)
MCPF-MOB PEMBROKE PINES FL LLC (DE)

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

**NYL Investors LLC (continued)**

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

**New York Life Investment Management Holdings LLC**

NYLIM Capital LLC (DE)
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 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 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)
Apogem Direct Lending Loan Portfolio 2023 LLC (DE)
Apogem DL 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 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)

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 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)
  - 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)
  - 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 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)
  - 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)

# 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)

EIF Managers II Limited (MUS)
AHF V ECI Aggregator LP (DE)
AHF V GenPar GP LLC (DE)
AHF V GenPar LP (DE)
AHF VI ECI Aggregator LP (DE)
AHF VI GenPar GP LLC (DE)
AHF VI GenPar LP (DE)
Apogem Heritage Fund V 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)
PASCBF V GP, LLC (DE)
Private Advisors Small Company Buyout Fund V, LP (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, (Cayman) LP (CYM)
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)
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)

# 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)

- 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)
- RLP Fund GP, LLC (DE)
  - RLP Fund, 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 Muni Insured ETF
  - NYLI MacKay Core Plus Bond ETF (DE)
  - NYLI MacKay California Muni Intermediate ETF (DE)
  - NYLI MacKayHigh Income ETF
  - NYLI Winslow Focused Large Cap Growth ETF
  - NYLI Winslow Large Cap Growth ETF
  - NYLI MacKay Securitized Income ETF
  - NYLI MacKay Muni Short Duration ETF
- New York Life Investments ETF Trust (DE)
  - NYLI 500 International 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 Hedge Multi-Strategy Tracker ETF
  - NYLI Merger Arbitrage ETF
  - 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
        - 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)

# 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 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
  - 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 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

# 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 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 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
- NYLI GF (Luxembourg)
  - NYLI GF AUSBIL Global Essential Infrastructure
  - NYLI GF AUSBIL Global Small Cap
  - NYLI 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 IV Co-Investment LP (SCOT)
              - EPISO 4 Co-Investment LLP (GBR)
                - EPISO 4 (GP) LLP (UK)
        - EPISO 4 Incentive Partners LLP (GBR)
        - CCP 5 Co-Investment LLP (GBR)
        - Tristan (Holdings) Limited UK
          - EPISO 3 Feeder (GP) Limited (SCOT)
            - EPISO 3 Feeder LP (SCOT) Tristan Capital Limited (GBR)
          - Tristan Capital Partners LLP (GBR)
            - CCP III (GP) LLP (GBR)
            - CCP III Incentive Partners (GP) Limited (SCOT)
              - CCP III Incentive Partners LP (SCOT)
            - Curzon Capital Partners III (GP) Limited (GBR)
              - CCP III (GP) LLP (GBR)
                - Curzon Capital Partners III LP (LUX
            - Curzon Capital Partners IV GP (GBR)
              - CCP IV (GP) LLP (GBR)
                - Curzon Capital Partners IV LP (GBR)

# 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 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 (JE)
    - Bolt Nominee 1 Limited (UK)
    - Bolt Nominee 2 Limited (UK)
- CCP IV Bolt 2 Sarl (LUX)
- CCP IV Erneside Holding Sarl (ITA)
- CCP IV France Investments Sarl (LUX)
  - OPPCI CCP IV France Investments (FRA)
    - SCI Escape Cordeliers (FRA)
  - The Forum, Solent, Management Company Limited (UK)
  - SBP Management Limited (UK)
- CCP IB (GP) Sarl
- CCP IV Keirin Luxembourg Sarl (LUX)
  - CCP IV SCSp ( LUX)
    - Kerin Holding Sarl (LUX)
      - CCP IV UK Holding Sarl (Lux)
        - Cardiff Gate RP Limited Sarl (LUX)
        - Rotherham Foundry RP Limited Sarl (LUX)
        - Warrrington Riverside RP Limited Sarl (LUX)
        - Birmingham Ravenside RP Limited RP Limited Sarl (LUX)
        - Walsall Bescot RP Limited Sarl (LUX)
        - RW Sofas Limited Sarl (LUX)
        - Bangor Springhill RP Limited Sar I (LUX)
- EPISO 3 Incentive Partners (GP) Limited (GBR)
  - EPISO 3 Incentive Partners LP (GBR)
- EPISO 3 (GP) LLP (GBR)
  - European Property Investors Special Opportunities 3 LP (GBR)
    - EPISO 3 LP (UK)
      - EPISO 3 Luxembourg Holding S.a.r.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 (JE)
  - CCP 5 Pool Partnership SLP (JE)
- 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 (JE)
        - CCP 5 Jersey Fragco 2 Limited (JE)
        - CCP 5 Jersey Fragco 3 Limited (JE)
        - CCP 5 Jersey Fragco 4 Limited (JE)
        - CCP 5 Jersey Fragco 5 Limited (JE)
        - CCP 5 Jersey Fragco 6 Limited (JE)
        - CCP 5 Jersey Fragcp 7 Limited (JE)
        - CCP 5 Jersey Fragco 8 Limited (JE)
        - CCP 5 Jersey Fragco 9 Limited (JE)
        - CCP 5 Jersey Fragco 10 Limited (JE)
        - CCP 5 Jersey Fragco 11 Limited (JE)
        - CCP 5 Long-Life Luxembourg S.á.r.l (LUX)
- CCP 5 LL GP Sarl (LUX)
  - Curzon Capital Partners 5 Long Life SCSp (LUX)
- EPISO 5 Incentive Partners GP Limited (JE)
  - EPISO 5 Incentive Partners SLP (JE)
- 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)

# 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)

- Pegasus Affordable Limited (UK)
  - Zen Housing Limited (UK)
- EPISO 6 Waterfall Top Holdings Limited (UK)
  - EPISO 6 Waterfall LP (UK)
    - Waterfall HoldCo Limited (UK)
      - Waterfall PropCo Limited (UK)
        - Bury South Management Company (UK)
        - Crossway Management Company (UK)
        - Turbine Management Company (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
  - EPISO 6 Platinum Holding S.á.r.l (LUX)
    - Frankfurt Wohnland GmbH (GER)
  - EPISO MB Holding S.á.r.l (LUX)
    - MB Property S.á.r.l (LUX)
  - 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 Nexus Holding S.á.r.l. (LUX)
    - Aventos Eta Investment GmbH
    - EPISO 6 Nexus MidCo S.á.r.l. (LUX)
  - EPISO 6 Manor GP S.á.r.l. (LUX)
    - EPISO 6 Manor JV SCSp (LUX)
      - EPISO 6 Manor Holding S.á.r.l. (LUX)
        - Manor Property S.á.r.l. (LUX)
        - Manor Devco Limited (UK)
  - EPISO 6 Northface Holding S.á.r.l. (LUX)
    - Northface 1 S.á.r.l. (LUX)
    - Northface 2 S.á.r.l. (LUX)
    - Northface 3 Fixtures S.á.r.l. (LUX)
- EPISO 6 Panther Co-Investment SCSp (JE)
- EPISO 6 Panther (JE) GP Limited
- EPISO 6 Panther (JE) JV SLP
- EPISO 6 Panther (JE) Holdco Limited
  - EPISO 6 Panther Property Limited (JE)
    - Point A Hotels (Web) Limited (UK)
      - Point A Hotels Limited (UK)
    - Raag St, Andrews Hotel Limited (UK)
    - Patrizia Hanover (St. Andrew) PUT (JE)
    - RaagG Hotels Limited (JE)
      - QMK Pub Westminster Limited (UK)
      - RAAG OBS Limited (JE)
        - QMK OBS Limited (IRL)
      - Raag Dublin Limited (JE)
        - QMK Dublin Limited (IRE)
      - Raag Kensington Holdings Limited (JE)
        - Raag Kensington Hotel Limited (JE)
          - QMK Kensington Limited (UK)
      - Raag Westminster Holdings Limited (JE)
        - Raag Westminster Hotel Limited (JE)
          - QMK Westminster Limited (UK)
      - Raag Liverpool Street Holdings Limited (JE)
        - Raag Liverpool Street Hotel Limited (JE)
          - QMK Liverpool Street Limited (UK)
      - Raag Kings Cross Holdings Limited (JE)
        - Raag Kings Cross Hotel Limited (JE)
          - QMK KX Limited (UK)
      - Raaq Paddington Holdings Limited (JE)
        - Raag Paddington Hotel Limited (JE)
          - QMK Paddington Limited (UK)
      - Raag Canary Wharf Limited (JE)
        - QMK Canary Wharf Limited (UK)
      - Raag Shoreditch Limited (JE)
        - QMK Shoreditch Limited (UK)
      - Raag Aberdeen (JE)
      - QMK Management Limited (UK)

# 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 Incentive Partners GP Limited (JE)
TIPS One Incentive Partners SLP (JE)
TIPS One GP Sarl (LUX)
Tristan Income Plus Strategy One SCSp (LUX)
TIPS One Alpha Holdings Sarl (LUX)
TIPS One Alpha PV I Sarl (LUX)
TIPS One Co-Investment GP Sarl (LUX)
TIPS One Co-Investment SCSp (LUX)
CCP IV (GP) LLP (GBR)
Curzon Capital Partners IV (GP) Limited (GBR)
CCP 5 GP LLP (GBR)
CCP 5 Pool Partnership GP Limited (JE)
CCP 5 Pool Partnership SLP (JE)
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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0826 | New York Life Group | 66915 | 13-5582869 | 1583827 | 0000071633 | | New York Life Insurance Company | NY | RE | | | | | | |
| 0826 | New York Life Group | 91596 | 13-3044743 | 3683691 | 0000727136 | | New York Life Insurance and Annuity Corporation | DE | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| 0826 | New York Life Group | 81353 | 52-1530175 | | | | NYLIFE Insurance Company of Arizona | AZ | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 13-4199614 | | | | New York Life Enterprises LLC | DE | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 13-4081725 | 2928649 | 0001270096 | | NYLIFE LLC | DE | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 46-4293486 | | 0001606720 | | NYL Investors LLC | DE | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 52-2206682 | | 0001513831 | | New York Life Investment Management Holdings LLC | DE | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 27-0166422 | | | | NYLife Real Estate Holdings, LLC | DE | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| 0826 | New York Life Group | 64548 | 13-2556568 | | | | New York Life Group Insurance Company of NY | NY | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| 0826 | New York Life Group | 65498 | 23-1503749 | | | | Life Insurance Company of North America | PA | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 06-1252418 | | | | LINA Benefit Payments, Inc. | DE | NIA | Life Insurance Company of North America | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | New York Life Benefit Payments LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 47-2379075 | | | | NYL Real Assets LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 47-2530753 | | | | NYL Emerging Manager LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | NYL Wind Investments LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | NYLIC HKP Member LLC | DE | NIA | New York Life Insurance Company | Ownership | 67.974 | New York Life Insurance Company | NO | |
| | | | | | | | NYLIC HKP Member LLC | DE | NIA | New York Life Insurance and Annuity Corporation | Ownership | 32.026 | New York Life Insurance Company | NO | |
| | | | | | | | NYLIC HKP Venture LLC | DE | NIA | NYLIC HKP Member LLC | Ownership | 51.000 | New York Life Insurance Company | NO | |
| | | | | | | | NYLIC HKP REIT LLC | DE | NIA | NYLIC HKP Venture LLC | Ownership | 51.000 | New York Life Insurance Company | NO | |
| | | | | | | | NYLIM Jacob Ballas India Holdings IV | MUS | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Flatiron RR LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 98-1075997 | | | | Flatiron CLO 2013-1 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | NO | 4 |
| | | | 98-1180305 | | | | Flatiron CLO 2015-1 Ltd | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | NO | 4 |
| | | | 98-1330289 | | | | Flatiron CLO 17 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | NO | 4 |
| | | | | | | | Flatiron CLO 18 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | NO | 4 |
| | | | | | | | Flatiron CLO 19 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | NO | 4 |
| | | | | | | | Flatiron CLO 20 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | NO | 4 |
| | | | | | | | Flatiron CLO 21 Ltd | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | NO | 4 |
| | | | | | | | Flatiron RR CLO 22 LLC | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | NO | 12 |
| | | | | | | | Flatiron CLO 25 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | NO | 4 |
| | | | | | | | Flatiron CLO 26 Ltd. | NJ | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | NO | 4 |
| | | | | | | | Flatiron CLO 23 LLC | DE | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | NO | 4 |
| | | | | | | | Flatiron RR CLO 27 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | NO | |
| | | | | | | | Flatiron CLO 28 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | NO | |
| | | | | | | | Flatiron 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | SCP 2005-C21-009 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | SCP 2005-C21-017 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | 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 | |
| | | | | | | | REEP-ADC GA 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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 83-0765152 | | | | REEP-WP ART TOWER JV LLC | DE | NIA | New York Life Insurance Company | Ownership | 95.000 | New York Life Insurance Company | NO | |
| | | | | | | | REEP-1250 Forest LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | REEP-HZ SPENCER LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | 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 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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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 | |
| | | | | | | | 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 | |
| | | | | | | | Phalanx Mortgage Opportunities Trust | DE | NIA | New York Life Insurance Company | Ownership | 0.000 | 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 | 85.000 | New York Life Insurance Company | NO | |
| | | | | | | | MSVEF II Investor LLC | DE | NIA | New York Life Insurance and Annuity Corporation | Ownership | 15.000 | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Madison Square Value Enhancement Fund LP | DE | NIA | MSVEF REIT LLC | Ownership | 51.000 | New York Life Insurance Company | NO | |
| | | | | | | | MSVEF-MF Evanston GP LLC | DE | NIA | Madison Square Value Enhancement Fund LP | Ownership | 51.000 | New York Life Insurance Company | NO | |
| | | | | | | | MSVEF-MF Evanston II LP | DE | NIA | MSVEF-MF Evanston GP LLC | Ownership | 51.000 | New York Life Insurance Company | NO | |
| | | | | | | | MSVEF-IND Commerce 303 GP LLC | DE | NIA | Madison Square Value Enhancement Fund LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | MSVEF-IND Commerce 303 AZ LP | DE | NIA | MSVEF-IND Commerce 303 GP LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | MSVEF-SW Commerce 303 JV LP | DE | NIA | MSVEF-IND Commerce 303 AZ LP | Ownership | 95.000 | New York Life Insurance Company | NO | |
| | | | 88-2404158 | | | | MSVEF-MF Pennbrook Station GP LLC | DE | NIA | Madison Square Value Enhancement Fund LP | Ownership | 51.000 | New York Life Insurance Company | NO | |
| | | | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Inmobiliaria SMNYL, S.A. de C.V. | MEX | NIA | Seguros Monterrey New York Life, S.A. de C.V. | Ownership | 99.000 | New York Life Insurance Company | NO | |
| | | | | | | | Inmobiliaria SMNYL, S.A. de C.V. | MEX | NIA | Agencias de Distribucion SMNYL, S.A. de C.V. | Ownership | 1.000 | New York Life Insurance Company | NO | |
| | | | 26-1483563 | | | | Eagle Strategies LLC | DE | NIA | NYLIFE LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 13-3853547 | | | | New York Life Capital Corporation | DE | NIA | NYLIFE LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 13-3808042 | | 0001033244 | | New York Life Trust Company | NY | NIA | NYLIFE LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 27-0145686 | | 0000071637 | | NYLIFE Securities LLC | DE | NIA | NYLIFE LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 13-3929029 | | | | NYLINK Insurance Agency Incorporated | DE | NIA | NYLIFE LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | 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 | 70.000 | New York Life Insurance Company | NO | |
| | | | 33-2175484 | | | | Madison Square Value Enhancement Fund II LP | DE | NIA | MSVEF II RT LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | NYL Investors NCVAD II GP, LLC | DE | NIA | NYL Investors LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | McMorgan Northern California Value Add/Development Fund II, LP (MNCVAD II) | DE | NIA | NYL Investors NCVAD II GP, LLC | Ownership | 50.000 | New York Life Insurance Company | NO | |
| | | | | | | | MNCVAD II-OFC 770 L Street CA LLC | DE | NIA | McMorgan Northern California Value Add/Development Fund II, L.P. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | MNCVAD II-MF UNION CA LLC | DE | NIA | McMorgan Northern California Value Add/Development Fund II, L.P. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | MNCVAD II- HOLLIDAY UNION JV LLC | DE | NIA | MNCVAD II-MF UNION CA LLC | Ownership | 90.000 | New York Life Insurance Company | NO | |
| | | | | | | | MNCVAD II-OFC HARBORS CA LLC | DE | NIA | McMorgan Northern California Value Add/Development Fund II, L.P. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | MNCVAD II-SEAGATE HARBORS LLC | DE | NIA | MNCVAD II-OFC HARBORS CA LLC | Ownership | 90.000 | New York Life Insurance Company | NO | |
| | | | | | | | MNCVAD II-OFC 630 K Street CA LLC | DE | NIA | McMorgan Northern California Value Add/Development Fund II, L.P. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | MNCVAD II-IND SHILOH CA LLC | DE | NIA | McMorgan Northern California Value Add/Development Fund II, L.P. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | MNCVAD II-BIG SHILOH JC LLC | DE | NIA | MNCVAD II-IND SHILOH CA LLC | Ownership | 90.000 | New York Life Insurance Company | NO | |
| | | | 84-1758196 | | | | MSSDF GP LLC | DE | NIA | NYL Investors LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 93-2306247 | | | | MSSDF II GP LLC | DE | NIA | NYL Investors LLC | Ownership | 100.000 | New York Life Insurance Company | | |
| | | | 93-2399069 | | | | MSSDF II Member LLC | DE | NIA | New York Life Insurance Companies | Ownership | 35.000 | New York Life Insurance Company | NO | |
| | | | 93-2399069 | | | | MSSDF II Member LLC | DE | NIA | New York Life Insurance and Annuity Corporation | Ownership | 65.000 | New York Life Insurance Annuity Corporation | NO | |
| | | | 93-2469180 | | | | Madison Square Structured Debt Fund II LP | DE | NIA | MSSDF II Member LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 92-2421807 | | | | MSSDF REIT II LLC | DE | NIA | Madisson Square Structured Debt Fund II LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 84-1781419 | | | | MSSDF Member LLC | DE | NIA | New York Life Insurance Company | Ownership | 35.000 | New York Life Insurance Company | NO | |
| | | | 84-1781419 | | | | MSSDF Member LLC | DE | NIA | New York Life Insurance and Annuity Corporation | Ownership | 65.000 | New York Life Insurance Company | NO | |
| | | | 84-1797003 | | | | Madison Square Structured Debt Fund LP | DE | NIA | MSSDF Member LLC | Ownership | 40.400 | New York Life Insurance Company | NO | |
| | | | 84-1819107 | | | | MSSDF REIT LLC | DE | NIA | Madison Square Structured Debt Fund LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 84-1825208 | | | | MSSDF REIT Funding Sub I LLC | DE | NIA | MSSDF REIT LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 85-4113067 | | | | MSSDF REIT Funding Sub II LLC | DE | NIA | MSSDF REIT LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 85-4120070 | | | | MSSDF REIT Funding Sub III LLC | DE | NIA | MSSDF REIT LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | MSSDF REIT Funding Sub IV LLC | DE | NIA | MSSDF REIT LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 87-3760197 | | | | MSSDF REIT Funding Sub V LLC | DE | NIA | MSSDF REIT LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | MSSDF REIT Funding Sub VI LLC | DE | NIA | MSSDF REIT LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | MSSDF REIT Funding Sub VII LLC | DE | NIA | MSSDF REIT LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 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 | |
| | | | | | | | NYL 717 Texas Member LLC | DE | NIA | NYL Investors LLC | Ownership | 50.000 | New York Life Insurance Company | NO | |
| | | | | | | | NYL 717 Texas Member LLC | DE | NIA | NYL Investors LLC | Ownership | 50.000 | New York Life Insurance Company | NO | |
| | | | 33-4333250 | | | | NYL 717 Texas Holdings LLC | DE | NIA | NYL 717 Texas Member LLC | Ownership | 37.500 | New York Life Insurance Company | NO | |
| | | | | | | | NYL 717 Texas Holdings LLC | DE | NIA | NYL 717 Texas Member LLC | Ownership | 37.500 | 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 | |
| | | | | | | | Madison Square Strategic Investments Venture LP | DE | NIA | MSSIV GP | Ownership | 49.000 | 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 | |
| | | | 33-4399404 | | | | SC Speedway Grand National, LLC | DE | NIA | MSSIV-IND Speedway Phase II JV SC LLC | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | MADISON - SS Kernersville QRS, Inc. | DE | | MCPF Holdings LLC | Ownership | 100.000 | New York Life Insurnace Company | NO | |
| | | | | | | | MADISON - LPP Kernersville JV GP LLC | DE | | MADISON - SS Kernersville QRS, Inc. | Ownership | 90.000 | New York Life Insurnace Company | NO | |
| | | | | | | | MADISON - LPP Kernersville JV GP LLC | DE | | Third Party | Ownership | 10.000 | New York Life Insurnace Company | NO | |
| | | | | | | | MADISON - LPP Kernersville JV LP | DE | | MADISON - SS Kernersville QRS, Inc. | Ownership | 90.000 | New York Life Insurnace Company | NO | |
| | | | | | | | MADISON - LPP Kernersville JV LP | DE | | Third Party | Ownership | 10.000 | New York Life Insurnace Company | NO | |
| | | | | | | | MADISON - LPP Kernersville GP LLC | DE | | MADISON - LPP Kernersville JV LP | Ownership | 100.000 | New York Life Insurnace Company | NO | |
| | | | | | | | MADISON -LPP Kernersville LP | DE | | MADISON - LPP Kernersville JV LP | Ownership | 100.000 | New York Life Insurnace Company | NO | |
| | | | | | | | MADISON-IND 2080 ENTERPRISE CA LLC | DE | NIA | Madison Core Property Fund LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | MADISON-IND CLAWITER CA LLC | DE | NIA | Madison Core Property Fund LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | MADISON-REDCO CLAWITER JV LLC | DE | NIA | MADISON-IND CLAWITER CA LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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 | |
| | | | | | | | MCPF-MOB PEMBROKE PINES FL LLC | DE | NIA | Madison Core Property Fund LP | Ownership | 100.000 | New York Life Insurnace Company | NO | |
| | | | 39-2948083 | | | | NYLIM Capital LLC | DE | NIA | New York Life Investment Management Holdings LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Bow River Advisers, LLC | DE | NIA | New York Life Investment Management Holdings LLC | Ownership | 49.000 | New York Life Insurance Company | NO | |
| | | | | | | | NYL Investments Europe Limited | | NIA | New York Life Investment Management Holdings LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 98-1108933 | | | | NYL Investments (International) Ltd. | | NIA | New York Life Investment Management Holdings LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 98-1108959 | | | | NYL Investments (Services) Ltd. | | NIA | New York Life Investment Management Holdings LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 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 | |
| | | | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio | IRL | NIA | New York Life Insurance Company | Ownership | 0.000 | New York Life Insurance Company | NO | |
| | | | | | | | Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio | IRL | NIA | MacKay Shields LLC | Ownership | 0.640 | New York Life Insurance Company | NO | |
| | | | | | | | Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio | IRL | NIA | New York Life Insurance Company | Ownership | 99.360 | New York Life Insurance Company | NO | |
| | | | 27-3064248 | | | | MacKay Shields High Yield Active Core Fund GP LLC | DE | NIA | MacKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 26-4248749 | | 0001502130 | | MacKay Shields High Yield Active Core Fund LP | DE | NIA | MacKay Shields High Yield Active Core Fund GP LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC | DE | NIA | MacKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 83-3010096 | | | | MacKay Municipal U.S. Infrastructure Opportunities Fund LP | DE | NIA | MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 84-2017635 | | | | MacKay Municipal Managers High Yield Select GP LLC | DE | NIA | MacKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 84-2046842 | | 0001783642 | | MacKay Municipal High Yield Select Fund LP | DE | NIA | MacKay Municipal Managers High Yield Select GP LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | MacKay Municipal Managers High Income Opportunities GP LLC | DE | NIA | MacKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | MacKay Municipal High Income Opportunities Fund LP | DE | NIA | MacKay Municipal Managers High Income Opportunities GP LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 30-1143853 | | | | MCF Hanwha Fund LLC | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | NO | 1 |
| | | | | | | | Ironshore Investment BL I Ltd. | BMU | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | NO | 1 |
| | | | 46-2213974 | | | | MCF CLO IV LLC | DE | NIA | New York Life Insurance Company | Ownership | 6.700 | New York Life Insurance Company | NO | |
| | | | 46-2213974 | | | | MCF CLO IV LLC | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | NO | 1 |
| | | | 81-4067250 | | | | MCF CLO V LLC | DE | NIA | New York Life Insurance Company | Ownership | 5.000 | New York Life Insurance Company | NO | |
| | | | 81-4067250 | | | | MCF CLO V LLC | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | NO | 1 |
| | | | 82-1943737 | | | | MCF CLO VI LLC | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | NO | 1 |
| | | | 82-2734635 | | | | MCF CLO VII LLC | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | NO | 1 |
| | | | | | | | 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 | |
| | | | | | | | 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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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 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 | |
| | | | | | | | 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 | |
| | | | | | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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 | |
| | | | | | | | 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 H LLC | DE | NIA | GoldPoint Partners Co-Investment VI GenPar, LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | GPP VI Blocker I LLC | DE | NIA | GoldPoint Partners Co-Investment VI GenPar, LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Apogem Co-Invest VII GenPar, GP LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Apogem Co-Invest VII, GenPar LP | DE | NIA | Apogem Co-Invest VII GenPar, GP LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Apogem Partners Co-Investment VII, LP | DE | NIA | Apogem Co-Invest VII, GenPar LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Goldpoint 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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 (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 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 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 LP | DE | NIA | Apogem Capital LLC | Ownership | 1.000 | New York Life Insurance Company | NO | |
| | | | | | | | Apogem Heritage Fund VI LP | DE | NIA | Apogem Capital LLC | Ownership | 1.000 | New York Life Insurance Company | NO | |
| | | | | | | | Apogem Cardinal Co-Investment GP LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Apogem Cardinal Co-Investment Fund, LP | DE | NIA | Apogem Cardinal Co-Investment GP LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | ARAF IV GP, LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Apogem Real Assets Fund IV, LP | DE | NIA | ARAF IV GP, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | ASF VII GP, LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Apogem Secondary Fund VII, LP | DE | NIA | ASF VII GP, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | 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 |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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 | |
| | | | | | | | 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 | |
| | | | | | | | PASCPEF VI Carry Parent, LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 47-4523581 | | | | PASCPEF VI Carry, LLC | DE | NIA | PASCPEF VI Carry Parent, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | PASCPEF VI GP, LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 46-4301623 | | 0001595889 | | Private Advisors Small Company Private Equity Fund VI, LP | DE | NIA | PASCPEF VI GP, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 98-1223903 | | 0001635254 | | Private Advisors Small Company Private Equity Fund VI, LP | CYM | NIA | PASCPEF VI GP, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apogem Private Equity Fund XI (Cayman), LP | CYM | NIA | APEF XI GP, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 61-2217155 | | | | Apogem Private Equity Fund XI, LP | DE | NIA | APEF XI GP, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | APEF XI Multi-Asset, LP | DE | NIA | Apogem Private Equity Fund XI, LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | APEF XI Directs, LP | DE | NIA | Apogem Private Equity Fund XI, LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 26-4331000 | | | | Cuyahoga Capital Partners IV Management Group LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 26-4331219 | | 0001514824 | | Cuyahoga Capital Partners IV LP | DE | NIA | Cuyahoga Capital Partners IV Management Group LLC | Other | 0.000 | New York Life Insurance Company | NO | 7 |
| | | | 26-3698069 | 3835342 | | | Cuyahoga Capital Emerging Buyout Partners Management Group LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 26-3698209 | 3835351 | | | Cuyahoga Capital Emerging Buyout Partners LP | DE | NIA | Cuyahoga Capital Emerging Buyout Partners Management Group LLC | Other | 0.000 | New York Life Insurance Company | NO | 7 |
| | | | | | | | PA Real Assets Carry Parent, LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 47-4479441 | | | | PA Real Assets Carry, LLC | DE | NIA | PA Real Assets Carry Parent, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | PA Real Assets Carry Parent II, LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 82-2582122 | | | | PA Real Assets Carry II, LLC | DE | NIA | PA Real Assets Carry Parent II, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | PA Emerging Manager Carry Parent, LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 47-4468334 | | | | PA Emerging Manager Carry, LLC | DE | NIA | PA Emerging Manager Carry Parent, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | PA Emerging Manager Carry Parent II, LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 82-2884836 | | | | PA Emerging Manager Carry II, LLC | DE | NIA | PA Emerging Manager Carry Parent II, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | RIC I GP, LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 47-4146929 | | | | Richmond Coinvestment Partners I, LP | DE | NIA | RIC I GP, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | RIC I Carry Parent, LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 47-4511149 | | | | RIC I Carry, LLC | DE | NIA | RIC I Carry Parent, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | PASF V GP, LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 47-4252449 | | 0001646590 | | Private Advisors Secondary Fund V, LP | DE | NIA | PASF V GP, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | ABC Burgers LLC | DE | NIA | Private Advisors Secondary Fund V, LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | PASF V Carry, LLC | DE | NIA | PASF V GP, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | PASF V Carry Parent, LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 84-3310049 | | | | PASF VI GP, LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 84-3090059 | | | | PA Secondary Fund VI, LP | DE | NIA | PASF VI GP, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | PA Secondary Fund VI Coinvestments, LP | DE | NIA | PASF VI GP, LLC | Ownership | 68.140 | New York Life Insurance Company | NO | |
| | | | | | | | PA Secondary Fund VI, LP | CYM | NIA | PASF VI GP, LLC | Ownership | 68.140 | New York Life Insurance Company | NO | |
| | | | | | | | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 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 | | | | RLP Fund GP, LLC | DE | NIA | Apogem Capital LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 84-5053710 | | | | RLP Fund, LP (RLPLP) | DE | NIA | New York Life Insurance Company | Ownership | 30.000 | New York Life Insurance Company | NO | |
| | | | 84-5053710 | | | | RLP Fund, LP (RLPLP) | DE | NIA | RidgeLake Partners GP, LLC | Ownership | 70.000 | New York Life Insurance Company | NO | |
| | | | 88-2116464 | | | | RidgeLake Co-Investment Partners, LP (RLPCOLP) | DE | NIA | RidgeLake Partners GP, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Glacier Manager Investor LLC | DE | NIA | RidgeLake Partners, LP (RLPLP) | Ownership | 72.000 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Glacier Manager Investor LLC | DE | NIA | RidgeLake Co-Investment Partners, LP (RLPCOLP) | Ownership | 28.000 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Glacier GP Investor LLC | DE | NIA | RidgeLake Partners, LP (RLPLP) | Ownership | 72.000 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Glacier GP Investor LLC | DE | NIA | RidgeLake Co-Investment Partners, LP (RLPCOLP) | Ownership | 28.000 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Evergreen LLC | DE | NIA | RidgeLake Partners, LP (RLPLP) | Ownership | 72.000 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Evergreen LLC | DE | NIA | RidgeLake Co-Investment Partners, LP (RLPCOLP) | Ownership | 28.000 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Gemini LLC | DE | NIA | RidgeLake Partners, LP (RLPLP) | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Navigator LLC | DE | NIA | RidgeLake Partners, LP (RLPLP) | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Sigma LLC | DE | NIA | RidgeLake Partners, LP (RLPLP) | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Sunrise GP Investor LLC | DE | NIA | RidgeLake Partners, LP (RLPLP) | Ownership | 83.330 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Sunrise GP Investor LLC | DE | NIA | RidgeLake Co-Investment Partners, LP (RLPCOLP) | Ownership | 16.660 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Sunrise Manager Investor LLC | DE | NIA | RidgeLake Partners, LP (RLPLP) | Ownership | 83.330 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Sunrise Manager Investor LLC | DE | NIA | RidgeLake Co-Investment Partners, LP (RLPCOLP) | Ownership | 16.660 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Triple GP Investor LLC | DE | NIA | RidgeLake Partners, LP (RLPLP) | Ownership | 82.010 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Triple GP Investor LLC | DE | NIA | RidgeLake Co-Investment Partners, LP (RLPCOLP) | Ownership | 17.980 | New York Life Insurance Company | NO | |
| | | | | | | | RLP Triple Manager Investor LLC | DE | NIA | RidgeLake Partners, LP (RLPLP) | Ownership | 82.010 | New York Life Insurance Company | NO | |
| | | | | | | | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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 | 94.900 | 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 | 37.300 | New York Life Insurance Company | NO | |
| | | | | | | | NYLI MacKay High Income ETF | DE | NIA | New York Life Investment Management LLC | Ownership | 92.000 | New York Life Insurance Company | NO | |
| | | | | | | | NYLI Winslow Focused Large Cap Growth ETF | DE | NIA | New York Life Investment Management LLC | Ownership | 83.400 | New York Life Insurance Company | NO | |
| | | | | | | | NYLI Winslow Large Cap Growth ETF | DE | NIA | New York Life Investment Management LLC | Ownership | 90.400 | New York Life Insurance Company | NO | |
| | | | | | | | NYLI MacKay Securitized Income ETF | DE | NIA | New York Life Investment Management LLC | Ownership | 80.500 | New York Life Insurance Company | NO | |
| | | | | | | | NYLI MacKay Securitized Income ETF | DE | NIA | New York Life Insurance and Annuity Corporation | Ownership | 17.600 | New York Life Insurance Company | NO | |
| | | | | | | | NYLI MacKay Muni Short Duration ETF | | | New York Life Insurance and Annuity Corporation | Ownership | 94.700 | New York Life Insurance Company | NO | |
| | | | | | | | New York Life Investments ETF Trust | DE | NIA | New York Life Insurance Company | Ownership | 10.200 | New York Life Insurance Company | NO | |
| | | | | | | | NYLI 500 International ETF | DE | NIA | New York Life Investment Management LLC | Ownership | 53.620 | New York Life Insurance Company | NO | |
| | | | | | | | NYLI 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 | 10.200 | New York Life Insurance Company | NO | |
| | | | | | | | NYLI Global Equity R&D Leaders ETF | DE | NIA | New York Life Investment Management LLC | Ownership | 84.700 | New York Life Insurance Company | NO | |
| | | | | | | | NYLI Healthy Hearts ETF | DE | NIA | New York Life Investment Management LLC | Ownership | 66.150 | 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 | NO | |
| | | | | | | | NYLI Candriam International Equity ETF | DE | NIA | New York Life Investment Management LLC | Ownership | 80.300 | New York Life Insurance Company | NO | |
| | | | | | | | NYLI Candriam U.S. Mid Cap Equity ETF | DE | NIA | New York Life Investment Management LLC | Ownership | 99.500 | New York Life Insurance Company | NO | |
| | | | | | | | NYLI Candriam U.S. Large Cap Equity ETF | DE | NIA | New York Life Investment Management LLC | Ownership | 68.700 | New York Life Insurance Company | NO | |
| | | | | | | | NYLI U.S. Large Cap R&D Leaders ETF | DE | NIA | New York Life Investment Management LLC | Ownership | 83.200 | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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 | |
| | | | | | | | 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 | 97.000 | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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 | 2.310 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam Monétaire SICAV | FRA | NIA | Candriam France | Ownership | 1.920 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam Monétaire SICAV | FRA | NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam Switzerland LLC | CHE | NIA | Candriam Luxembourg | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam GP | LUX | NIA | Candriam Luxembourg | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam Tristan Real Estate Fund (RAIF) | LUX | NIA | Candriam GP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam GP PA | LUX | NIA | Candriam Luxemborug | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam Private Assets | LUX | NIA | Candriam GP PA | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | ATA Holdco Luxembourg S.?.r.l | LUX | | Candriam Luxembourg | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | IZNES SAS | LUX | NIA | Candriam Luxemborug | Ownership | 2.000 | New York Life Insurance Company | NO | |
| | | | | | | | Belfius Investment Partners | LUX | NIA | Candriam Luxemborug | Ownership | 0.010 | New York Life Insurance Company | NO | |
| | | | | | | | S.W.I.F.T. SCRL | LUX | NIA | Candriam Luxemborug | Ownership | 0.020 | New York Life Insurance Company | NO | |
| | | | | | | | Cordius | LUX | NIA | Candriam Luxembourg (CANLUX) | Ownership | 14.680 | New York Life Insurance Company | NO | |
| | | | | | | | Cordius | LUX | NIA | Candriam Belgium | Ownership | 4.610 | New York Life Insurance Company | NO | |
| | | | | | | | Cordius CIG | LUX | NIA | Candriam Luxembourg (CANLUX) | Ownership | 23.910 | New York Life Insurance Company | NO | |
| | | | | | | | Cordius CIG | LUX | NIA | Candriam Belgium | Ownership | 76.090 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam Absolute Return | LUX | NIA | Cordius CIG | Ownership | 0.350 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam Bonds | LUX | NIA | New York Life Insurance and Annuity Corporation | Ownership | 0.090 | 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 | 3.000 | 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 | 0.380 | 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 | 0.020 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam Equities L Europe Edge | | | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam Equities L Europe Optimum Quality | LUX | NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | NO | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Candriam Equities L Global Income | | | Cordius CIG | Ownership | 0.040 | 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 | 86.630 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam Impact One | LUX | NIA | New York Life Insurance and Annuity Corporation | Ownership | 30.620 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam L | LUX | NIA | Cordius CIG | Ownership | 0.080 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam L Dynamic Asset Allocation | LUX | NIA | Cordius CIG | Ownership | 7.170 | 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 | 0.200 | 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 | 0.480 | 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 | |
| | | | | | | | Canrdriam Risk Arbitrage | FRA | NIA | Cordius CIG | Ownership | 22.130 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam Sustainable | LUX | NIA | New York Life Insurance and Annuity Corporation | Ownership | 0.050 | 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 | 6.240 | 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 | 90.070 | 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 | 26.380 | New York Life Insurance Company | NO | |
| | | | | | | | Candriam World Alternative Alphamax | LUX | NIA | Cordius CIG | Ownership | 26.440 | 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 | |
| | | | | | | | NYL GF | LUX | NIA | New York Life Insurance and Annuity Corporation | Ownership | 24.240 | New York Life Insurance Company | NO | |
| | | | | | | | NYL GF | LUX | NIA | New York Life Investment Management Holdings LLC | Ownership | 26.860 | New York Life Insurance Company | NO | |
| | | | | | | | NYL GF | LUX | NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | NO | |
| | | | | | | | NYL GF AUSBIL Global Essential Infrastructure | LUX | NIA | New York Life Insurance and Annuity Corporation | Ownership | 51.600 | New York Life Insurance Company | NO | |
| | | | | | | | NYL GF AUSBIL Global Essential Infrastructure | LUX | NIA | New York Life Investment Management Holdings LLC | Ownership | 12.500 | New York Life Insurance Company | NO | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | NYL GF AUSBIL Global Essential Infrastructure | | | | | | | | |
| | | | | | | | | ..LUX | NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | NO | |
| | | | | | | | NYL GF AUSBIL Global Small Cap | ..LUX | NIA | New York Life Investment Management Holdings LLC | Ownership | 98.110 | New York Life Insurance Company | NO | |
| | | | | | | | NYL GF AUSBIL Global Small Cap | ..LUX | NIA | Cordius CIG | Ownership | 0.020 | New York Life Insurance Company | NO | |
| | | | | | | | NYL GF US High Yield Corporate Bonds | ..LUX | NIA | New York Life Investment Management Holdings LLC | Ownership | 29.460 | New York Life Insurance Company | NO | |
| | | | | | | | NYL 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 | 0.440 | New York Life Insurance Company | NO | |
| | | | | | | | IndexIQ Factors Sustainable Corporate Euro Bond | ..LUX | NIA | Cordius CIG | Ownership | 0.446 | New York Life Insurance Company | NO | |
| | | | | | | | IndexIQ Factors Sustainable Europe Equity | ..LUX | NIA | Cordius CIG | Ownership | 0.570 | 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 | |
| | | | | | | | 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 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Curzon Capital Partners IV LP | GBR | NIA | Curzon Capital Partners IV GP Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Curzon Capital Partners IV S.a.r.l. | LUX | NIA | Curzon Capital Partners IV LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | CCP IV Bolt FinCo S.a.r.l. | LUX | NIA | Curzon Capital Partners IV S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | CCP IV IREF 1 Holding Sarl | LUX | NIA | Curzon Capital Partners IV LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | CCP IV IREF 1 | ITA | NIA | CCP IV IREF 1 Holding Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | CCP IV Bolt 1 Sarl | LUX | NIA | Curzon Capital Partners IV LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Stratford City Offices Jersey Unit | GBR | NIA | CCP IV Bolt 1 Sarl | Ownership | 50.000 | New York Life Insurance Company | NO | |
| | | | | | | | Stratford City Offices Jersey Unit | GBR | NIA | CCP IV Bolt 2 Sarl | Ownership | 50.000 | New York Life Insurance Company | NO | |
| | | | | | | | Bolt Nominee 1 Limited | GBR | NIA | Stratford City Offices Jersey Unit | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Bolt Nominee 2 Limited | GBR | NIA | Stratford City Offices Jersey Unit | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | CCP IV Bolt 2 Sarl | LUX | NIA | Curzon Capital Partners IV LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | CCP IV Erneside Holding Sarl | LUX | NIA | Curzon Capital Partners IV LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | CCP IV France Investments Sarl | LUX | NIA | Curzon Capital Partners IV LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | OPPCI CCP IV France Investments | FRA | NIA | CCP IV France Investments Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | SCI Escape Cordeliers | FRA | NIA | OPPCI CCP IV France Investments | Ownership | 99.000 | New York Life Insurance Company | NO | |
| | | | | | | | SCI Escape Cordeliers | FRA | NIA | CCP IV France Investments Sarl | Ownership | 1.000 | New York Life Insurance Company | NO | |
| | | | | | | | The Forum, Solent, Management Company Limited | GBR | NIA | CCP IV Solent Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | SBP Management Limited | GBR | NIA | CCP IV Solent Sarl | Ownership | 27.830 | New York Life Insurance Company | NO | |
| | | | | | | | CCP IV (GP) Sarl | | NIA | Curzon Capital Partners IV LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | CCP IV Kerin Luxembourg Sarl | LUX | NIA | Curzon Capital Partners IV LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | CCP IV SCSp | LUX | NIA | CCP IV Kerin Luxembourg Sarl (PUX) | Ownership | 74.000 | New York Life Insurance Company | NO | |
| | | | | | | | Kerin Holding Sarl | LUX | NIA | CCP IV Kerin Luxembourg Sarl (PUX) | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | CCP IV UK Holding Sarl | LUX | NIA | Kerin Holding Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Cardiff Gate RP Limited Sarl | LUX | NIA | CCP IV UK Holding Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Rotherham Foundry RP Limited Sarl | LUX | NIA | CCP IV UK Holding Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Warrington Riverside RP Limited Sarl | LUX | NIA | CCP IV UK Holding Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Birmingham Ravenside RP Limited Sarl | LUX | NIA | CCP IV UK Holding Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Walsall Bescot RP Limited Sarl | LUX | NIA | CCP IV UK Holding Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | RW Sofas Limited Sarl | LUX | NIA | CCP IV UK Holding Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Milton Keynes RP Limited | LUX | NIA | CCP IV UK Holding Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Bangor Springill RP Limited Sar l | LUX | NIA | CCP IV UK Holding Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 3 Incentive Partners (GP) Limited | GBR | NIA | Tristan Capital Partners LLP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 3 Incentive Partners LP | GBR | NIA | EPISO 3 Incentive Partners (GP) Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 3 (GP) LLP | GBR | NIA | Tristan Capital Partners LLP | Ownership | 64.000 | New York Life Insurance Company | NO | |
| | | | | | | | European Property Investors Special Opportunities 3 LP | GBR | NIA | EPISO 3 GP LLP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 3 L.P. | GBR | NIA | European Property Investors Special Opportunities 3 LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 3 Luxembourg Holding S.a.r.l. | LUX | NIA | EPISO 3 L.P. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 3 Wave Holding S.a.r.l. | LUX | NIA | EPISO 3 Luxembourg Holding S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 4 (GP) II Sarl | LUX | NIA | Tristan Capital Partners LLP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 4 Student Housing SCSp | LUX | NIA | EPISO 4 GP II Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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 | |
| | | | | | | | 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 | | NIA | Tristan Capital Partners LLP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | CCP 5 Pool Partnership SLP | | 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 | | 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 | | 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 | | 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 | | 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 | | 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 | | 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 | | 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 | | NIA | Curzon Capital Partners 5 Long-Life SCA SICAV-SIF | Ownership | 100.000 | New York Life Insurance Company | NO | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | CCP 5 Jersey Fragco 9 Limited | | 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 | | 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 | | 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 | | NIA | Tristan Capital Partners LLP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 5 Incentive Partners SLP | | NIA | EPISO 5 Incentive Partners GP Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 5 (GP) Sarl | LUX | NIA | Tristan Capital Partners LLP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | European Property Investors Special Opportunities 5 LP | LUX | NIA | EPISO 5 (GP) Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 5 Luxembourg Holding S.a.r.l. | LUX | NIA | European Property Investors Special Opportunities 5 LP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 5 Portfolio GP S.a.r.l. | LUX | NIA | EPISO 5 Luxembourg Holding S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 5 Silver JV SCSp | LUX | NIA | EPISO 5 Portfolio GP S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Sterling Square Holdings S.a.r.l. | LUX | NIA | EPISO 5 Silver JV SCSp | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | European Property Investors Special Opportunities 5 SCSp-SICAV-SIF | LUX | NIA | EPISO 5 (GP) Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | 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 | |
| | | | | | | | EPISO 6 Waterfall LP | GBR | NIA | EPISO 6 Waterfall Top Holdings Lmited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Waterfall HoldCo Limited | GBR | NIA | EPISO 6 Waterfall LP | 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 | |
| | | | | | | | Bury South Management Company | GBR | NIA | Waterfall PropCo Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Crossway Management Company | GBR | NIA | Waterfall PropCo Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Turbine Management Company | GBR | NIA | Waterfall PropCo 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 | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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 | |
| | | | | | | | EPISO 6 Platinum HIding S.a.r.l | LUX | NIA | EPISO 6 Luxembourg Holding Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Frankurt Wohnland GmbH | | NIA | EPISO 6 Platinum HIding S.a.r.l | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 6 MB Holding S.a.r.l | LUX | NIA | EPISO 6 Luxembourg Holding Sarl | Ownership | 90.000 | New York Life Insurance Company | NO | |
| | | | | | | | MB Property 1 S.a.r.l | LUX | NIA | EPISO 6 MB Holding S.a.r.l | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Hella Acquico GP S.a.r.l. | LUX | NIA | EPISO 6 Luxembourg Holding S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Hella Acquico SCSp | LUX | NIA | Hella Acquico GP S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Hella Holding S.a.r.l. | LUX | NIA | EPISO 6 Luxembourg Holding S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | H Main Holding S.a.r.l. | LUX | NIA | Hella Holding S.a.r.l. | Ownership | 96.000 | New York Life Insurance Company | NO | |
| | | | | | | | H Main 1 S.a.r.l. | LUX | NIA | H Main Holding S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | H Main 2 S.a.r.l. | LUX | NIA | H Main Holding S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | H Main 3 S.a.r.l. | LUX | NIA | H Main Holding S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | H Main 4 S.a.r.l. | LUX | NIA | H Main Holding S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | H Main 5 S.a.r.l. | LUX | NIA | H Main Holding S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | H Main 6 S.a.r.l. | LUX | NIA | H Main Holding S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | H Main 7 S.a.r.l. | LUX | NIA | H Main Holding S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 6 Nexus Holding S.á.r.l. | LUX | NIA | EPISO 6 Luxembourg Holding S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Aventos Eta Investment GmbH | | NIA | EPISO 6 Nexus Holding S.á.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 6 Nexus MidCo S.á.r.l. | LUX | NIA | EPISO 6 Nexus Holding S.á.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 6 Manor GP S.á.r.l | LUX | NIA | EPISO 6 Luxembourg Holding S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 6 Manor JV SCSp | LUX | NIA | EPISO 6 Manor GP S.á.r.l | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 6 Manor Holding S.á.r.l. | LUX | NIA | EPISO 6 Manor JV SCSp | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Manor Property S.á.r.l. | LUX | NIA | EPISO 6 Manor Holding S.á.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Manor Devco Limited | | NIA | EPISO 6 Manor Holding S.á.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 6 Northface Holding S.á.r.l. | LUX | NIA | EPISO 6 Luxembourg Holding S.a.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Northface 1 S.á.r.l. | LUX | NIA | EPISO 6 Northface Holding S.á.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Northface 2 S.á.r.l. | LUX | NIA | EPISO 6 Northface Holding S.á.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Northface 3 Fixtures S.á.r.l. | LUX | NIA | EPISO 6 Northface Holding S.á.r.l. | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 6 Panther Co-Investment SCSp | | NIA | EPISO 6 Luxembourg Holding Sarl | Ownership | 92.150 | New York Life Insurance Company | NO | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | EPISO 6 Panther GP Limited | | NIA | EPISO 6 Luxembourg Holding Sarl | Ownership | 90.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 6 Panther JV SLP | | NIA | EPISO 6 Panther GP Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 6 Panther Hodco Limited | | NIA | EPISO 6 Panther JV SLP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | EPISO 6 Panther Property Limited | | NIA | EPISO 6 Panther Hodco Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Point A Hotels (Web) Limited | | NIA | EPISO 6 Panther Property Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Point A Hotels Limited | | NIA | Point A Hotels (Web) 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 | |
| | | | | | | | Patrizia Hanover (St. Andrew) PUT | | NIA | Raag St. Andrew Hotel Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Raag Hotels Limited | | 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 | | 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 | | 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 | | NIA | Raag Hotels Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Raag Kesington Hotel Limited | | 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 | | NIA | Raag Hotels Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Raag Westminster Hotel Limited | | NIA | Raag Westminster Holdings Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | QMK Westminster Limited | | NIA | Raag Westminster Hotel Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Raag Liverpool Street Holdings Limited | | NIA | Raag Hotels Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Raag Liverpool Street Hotel Limited | | 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 | | NIA | Raag Hotels Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Raag Kings Cross Hotel Limited | | 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 | | NIA | Raag Hotels Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Raag Paddington Hotel Limited | | 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 | | 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 | | 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 | | 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 | |
| | | | | | | | TIPS One Incentive Partners GP Limited | | NIA | Tristan Capital Partners LLP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | TIPS One Incentive Partners SLP | | NIA | TIPS One Incentive Partners GP Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | TIPS One GP Sarl | LUX | NIA | Tristan Capital Partners LLP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | Tristan Income Plus Strategy One SCSp | LUX | NIA | TIPS One GP Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | TIPS One Alpha Holdings Sarl | LUX | NIA | Tristan Income Plus Strategy One SCSp | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | TIPS One Alpha PV I Sarl | LUX | NIA | TIPS One Alpha Holdings Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | TIPS One Co-Investment GP Sarl | LUX | NIA | Tristan Capital Partners LLP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | TIPS One Co-Investment SCSp | LUX | NIA | TIPS One Co-Investment GP Sarl | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | CCP IV (GP) LLP | GBR | NIA | Tristan Capital Partners LLP | Ownership | 50.000 | New York Life Insurance Company | NO | |
| | | | | | | | Curzon Capital Partners IV (GP) Limited | GBR | NIA | Tristan Capital Partners LLP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | CCP 5 GP LLP | GBR | NIA | Tristan Capital Partners LLP | Ownership | 33.000 | New York Life Insurance Company | NO | |
| | | | | | | | CCP 5 Pool Partnership GP Limited | | NIA | Tristan Capital Partners LLP | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | CCP 5 Pool Partnership SLP | | NIA | CCP 5 Pool Partnership GP Limited | Ownership | 100.000 | New York Life Insurance Company | NO | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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 | 25.240 | New York Life Insurance Company | NO | |
| | | | | | | | Ausbil Long Short Focus Fund | AUS | NIA | New York Life Insurance and Annuity Corporation | Ownership | 27.194 | New York Life Insurance Company | NO | |
| | | | 56-2412827 | | 0000914898 | | NYLIFE Distributors LLC | DE | NIA | New York Life Investment Management Holdings LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | 3663273 | | | Huntsville NYL LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | REEP-IND Forest Park NJ LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | FP Building 4 LLC | DE | NIA | REEP-IND Forest Park NJ LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | FP Building 1-2-3 LLC | DE | NIA | REEP-IND Forest Park NJ LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | FP Building 17, LLC | DE | NIA | REEP-IND Forest Park NJ LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | FP Building 20, LLC | DE | NIA | REEP-IND Forest Park NJ LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | FP Mantua Grove LLC | DE | NIA | REEP-IND Forest Park NJ LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | FP Lot 1.01 LLC | DE | NIA | REEP-IND Forest Park NJ LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | REEP-IND NJ LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | NJIND JV LLC | DE | NIA | REEP-IND NJ LLC | Ownership | 93.000 | New York Life Insurance Company | NO | |
| | | | | | | | NJIND Hook Road LLC | DE | NIA | NJIND JV LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | NJIND Bay Avenue LLC | DE | NIA | NJIND JV LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | NJIND Bay Avenue Urban Renewal LLC | DE | NIA | NJIND JV LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | NJIND Corbin Street LLC | DE | NIA | NJIND JV LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 46-2951535 | | | | REEP-MF Cumberland TN LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | 20-1807159 | | | | Cumberland Apartments, LLC | TN | NIA | REEP-MF Cumberland TN LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | REEP-MF Marina Landing WA LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | REEP-SP Marina Landing LLC | DE | NIA | REEP-MF Marina Landing WA LLC | Ownership | 98.000 | New York Life Insurance Company | NO | |
| | | | | | | | REEP-MF Woodridge IL LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |
| | | | | | | | REEP-RTL SASI GA LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | NO | |

# SCHEDULE Y

# PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 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 | |

| Asterisk | Explanation |
|---|---|
| | Contractual Client - Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio. |
| | Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares. |
| | Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares. |
| | Investment Pool - Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company. |
| | Reliance Relationship - Entire proceeds of the entity are invested in a funding agreement of the Company. |
| | 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. |
| | Control of this entity is pursuant to an investment management contract with Apogem Capital LLC, or affiliate, not through ownership of voting interests. |
| | Investment Pool - Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company. |

| Asterisk | Explanation |
|---|---|
| ..... | Control of this entity is pursuant to a management contract with NYL Investors LLC. ..... |
| ..... | Ausbil Investment Management Limited has sole authority over the management of the fund. ..... |
| ..... | Investment Pool - Bankruptcy-remote special purpose investment pool vehicle for issuing notes. ..... |
| ..... | 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. | NO |
| | **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. | YES |

Explanation:

1.

2.

3.

4.

5.

6.

7.

8.

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]

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

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | | Current Statement Date | | | 4 |
|---|---|---|---|---|---|
| | | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) | December 31<br>Prior Year Net<br>Admitted Assets |
| 2504. | Unearned reinsurance premium recoverable | 85,197,660 | | 85,197,660 | 84,715,531 |
| 2505. | Collateral assignments | 50,466,956 | | 50,466,956 | 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 | 2,399,236 | | 2,399,236 | 2,468,491 |
| 2508. | Miscellaneous | 79,659,426 | 79,659,426 | | 3 |
| 2509. | Suspense and clearing | 167,274,533 | 167,274,533 | | 3 |
| 2510. | Amount due for undelivered securities | 8,801 | 8,801 | | |
| 2511. | Overfunded pension and postretirement assets | 973,736,537 | 973,736,537 | | |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 1,363,372,584 | 1,220,679,297 | 142,693,287 | 142,331,904 |

Additional Write-ins for Liabilities Line 25

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 2504. | Obligations under structured settlement agreements | 145,851,459 | 145,306,661 |
| 2505. | Other payable | 21,075,598 | 56,225,762 |
| 2506. | Contingent liability | 17,415,376 | 17,089,766 |
| 2507. | Liability for interest on claims | 16,999,784 | 14,867,358 |
| 2508. | Deferred gains liability | 4,782,962 | 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 | 2,987,607 | 3,048,193 |
| 2511. | Deferred rent payable | (961,017) | (961,017) |
| 2512. | (Overfunded) unfunded postretirement obligations for employees and agents | (227,001,268) | (263,839,539) |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | (15,428,844) | (19,636,579) |

Additional Write-ins for Summary of Operations Line 8.3

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 08.304. | Other income liability hedges | (91,482,050) | (90,006,452) | |
| 08.397. | Summary of remaining write-ins for Line 8.3 from overflow page | (91,482,050) | (90,006,452) | |

Additional Write-ins for Summary of Operations Line 27

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 2704. | Other deductions for reinsurance | 749,538 | 2,377,550 | 1,166,272 |
| 2705. | Fines, penalties and fees from regulatory authorities | 691,151 | 95,678 | 363,566 |
| 2706. | Other expenses | 105,003 | 1,372,397 | 2,040,916 |
| 2797. | Summary of remaining write-ins for Line 27 from overflow page | 1,545,692 | 3,845,625 | 3,570,754 |

Additional Write-ins for Summary of Operations Line 53

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 5304. | Change in special reserves on certain group annuity contracts | 60,586 | (486,911) | 1,828,561 |
| 5305. | Other | (903) | 42,275 | 40,507 |
| 5306. | Change in liability for postretirement benefits | (36,838,272) | (8,890,666) | 90,523,860 |
| 5307. | Amortization of goodwill | (209,003,712) | (209,003,712) | (418,007,424) |
| 5397. | Summary of remaining write-ins for Line 53 from overflow page | (245,782,301) | (218,339,014) | (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 | 40,425,418 |
| 3. | Unrealized Valuation increase/(decrease) | (234,511,460) |
| 4. | SSAP No. 108 adjustments | |
| 5. | Total gain (loss) on termination recognized | (43,245,460) |
| 6. | Considerations received/(paid) on terminations | 4,442,623 |
| 7. | Amortization | (902,742) |
| 8. | Adjustment to the Book/Adjusted Carrying Value of hedged item | |
| 9. | Total foreign exchange change in Book/Adjusted Carrying Value | 817,077,837 |
| 10. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) | 791,966,645 |
| 11. | Deduct nonadmitted assets | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 791,966,645 |

# 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) | | | | | 147,140 |
| 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 | | 56,971 | | | |
| | 3.14 Section 1, Column 18, prior year | | (1,538,224) | 1,595,195 | 1,595,195 | |
| 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 | | 56,971 | | | |
| | 3.24 Section 1, Column 19, prior year plus | | (1,538,224) | | | |
| | 3.25 SSAP No. 108 adjustments | | | 1,595,195 | 1,595,195 | |
| 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) | | | | | 14,659 |
| 7. | Deduct total nonadmitted amounts | | | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | | 14,659 |

# 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 | 200,000,000 | 1,700,000 | (21,464,722) | 07/06/2023 | 07/08/2025 | Bond Forward | | (23,149,986) | 294752-A*-1 | EQUITY ONE INC | 2.A | 1,700,000 | 1,685,264 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,006,214 | 981,959 | | | Bond Forward | | | 720186-F*-1 | PIEDMONT NATURAL GAS COMPANY INC | 2.A | 1,006,214 | 981,959 |
| 949746L@8 | Long Bond Replication | 1.G | | 3,000,000 | 2,937,551 | | | Bond Forward | | | 74340*-AC-8 | PROLOGIS TARGETED US LOGISTICS FUN | 1.G | 3,000,000 | 2,937,551 |
| 949746L@8 | Long Bond Replication | 1.G | | 200,000 | 189,696 | | | Bond Forward | | | 74986@-BB-6 | RREEF AMERICA REIT II INC | 1.G | 200,000 | 189,696 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,400,000 | 1,397,652 | | | Bond Forward | | | 76169#-AL-7 | REYES HOLDINGS LLC | 1.G PL | 1,400,000 | 1,397,652 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,200,000 | 1,161,592 | | | Bond Forward | | | 87305N-A#-5 | TTX COMPANY | 1.F | 1,200,000 | 1,161,592 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,100,000 | 1,090,465 | | | Bond Forward | | | 294752-A*-1 | EQUITY ONE INC | 2.A | 1,100,000 | 1,090,465 |
| 949746L@8 | Long Bond Replication | 1.G | | 2,000,000 | 1,998,233 | | | Bond Forward | | | 83569C-A*-3 | SONOVA HOLDING AG | 2.A | 2,000,000 | 1,998,233 |
| 949746L@8 | Long Bond Replication | 1.G | | 600,000 | 598,626 | | | Bond Forward | | | 97786#-AK-8 | WOLSELEY CAPITAL INC | 2.A FE | 600,000 | 598,626 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,000,000 | 1,001,679 | | | Bond Forward | | | C5847*-AB-9 | MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP | 2.A PL | 1,000,000 | 1,001,679 |
| 949746L@8 | Long Bond Replication | 1.G | | 11,100,000 | 10,954,315 | | | Bond Forward | | | 28501*-AW-5 | ELECTRIC TRANSMISSION TEXAS LLC | 2.B | 11,100,000 | 10,954,315 |
| 949746L@8 | Long Bond Replication | 1.G | | 15,600,000 | 15,464,779 | | | Bond Forward | | | 294752-A*-1 | EQUITY ONE INC | 2.A | 15,600,000 | 15,464,779 |
| 949746L@8 | Long Bond Replication | 1.G | | 11,068,357 | 10,801,548 | | | Bond Forward | | | 720186-F*-1 | PIEDMONT NATURAL GAS COMPANY INC | 2.A | 11,068,357 | 10,801,548 |
| 949746L@8 | Long Bond Replication | 1.G | | 23,500,000 | 23,475,419 | | | Bond Forward | | | 76169*-AA-5 | REXFORD INDUSTRIAL REALTY INC | 2.A FE | 23,500,000 | 23,475,419 |
| 949746L@8 | Long Bond Replication | 1.G | | 15,000,000 | 14,965,650 | | | Bond Forward | | | 97786#-AK-8 | WOLSELEY CAPITAL INC | 2.A FE | 15,000,000 | 14,965,650 |
| 949746L@8 | Long Bond Replication | 1.G | | 2,000,000 | 1,958,368 | | | Bond Forward | | | 74340*-AC-8 | PROLOGIS TARGETED US LOGISTICS FUN | 1.G | 2,000,000 | 1,958,368 |
| 949746L@8 | Long Bond Replication | 1.G | | 200,000 | 189,696 | | | Bond Forward | | | 74986@-BB-6 | RREEF AMERICA REIT II INC | 1.G | 200,000 | 189,696 |
| 949746L@8 | Long Bond Replication | 1.G | | 400,000 | 393,351 | | | Bond Forward | | | 86468@-AH-5 | SUEZ WATER RESOURCES LLC | 1.F | 400,000 | 393,351 |
| 949746L@8 | Long Bond Replication | 1.G | | 700,000 | 677,595 | | | Bond Forward | | | 87305N-A#-5 | TTX COMPANY | 1.F | 700,000 | 677,595 |
| 949746L@8 | Long Bond Replication | 1.G | | 500,000 | 498,483 | | | Bond Forward | | | 91319#-AH-4 | VEOLIA UTILITY RESOURCES LLC | 1.F | 500,000 | 498,483 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,000,000 | 979,184 | | | Bond Forward | | | 74340*-AC-8 | PROLOGIS TARGETED US LOGISTICS FUN | 1.G | 1,000,000 | 979,184 |
| 949746L@8 | Long Bond Replication | 1.G | | 300,000 | 299,497 | | | Bond Forward | | | 76169#-AL-7 | REYES HOLDINGS LLC | 1.G PL | 300,000 | 299,497 |
| 949746L@8 | Long Bond Replication | 1.G | | 400,000 | 393,351 | | | Bond Forward | | | 86468@-AH-5 | SUEZ WATER RESOURCES LLC | 1.F | 400,000 | 393,351 |
| 949746L@8 | Long Bond Replication | 1.G | | 500,000 | 483,997 | | | Bond Forward | | | 87305N-A#-5 | TTX COMPANY | 1.F | 500,000 | 483,997 |
| 949746L@8 | Long Bond Replication | 1.G | | 250,000 | 249,241 | | | Bond Forward | | | 91319#-AH-4 | VEOLIA UTILITY RESOURCES LLC | 1.F | 250,000 | 249,241 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,700,000 | 1,685,264 | | | Bond Forward | | | 294752-A*-1 | EQUITY ONE INC | 2.A | 1,700,000 | 1,685,264 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,500,000 | 1,496,130 | | | Bond Forward | | | 34489*-AA-7 | FOOTBALL CLUB TERM NOTES 2033 TRUS | 1.F FE | 1,500,000 | 1,496,130 |
| 949746L@8 | Long Bond Replication | 1.G | | 2,500,000 | 2,498,129 | | | Bond Forward | | | 42241@-AD-1 | HEARST COMMUNICATIONS INC | 1.G | 2,500,000 | 2,498,129 |
| 949746L@8 | Long Bond Replication | 1.G | | 3,000,000 | 2,966,343 | | | Bond Forward | | | 461127-F*-8 | INTERTEK FINANCE PLC | 2.A | 3,000,000 | 2,966,343 |
| 949746L@8 | Long Bond Replication | 1.G | | 2,600,000 | 2,583,154 | | | Bond Forward | | | 56081#-AX-8 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 2,600,000 | 2,583,154 |
| 949746L@8 | Long Bond Replication | 1.G | | 6,700,000 | 6,559,019 | | | Bond Forward | | | 74170*-AG-4 | PRIME PROPERTY FUND LLC | 2.A | 6,700,000 | 6,559,019 |
| 949746L@8 | Long Bond Replication | 1.G | | 900,000 | 891,275 | | | Bond Forward | | | 74170*-AL-3 | PRIME PROPERTY FUND LLC | 2.A | 900,000 | 891,275 |
| 949746L@8 | Long Bond Replication | 1.G | | 200,000 | 198,299 | | | Bond Forward | | | 74264*-AC-0 | PRISA LHC LLC | 1.G | 200,000 | 198,299 |
| 949746L@8 | Long Bond Replication | 1.G | | 300,000 | 297,449 | | | Bond Forward | | | 74264*-AC-0 | PRISA LHC LLC | 1.G | 300,000 | 297,449 |
| 949746L@8 | Long Bond Replication | 1.G | | 14,000,000 | 13,708,574 | | | Bond Forward | | | 74340*-AC-8 | PROLOGIS TARGETED US LOGISTICS FUN | 1.G | 14,000,000 | 13,708,574 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,000,000 | 948,482 | | | Bond Forward | | | 74986@-BB-6 | RREEF AMERICA REIT II INC | 1.G | 1,000,000 | 948,482 |
| 949746L@8 | Long Bond Replication | 1.G | | 3,100,000 | 3,094,801 | | | Bond Forward | | | 76169#-AL-7 | REYES HOLDINGS LLC | 1.G PL | 3,100,000 | 3,094,801 |
| 949746L@8 | Long Bond Replication | 1.G | | 4,000,000 | 3,996,465 | | | Bond Forward | | | 83569C-A*-3 | SONOVA HOLDING AG | 2.A | 4,000,000 | 3,996,465 |
| 949746L@8 | Long Bond Replication | 1.G | | 600,000 | 600,248 | | | Bond Forward | | | 86468@-AG-7 | SUEZ WATER RESOURCES LLC | 1.F | 600,000 | 600,248 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,400,000 | 1,376,728 | | | Bond Forward | | | 86468@-AH-5 | SUEZ WATER RESOURCES LLC | 1.F | 1,400,000 | 1,376,728 |
| 949746L@8 | Long Bond Replication | 1.G | | 5,100,000 | 4,936,764 | | | Bond Forward | | | 87305N-A#-5 | TTX COMPANY | 1.F | 5,100,000 | 4,936,764 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,500,000 | 1,496,565 | | | Bond Forward | | | 97786#-AK-8 | WOLSELEY CAPITAL INC | 2.A FE | 1,500,000 | 1,496,565 |
| 949746L@8 | Long Bond Replication | 1.G | | 2,000,000 | 1,967,068 | | | Bond Forward | | | F0164#-AD-4 | AIR LIQUIDE FINANCE | 1.F | 2,000,000 | 1,967,068 |
| 949746L@8 | Long Bond Replication | 1.G | | 500,000 | 493,723 | | | Bond Forward | | | G03698-AW-6 | ANGLIAN WATER SERVICES FINANCING P | 2.B FE | 500,000 | 493,723 |
| 949746L@8 | Long Bond Replication | 1.G | | 2,000,000 | 2,002,632 | | | Bond Forward | | | G7332#-AG-8 | RRPF ENGINE LEASING LIMITED | 2.A FE | 2,000,000 | 2,002,632 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,000,000 | 1,000,735 | | | Bond Forward | | | N7338@-AC-5 | RED ELECTRICA FINANCE B.V. | 1.G | 1,000,000 | 1,000,735 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,200,000 | 1,197,961 | | | Bond Forward | | | 087738-AE-8 | STOCKLAND TRUST MANAGEMENT LTD | 1.G FE | 1,200,000 | 1,197,961 |

# 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 | | 2,600,000 | 2,565,501 | | | Bond Forward | | | 08773@-AF-5 | STOCKLAND TRUST MANAGEMENT LTD | 1.G FE | 2,600,000 | 2,565,501 |
| 949746L@8 | Long Bond Replication | 1.G | | 800,000 | 793,988 | | | Bond Forward | | | 09194@-AC-1 | TRANSPOWER NEW ZEALAND LIMITED | 1.D | 800,000 | 793,988 |
| 949746L@8 | Long Bond Replication | 1.G | | 300,000 | 297,400 | | | Bond Forward | | | 294752-A*-1 | EQUITY ONE INC | 2.A | 300,000 | 297,400 |
| 949746L@8 | Long Bond Replication | 1.G | | 7,500,000 | 7,468,504 | | | Bond Forward | | | 45168D-A@-3 | IDEXX LABORATORIES INC. | 2.A | 7,500,000 | 7,468,504 |
| 949746L@8 | Long Bond Replication | 1.G | | 2,000,000 | 1,960,053 | | | Bond Forward | | | 720186-E#-8 | PIEDMONT NATURAL GAS COMPANY INC | 2.A | 2,000,000 | 1,960,053 |
| 949746L@8 | Long Bond Replication | 1.G | | 4,000,000 | 3,927,836 | | | Bond Forward | | | 720186-F*-1 | PIEDMONT NATURAL GAS COMPANY INC | 2.A | 4,000,000 | 3,927,836 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,006,214 | 981,959 | | | Bond Forward | | | 720186-F*-1 | PIEDMONT NATURAL GAS COMPANY INC | 2.A | 1,006,214 | 981,959 |
| 949746L@8 | Long Bond Replication | 1.G | | 6,000,000 | 5,875,103 | | | Bond Forward | | | 74340*-AC-8 | PROLOGIS TARGETED US LOGISTICS FUN | 1.G | 6,000,000 | 5,875,103 |
| 949746L@8 | Long Bond Replication | 1.G | | 200,000 | 189,696 | | | Bond Forward | | | 74986@-BB-6 | RREEF AMERICA REIT II INC | 1.G | 200,000 | 189,696 |
| 949746L@8 | Long Bond Replication | 1.G | | 3,100,000 | 3,094,801 | | | Bond Forward | | | 76169#-AL-7 | REYES HOLDINGS LLC | 1.G PL | 3,100,000 | 3,094,801 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,000,000 | 999,116 | | | Bond Forward | | | 83569C-A*-3 | SONOVA HOLDING AG | 2.A | 1,000,000 | 999,116 |
| 949746L@8 | Long Bond Replication | 1.G | | 2,200,000 | 2,129,585 | | | Bond Forward | | | 87305N-A#-5 | TTX COMPANY | 1.F | 2,200,000 | 2,129,585 |
| 949746L@8 | Long Bond Replication | 1.G | | 250,000 | 249,241 | | | Bond Forward | | | 91319#-AH-4 | VEOLIA UTILITY RESOURCES LLC | 1.F | 250,000 | 249,241 |
| 949746L@8 | Long Bond Replication | 1.G | | 4,000,000 | 3,955,124 | | | Bond Forward | | | 461127-F*-8 | INTERTEK FINANCE PLC | 2.A | 4,000,000 | 3,955,124 |
| 949746L@8 | Long Bond Replication | 1.G | | 2,000,000 | 1,958,368 | | | Bond Forward | | | 74340*-AC-8 | PROLOGIS TARGETED US LOGISTICS FUN | 1.G | 2,000,000 | 1,958,368 |
| 949746L@8 | Long Bond Replication | 1.G | | 400,000 | 379,393 | | | Bond Forward | | | 74986@-BB-6 | RREEF AMERICA REIT II INC | 1.G | 400,000 | 379,393 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,500,000 | 1,498,431 | | | Bond Forward | | | 76169*-AA-5 | REXFORD INDUSTRIAL REALTY INC | 2.A FE | 1,500,000 | 1,498,431 |
| 949746L@8 | Long Bond Replication | 1.G | | 5,700,000 | 5,690,440 | | | Bond Forward | | | 76169#-AL-7 | REYES HOLDINGS LLC | 1.G PL | 5,700,000 | 5,690,440 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,000,000 | 999,116 | | | Bond Forward | | | 83569C-A*-3 | SONOVA HOLDING AG | 2.A | 1,000,000 | 999,116 |
| 949746L@8 | Long Bond Replication | 1.G | | 700,000 | 677,595 | | | Bond Forward | | | 87305N-A#-5 | TTX COMPANY | 1.F | 700,000 | 677,595 |
| 949746L@8 | Long Bond Replication | 1.G | | 1,006,214 | 981,959 | | | Bond Forward | | | 720186-F*-1 | PIEDMONT NATURAL GAS COMPANY INC | 2.A | 1,006,214 | 981,959 |
| 949746L@8 | Long Bond Replication | 1.G | | 100,000 | 94,848 | | | Bond Forward | | | 74986@-BB-6 | RREEF AMERICA REIT II INC | 1.G | 100,000 | 94,848 |
| 949746L@8 | Long Bond Replication | 1.G | | 500,000 | 499,161 | | | Bond Forward | | | 76169#-AL-7 | REYES HOLDINGS LLC | 1.G PL | 500,000 | 499,161 |
| 949746L@8 | Long Bond Replication | 1.G | | 500,000 | 499,558 | | | Bond Forward | | | 83569C-A*-3 | SONOVA HOLDING AG | 2.A | 500,000 | 499,558 |
| 17305AD*1 | Long Bond Replication | 1.G | 300,000,000 | 1,790,603 | (36,178,357) | 07/17/2023 | 07/18/2025 | Bond Forward | | (37,958,855) | 41242*-BK-7 | HARDWOOD FUNDING LLC | 1.G FE | 1,790,603 | 1,780,498 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,000,000 | 998,729 | | | Bond Forward | | | 42241@-AJ-8 | HEARST COMMUNICATIONS INC | 1.G | 1,000,000 | 998,729 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 196,213 | | | Bond Forward | | | 56081#-AY-6 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 200,000 | 196,213 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,900,000 | 1,889,193 | | | Bond Forward | | | 03063#-AA-2 | AMERICOLD REALTY OPERATING PARTNER | 2.B FE | 1,900,000 | 1,889,193 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,000,000 | 996,377 | | | Bond Forward | | | 031100-P*-5 | AMETEK INC | 2.A | 1,000,000 | 996,377 |
| 17305AD*1 | Long Bond Replication | 1.G | | 10,000,000 | 10,137,700 | | | Bond Forward | | | 073096-A*-0 | BAYPORT POLYMERS LLC | 1.E PL | 10,000,000 | 10,137,700 |
| 17305AD*1 | Long Bond Replication | 1.G | | 300,000 | 297,898 | | | Bond Forward | | | 09951*-AJ-9 | BORAL INDUSTRIES INC | 2.B | 300,000 | 297,898 |
| 17305AD*1 | Long Bond Replication | 1.G | | 400,000 | 391,479 | | | Bond Forward | | | 18055#-AY-8 | CLARION LION PROPERTIES FUND HOLDI | 2.A | 400,000 | 391,479 |
| 17305AD*1 | Long Bond Replication | 1.G | | 500,000 | 496,051 | | | Bond Forward | | | 18055#-BD-3 | CLARION LION PROPERTIES FUND HOLDI | 2.A | 500,000 | 496,051 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,200,000 | 1,184,250 | | | Bond Forward | | | 28501*-AW-5 | ELECTRIC TRANSMISSION TEXAS LLC | 2.B | 1,200,000 | 1,184,250 |
| 17305AD*1 | Long Bond Replication | 1.G | | 400,000 | 390,357 | | | Bond Forward | | | 34490@-AC-8 | FOOTBALL CLUB TERM NOTES 2020-XI T | 1.F FE | 400,000 | 390,357 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 97,589 | | | Bond Forward | | | 34490@-AH-7 | FOOTBALL CLUB TERM NOTES 2020-XI T | 1.F FE | 100,000 | 97,589 |
| 17305AD*1 | Long Bond Replication | 1.G | | 500,000 | 491,540 | | | Bond Forward | | | 34502*-AB-8 | FOOTBALL CLUB TERM NOTES 2032 TRUS | 1.F FE | 500,000 | 491,540 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 99,196 | | | Bond Forward | | | 34502@-AB-6 | FOOTBALL CLUB TERM NOTES 2032-A TR | 1.F FE | 100,000 | 99,196 |
| 17305AD*1 | Long Bond Replication | 1.G | | 2,200,000 | 2,194,633 | | | Bond Forward | | | 353514-E*-9 | FRANKLIN ELECTRIC CO INC | 2.A | 2,200,000 | 2,194,633 |
| 17305AD*1 | Long Bond Replication | 1.G | | 328,660 | 324,633 | | | Bond Forward | | | 56081#-BC-3 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 328,660 | 324,633 |
| 17305AD*1 | Long Bond Replication | 1.G | | 2,900,000 | 2,839,685 | | | Bond Forward | | | 74170*-AM-1 | PRIME PROPERTY FUND LLC | 2.A | 2,900,000 | 2,839,685 |
| 17305AD*1 | Long Bond Replication | 1.G | | 800,000 | 786,817 | | | Bond Forward | | | 74264*-AD-8 | PRISA LHC LLC | 1.G | 800,000 | 786,817 |
| 17305AD*1 | Long Bond Replication | 1.G | | 600,000 | 590,112 | | | Bond Forward | | | 74264*-AD-8 | PRISA LHC LLC | 1.G | 600,000 | 590,112 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,000,000 | 996,377 | | | Bond Forward | | | 031100-P*-5 | AMETEK INC | 2.A | 1,000,000 | 996,377 |
| 17305AD*1 | Long Bond Replication | 1.G | | 500,000 | 496,496 | | | Bond Forward | | | 09951*-AJ-9 | BORAL INDUSTRIES INC | 2.B | 500,000 | 496,496 |

# 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 | | 700,000 | 690,813 | | | Bond Forward | | | 28501*-AW-5 | ELECTRIC TRANSMISSION TEXAS LLC | 2.B | 700,000 | 690,813 |
| 17305AD*1 | Long Bond Replication | 1.G | | 23,500,000 | 23,419,823 | | | Bond Forward | | | 27731#-AB-1 | EASTGROUP PROPERTIES INC. | 2.B | 23,500,000 | 23,419,823 |
| 17305AD*1 | Long Bond Replication | 1.G | | 25,700,000 | 25,637,299 | | | Bond Forward | | | 353514-E*-9 | FRANKLIN ELECTRIC CO INC | 2.A | 25,700,000 | 25,637,299 |
| 17305AD*1 | Long Bond Replication | 1.G | | 14,900,000 | 14,837,428 | | | Bond Forward | | | 45168D-A@-3 | IDEXX LABORATORIES INC. | 2.A | 14,900,000 | 14,837,428 |
| 17305AD*1 | Long Bond Replication | 1.G | | 20,200,000 | 19,985,996 | | | Bond Forward | | | 45168D-B@-2 | IDEXX LABORATORIES INC. | 2.A | 20,200,000 | 19,985,996 |
| 17305AD*1 | Long Bond Replication | 1.G | | 38,200,000 | 37,979,479 | | | Bond Forward | | | 87278*-AD-4 | TPF EQUITY REIT OPERATING PARTNERS | 2.A | 38,200,000 | 37,979,479 |
| 17305AD*1 | Long Bond Replication | 1.G | | 2,500,000 | 2,445,280 | | | Bond Forward | | | 46361*-AQ-9 | THE IRVINE COMPANY LLC | 1.E PL | 2,500,000 | 2,445,280 |
| 17305AD*1 | Long Bond Replication | 1.G | | 600,000 | 583,085 | | | Bond Forward | | | 645869-D*-6 | NEW JERSEY NATURAL GAS CO | 1.E | 600,000 | 583,085 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,000,000 | 980,026 | | | Bond Forward | | | 720186-E#-8 | PIEDMONT NATURAL GAS COMPANY INC | 2.A | 1,000,000 | 980,026 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 97,870 | | | Bond Forward | | | 18055#-AY-8 | CLARION LION PROPERTIES FUND HOLDI | 2.A | 100,000 | 97,870 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 198,420 | | | Bond Forward | | | 18055#-BD-3 | CLARION LION PROPERTIES FUND HOLDI | 2.A | 200,000 | 198,420 |
| 17305AD*1 | Long Bond Replication | 1.G | | 600,000 | 585,535 | | | Bond Forward | | | 34490@-AC-8 | FOOTBALL CLUB TERM NOTES 2020-XI T | 1.F FE | 600,000 | 585,535 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 195,178 | | | Bond Forward | | | 34490@-AH-7 | FOOTBALL CLUB TERM NOTES 2020-XI T | 1.F FE | 200,000 | 195,178 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 196,616 | | | Bond Forward | | | 34502*-AB-8 | FOOTBALL CLUB TERM NOTES 2032 TRUS | 1.F FE | 200,000 | 196,616 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 99,196 | | | Bond Forward | | | 34502@-AB-6 | FOOTBALL CLUB TERM NOTES 2032-A TR | 1.F FE | 100,000 | 99,196 |
| 17305AD*1 | Long Bond Replication | 1.G | | 500,000 | 489,056 | | | Bond Forward | | | 46361*-AQ-9 | THE IRVINE COMPANY LLC | 1.E PL | 500,000 | 489,056 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 196,213 | | | Bond Forward | | | 56081#-AY-6 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 200,000 | 196,213 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 97,181 | | | Bond Forward | | | 645869-D*-6 | NEW JERSEY NATURAL GAS CO | 1.E | 100,000 | 97,181 |
| 17305AD*1 | Long Bond Replication | 1.G | | 500,000 | 492,368 | | | Bond Forward | | | 74170*-AK-5 | PRIME PROPERTY FUND LLC | 2.A | 500,000 | 492,368 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,200,000 | 1,175,042 | | | Bond Forward | | | 74170*-AM-1 | PRIME PROPERTY FUND LLC | 2.A | 1,200,000 | 1,175,042 |
| 17305AD*1 | Long Bond Replication | 1.G | | 500,000 | 511,224 | | | Bond Forward | | | G1744#-AM-0 | CADOGAN ESTATES LIMITED | 2.B | 500,000 | 511,224 |
| 17305AD*1 | Long Bond Replication | 1.G | | 300,000 | 298,294 | | | Bond Forward | | | 03063#-AA-2 | AMERICOLD REALTY OPERATING PARTNER | 2.B FE | 300,000 | 298,294 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,000,000 | 996,377 | | | Bond Forward | | | 031100-P*-5 | AMETEK INC | 2.A | 1,000,000 | 996,377 |
| 17305AD*1 | Long Bond Replication | 1.G | | 500,000 | 495,446 | | | Bond Forward | | | 038336-E@-8 | APTARGROUP INC | 2.B | 500,000 | 495,446 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 97,870 | | | Bond Forward | | | 18055#-AY-8 | CLARION LION PROPERTIES FUND HOLDI | 2.A | 100,000 | 97,870 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 99,210 | | | Bond Forward | | | 18055#-BD-3 | CLARION LION PROPERTIES FUND HOLDI | 2.A | 100,000 | 99,210 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 99,349 | | | Bond Forward | | | 28501*-AT-2 | ELECTRIC TRANSMISSION TEXAS LLC | 2.B | 100,000 | 99,349 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 196,616 | | | Bond Forward | | | 34502*-AB-8 | FOOTBALL CLUB TERM NOTES 2032 TRUS | 1.F FE | 200,000 | 196,616 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 99,196 | | | Bond Forward | | | 34502@-AB-6 | FOOTBALL CLUB TERM NOTES 2032-A TR | 1.F FE | 100,000 | 99,196 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,000,000 | 978,112 | | | Bond Forward | | | 46361*-AQ-9 | THE IRVINE COMPANY LLC | 1.E PL | 1,000,000 | 978,112 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 194,362 | | | Bond Forward | | | 645869-D*-6 | NEW JERSEY NATURAL GAS CO | 1.E | 200,000 | 194,362 |
| 17305AD*1 | Long Bond Replication | 1.G | | 500,000 | 511,224 | | | Bond Forward | | | G1744#-AM-0 | CADOGAN ESTATES LIMITED | 2.B | 500,000 | 511,224 |
| 17305AD*1 | Long Bond Replication | 1.G | | 2,500,000 | 2,482,493 | | | Bond Forward | | | 05279#-AH-2 | AUTOLIV ASP INC | 2.A FE | 2,500,000 | 2,482,493 |
| 17305AD*1 | Long Bond Replication | 1.G | | 2,000,000 | 1,985,985 | | | Bond Forward | | | 09951*-AJ-9 | BORAL INDUSTRIES INC | 2.B | 2,000,000 | 1,985,985 |
| 17305AD*1 | Long Bond Replication | 1.G | | 37,000,000 | 38,294,540 | | | Bond Forward | | | 17858P-A*-2 | CITY OF HOPE | 1.F | 37,000,000 | 38,294,540 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,100,000 | 1,076,567 | | | Bond Forward | | | 18055#-AY-8 | CLARION LION PROPERTIES FUND HOLDI | 2.A | 1,100,000 | 1,076,567 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,200,000 | 1,184,250 | | | Bond Forward | | | 28501*-AW-5 | ELECTRIC TRANSMISSION TEXAS LLC | 2.B | 1,200,000 | 1,184,250 |
| 17305AD*1 | Long Bond Replication | 1.G | | 4,400,000 | 4,389,265 | | | Bond Forward | | | 353514-E*-9 | FRANKLIN ELECTRIC CO INC | 2.A | 4,400,000 | 4,389,265 |
| 17305AD*1 | Long Bond Replication | 1.G | | 4,476,508 | 4,451,244 | | | Bond Forward | | | 41242*-BK-7 | HARDWOOD FUNDING LLC | 1.G FE | 4,476,508 | 4,451,244 |
| 17305AD*1 | Long Bond Replication | 1.G | | 3,000,000 | 2,996,187 | | | Bond Forward | | | 422418-AJ-8 | HEARST COMMUNICATIONS INC | 1.G | 3,000,000 | 2,996,187 |
| 17305AD*1 | Long Bond Replication | 1.G | | 3,500,000 | 3,472,207 | | | Bond Forward | | | 450319-D*-6 | ITC MIDWEST LLC | 1.E | 3,500,000 | 3,472,207 |

# 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 | | 2,900,000 | 2,839,685 | | | Bond Forward | | | 74170*-AM-1 | PRIME PROPERTY FUND LLC | 2.A | 2,900,000 | 2,839,685 |
| 17305AD*1 | Long Bond Replication | 1.G | | 800,000 | 786,817 | | | Bond Forward | | | 74264*-AD-8 | PRISA LHC LLC | 1.G | 800,000 | 786,817 |
| 17305AD*1 | Long Bond Replication | 1.G | | 600,000 | 590,112 | | | Bond Forward | | | 74264*-AD-8 | PRISA LHC LLC | 1.G | 600,000 | 590,112 |
| 17305AD*1 | Long Bond Replication | 1.G | | 14,000,000 | 14,032,004 | | | Bond Forward | | | 44929@-AJ-3 | ICRE REIT HOLDINGS | 2.A PL | 14,000,000 | 14,032,004 |
| 17305AD*1 | Long Bond Replication | 1.G | | 4,000,000 | 3,977,248 | | | Bond Forward | | | 03063#-AA-2 | AMERICOLD REALTY OPERATING PARTNER | 2.B FE | 4,000,000 | 3,977,248 |
| 17305AD*1 | Long Bond Replication | 1.G | | 2,000,000 | 1,992,753 | | | Bond Forward | | | 031100-P*-5 | AMETEK INC | 2.A | 2,000,000 | 1,992,753 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,500,000 | 1,489,700 | | | Bond Forward | | | 038336-E*-0 | APTARGROUP INC | 2.C | 1,500,000 | 1,489,700 |
| 17305AD*1 | Long Bond Replication | 1.G | | 2,000,000 | 1,981,784 | | | Bond Forward | | | 038336-E@-8 | APTARGROUP INC | 2.B | 2,000,000 | 1,981,784 |
| 17305AD*1 | Long Bond Replication | 1.G | | 600,000 | 595,795 | | | Bond Forward | | | 09951*-AJ-9 | BORAL INDUSTRIES INC | 2.B | 600,000 | 595,795 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,000,000 | 1,002,749 | | | Bond Forward | | | 11283#-AB-7 | BROOKFIELD POWER NEW YORK FINANCE L.P. | 2.B PL | 1,000,000 | 1,002,749 |
| 17305AD*1 | Long Bond Replication | 1.G | | 300,000 | 293,609 | | | Bond Forward | | | 18055#-AY-8 | CLARION LION PROPERTIES FUND HOLDI | 2.A | 300,000 | 293,609 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,200,000 | 1,190,522 | | | Bond Forward | | | 18055#-BD-3 | CLARION LION PROPERTIES FUND HOLDI | 2.A | 1,200,000 | 1,190,522 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 197,375 | | | Bond Forward | | | 28501*-AW-5 | ELECTRIC TRANSMISSION TEXAS LLC | 2.B | 200,000 | 197,375 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 195,178 | | | Bond Forward | | | 34490@-AC-8 | FOOTBALL CLUB TERM NOTES 2020-XI T | 1.F FE | 200,000 | 195,178 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 97,589 | | | Bond Forward | | | 34490@-AH-7 | FOOTBALL CLUB TERM NOTES 2020-XI T | 1.F FE | 100,000 | 97,589 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,000,000 | 983,080 | | | Bond Forward | | | 34502*-AB-8 | FOOTBALL CLUB TERM NOTES 2032 TRUS | 1.F FE | 1,000,000 | 983,080 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 198,392 | | | Bond Forward | | | 34502@-AB-6 | FOOTBALL CLUB TERM NOTES 2032-A TR | 1.F FE | 200,000 | 198,392 |
| 17305AD*1 | Long Bond Replication | 1.G | | 5,200,000 | 5,187,313 | | | Bond Forward | | | 353514-E*-9 | FRANKLIN ELECTRIC CO INC | 2.A | 5,200,000 | 5,187,313 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,790,603 | 1,780,498 | | | Bond Forward | | | 41242*-BK-7 | HARDWOOD FUNDING LLC | 1.G FE | 1,790,603 | 1,780,498 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,000,000 | 998,729 | | | Bond Forward | | | 422410-AJ-8 | HEARST COMMUNICATIONS INC | 1.G | 1,000,000 | 998,729 |
| 17305AD*1 | Long Bond Replication | 1.G | | 500,000 | 489,056 | | | Bond Forward | | | 46361*-AQ-9 | THE IRVINE COMPANY LLC | 1.E PL | 500,000 | 489,056 |
| 17305AD*1 | Long Bond Replication | 1.G | | 300,000 | 294,320 | | | Bond Forward | | | 56081#-AY-6 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 300,000 | 294,320 |
| 17305AD*1 | Long Bond Replication | 1.G | | 10,000,000 | 9,944,328 | | | Bond Forward | | | 57169*-AU-1 | MARS INC | 1.F | 10,000,000 | 9,944,328 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 97,181 | | | Bond Forward | | | 645869-D*-6 | NEW JERSEY NATURAL GAS CO | 1.E | 100,000 | 97,181 |
| 17305AD*1 | Long Bond Replication | 1.G | | 600,000 | 587,521 | | | Bond Forward | | | 74170*-AM-1 | PRIME PROPERTY FUND LLC | 2.A | 600,000 | 587,521 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 196,704 | | | Bond Forward | | | 74264*-AD-8 | PRISA LHC LLC | 1.G | 200,000 | 196,704 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 98,352 | | | Bond Forward | | | 74264*-AD-8 | PRISA LHC LLC | 1.G | 100,000 | 98,352 |
| 17305AD*1 | Long Bond Replication | 1.G | | 7,800,000 | 7,755,634 | | | Bond Forward | | | 03063#-AA-2 | AMERICOLD REALTY OPERATING PARTNER | 2.B FE | 7,800,000 | 7,755,634 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,000,000 | 996,377 | | | Bond Forward | | | 031100-P*-5 | AMETEK INC | 2.A | 1,000,000 | 996,377 |
| 17305AD*1 | Long Bond Replication | 1.G | | 500,000 | 495,446 | | | Bond Forward | | | 038336-E@-8 | APTARGROUP INC | 2.B | 500,000 | 495,446 |
| 17305AD*1 | Long Bond Replication | 1.G | | 2,400,000 | 2,381,044 | | | Bond Forward | | | 18055#-BD-3 | CLARION LION PROPERTIES FUND HOLDI | 2.A | 2,400,000 | 2,381,044 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,500,000 | 1,494,882 | | | Bond Forward | | | 27731#-AB-1 | EASTGROUP PROPERTIES INC. | 2.B | 1,500,000 | 1,494,882 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,000,000 | 975,892 | | | Bond Forward | | | 34490@-AC-8 | FOOTBALL CLUB TERM NOTES 2020-XI T | 1.F FE | 1,000,000 | 975,892 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 195,178 | | | Bond Forward | | | 34490@-AH-7 | FOOTBALL CLUB TERM NOTES 2020-XI T | 1.F FE | 200,000 | 195,178 |
| 17305AD*1 | Long Bond Replication | 1.G | | 700,000 | 688,156 | | | Bond Forward | | | 34502*-AB-8 | FOOTBALL CLUB TERM NOTES 2032 TRUS | 1.F FE | 700,000 | 688,156 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 198,392 | | | Bond Forward | | | 34502@-AB-6 | FOOTBALL CLUB TERM NOTES 2032-A TR | 1.F FE | 200,000 | 198,392 |
| 17305AD*1 | Long Bond Replication | 1.G | | 2,200,000 | 2,194,633 | | | Bond Forward | | | 353514-E*-9 | FRANKLIN ELECTRIC CO INC | 2.A | 2,200,000 | 2,194,633 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,000,000 | 998,729 | | | Bond Forward | | | 422410-AJ-8 | HEARST COMMUNICATIONS INC | 1.G | 1,000,000 | 998,729 |
| 17305AD*1 | Long Bond Replication | 1.G | | 4,000,000 | 4,009,144 | | | Bond Forward | | | 44929@-AJ-3 | ICRE REIT HOLDINGS | 2.A PL | 4,000,000 | 4,009,144 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 196,213 | | | Bond Forward | | | 56081#-AY-6 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 200,000 | 196,213 |
| 17305AD*1 | Long Bond Replication | 1.G | | 32,866 | 32,463 | | | Bond Forward | | | 56081#-BC-3 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 32,866 | 32,463 |

# 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 | | 600,000 | 599,546 | | | Bond Forward | | | 74170*-AC-3 | PRIME PROPERTY FUND LLC | 2.A | 600,000 | 599,546 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 196,947 | | | Bond Forward | | | 74170*-AK-5 | PRIME PROPERTY FUND LLC | 2.A | 200,000 | 196,947 |
| 17305AD*1 | Long Bond Replication | 1.G | | 1,200,000 | 1,175,042 | | | Bond Forward | | | 74170*-AM-1 | PRIME PROPERTY FUND LLC | 2.A | 1,200,000 | 1,175,042 |
| 17305AD*1 | Long Bond Replication | 1.G | | 800,000 | 798,641 | | | Bond Forward | | | 08773@-AE-8 | STOCKLAND TRUST MANAGEMENT LTD AMERICOLD REALTY OPERATING PARTNER | 1.G FE | 800,000 | 798,641 |
| 17305AD*1 | Long Bond Replication | 1.G | | 600,000 | 596,587 | | | Bond Forward | | | 03063#-AA-2 | | 2.B FE | 600,000 | 596,587 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 198,598 | | | Bond Forward | | | 09951*-AJ-9 | BORAL INDUSTRIES INC | 2.B | 200,000 | 198,598 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 195,740 | | | Bond Forward | | | 18055#-AY-8 | CLARION LION PROPERTIES FUND HOLDI | 2.A | 200,000 | 195,740 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 198,420 | | | Bond Forward | | | 18055#-BD-3 | CLARION LION PROPERTIES FUND HOLDI | 2.A | 200,000 | 198,420 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 98,688 | | | Bond Forward | | | 28501*-AW-5 | ELECTRIC TRANSMISSION TEXAS LLC | 2.B | 100,000 | 98,688 |
| 17305AD*1 | Long Bond Replication | 1.G | | 800,000 | 780,714 | | | Bond Forward | | | 34490@-AC-8 | FOOTBALL CLUB TERM NOTES 2020-XI T | 1.F FE | 800,000 | 780,714 |
| 17305AD*1 | Long Bond Replication | 1.G | | 200,000 | 195,178 | | | Bond Forward | | | 34490@-AH-7 | FOOTBALL CLUB TERM NOTES 2020-XI T | 1.F FE | 200,000 | 195,178 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 99,196 | | | Bond Forward | | | 34502@-AB-6 | FOOTBALL CLUB TERM NOTES 2032-A TR | 1.F FE | 100,000 | 99,196 |
| 17305AD*1 | Long Bond Replication | 1.G | | 800,000 | 798,048 | | | Bond Forward | | | 353514-E*-9 | FRANKLIN ELECTRIC CO INC | 2.A | 800,000 | 798,048 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 98,352 | | | Bond Forward | | | 74264*-AD-8 | PRISA LHC LLC | 1.G | 100,000 | 98,352 |
| 17305AD*1 | Long Bond Replication | 1.G | | 100,000 | 98,352 | | | Bond Forward | | | 74264*-AD-8 | PRISA LHC LLC | 1.G | 100,000 | 98,352 |
| 06051AB*2 | Long Bond Replication | 1.G | 175,000,000 | 100,000 | (2,349,985) | 10/13/2023 | 10/17/2025 | Bond Forward | | (2,448,548) | 761152-A*-8 | RESMED INC | 1.G | 100,000 | 98,563 |
| 06051AB*2 | Long Bond Replication | 1.G | | 100,000 | 98,352 | | | Bond Forward | | | 941848-E#-6 | WATERS CORPORATION | 2.B | 100,000 | 98,352 |
| 06051AB*2 | Long Bond Replication | 1.G | | 199,000 | 183,567 | | | Bond Forward | | | 736508-S@-2 | PORTLAND GENERAL ELECTRIC COMPANY | 1.F | 199,000 | 183,567 |
| 06051AB*2 | Long Bond Replication | 1.G | | 2,500,000 | 2,477,737 | | | Bond Forward | | | 294752-A@-9 | EQUITY ONE INC | 2.A | 2,500,000 | 2,477,737 |
| 06051AB*2 | Long Bond Replication | 1.G | | 895,302 | 890,249 | | | Bond Forward | | | 41242*-BK-7 | HARDWOOD FUNDING LLC | 1.G FE | 895,302 | 890,249 |
| 06051AB*2 | Long Bond Replication | 1.G | | 100,000 | 98,779 | | | Bond Forward | | | 49427R-B@-0 | KILROY REALTY LP | 2.C | 100,000 | 98,779 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,000,000 | 974,342 | | | Bond Forward | | | 57169*-AY-3 | MARS INC | 1.F | 1,000,000 | 974,342 |
| 06051AB*2 | Long Bond Replication | 1.G | | 408,000 | 376,359 | | | Bond Forward | | | 736508-S@-2 | PORTLAND GENERAL ELECTRIC COMPANY | 1.F | 408,000 | 376,359 |
| 06051AB*2 | Long Bond Replication | 1.G | | 3,000,000 | 2,956,877 | | | Bond Forward | | | 761152-A*-8 | RESMED INC | 1.G | 3,000,000 | 2,956,877 |
| 06051AB*2 | Long Bond Replication | 1.G | | 600,000 | 589,066 | | | Bond Forward | | | 910637-U*-6 | THE UNITED ILLUMINATING COMPANY | 1.G | 600,000 | 589,066 |
| 06051AB*2 | Long Bond Replication | 1.G | | 2,700,000 | 2,655,503 | | | Bond Forward | | | 941848-E#-6 | WATERS CORPORATION | 2.B | 2,700,000 | 2,655,503 |
| 06051AB*2 | Long Bond Replication | 1.G | | 800,000 | 768,775 | | | Bond Forward | | | C0104@-AC-4 | AIRBUS CANADA LP | 1.F FE | 800,000 | 768,775 |
| 06051AB*2 | Long Bond Replication | 1.G | | 2,000,000 | 2,005,497 | | | Bond Forward | | | 11283#-AB-7 | BROOKFIELD POWER NEW YORK FINANCE L.P. | 2.B PL | 2,000,000 | 2,005,497 |
| 06051AB*2 | Long Bond Replication | 1.G | | 200,000 | 196,768 | | | Bond Forward | | | 18055#-AX-0 | CLARION LION PROPERTIES FUND HOLDI | 2.A | 200,000 | 196,768 |
| 06051AB*2 | Long Bond Replication | 1.G | | 300,000 | 298,580 | | | Bond Forward | | | 23357*-AB-7 | DTE GAS COMPANY | 1.F | 300,000 | 298,580 |
| 06051AB*2 | Long Bond Replication | 1.G | | 200,000 | 198,698 | | | Bond Forward | | | 28501*-AT-2 | ELECTRIC TRANSMISSION TEXAS LLC | 2.B | 200,000 | 198,698 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,500,000 | 1,486,642 | | | Bond Forward | | | 294752-A@-9 | EQUITY ONE INC | 2.A | 1,500,000 | 1,486,642 |
| 06051AB*2 | Long Bond Replication | 1.G | | 300,000 | 294,924 | | | Bond Forward | | | 34502*-AB-8 | FOOTBALL CLUB TERM NOTES 2032 TRUS | 1.F FE | 300,000 | 294,924 |
| 06051AB*2 | Long Bond Replication | 1.G | | 200,000 | 198,392 | | | Bond Forward | | | 34502@-AB-6 | FOOTBALL CLUB TERM NOTES 2032-A TR | 1.F FE | 200,000 | 198,392 |
| 06051AB*2 | Long Bond Replication | 1.G | | 100,000 | 98,742 | | | Bond Forward | | | 41242*-BF-8 | HARDWOOD FUNDING LLC | 1.G FE | 100,000 | 98,742 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,193,735 | 1,186,998 | | | Bond Forward | | | 41242*-BK-7 | HARDWOOD FUNDING LLC | 1.G FE | 1,193,735 | 1,186,998 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,000,000 | 995,846 | | | Bond Forward | | | 42545#-AD-2 | HENDRICKSON HOLDINGS LLC | 2.C | 1,000,000 | 995,846 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,000,000 | 978,112 | | | Bond Forward | | | 46361*-AQ-9 | THE IRVINE COMPANY LLC | 1.E PL | 1,000,000 | 978,112 |
| 06051AB*2 | Long Bond Replication | 1.G | | 200,000 | 197,559 | | | Bond Forward | | | 49427R-B@-0 | KILROY REALTY LP | 2.C | 200,000 | 197,559 |
| 06051AB*2 | Long Bond Replication | 1.G | | 8,000,000 | 7,852,213 | | | Bond Forward | | | 553530-A@-5 | MSC INDUSTRIAL DIRECT CO INC | 2.B | 8,000,000 | 7,852,213 |
| 06051AB*2 | Long Bond Replication | 1.G | | 300,000 | 299,398 | | | Bond Forward | | | 56081#-AT-7 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 300,000 | 299,398 |
| 06051AB*2 | Long Bond Replication | 1.G | | 328,660 | 324,633 | | | Bond Forward | | | 56081#-BC-3 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 328,660 | 324,633 |
| 06051AB*2 | Long Bond Replication | 1.G | | 600,000 | 589,056 | | | Bond Forward | | | 56081#-BF-6 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 600,000 | 589,056 |
| 06051AB*2 | Long Bond Replication | 1.G | | 300,000 | 298,252 | | | Bond Forward | | | 56081#-AQ-3 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 300,000 | 298,252 |

# 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 | | 2,000,000 | 1,975,417 | | | Bond Forward | | | 57169*-AX-5 | MARS INC | 1.E | 2,000,000 | 1,975,417 |
| 06051AB*2 | Long Bond Replication | 1.G | | 3,000,000 | 2,923,027 | | | Bond Forward | | | 57169*-AY-3 | MARS INC | 1.F | 3,000,000 | 2,923,027 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,500,000 | 1,527,665 | | | Bond Forward | | | 61201#-AA-3 | MONTANA DAKOTA UTILITIES CO | 1.G | 1,500,000 | 1,527,665 |
| 06051AB*2 | Long Bond Replication | 1.G | | 542,775 | 566,875 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 542,775 | 566,875 |
| 06051AB*2 | Long Bond Replication | 1.G | | 54,550 | 56,973 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 54,550 | 56,973 |
| 06051AB*2 | Long Bond Replication | 1.G | | 118,511 | 123,773 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 118,511 | 123,773 |
| 06051AB*2 | Long Bond Replication | 1.G | | 111,828 | 116,794 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 111,828 | 116,794 |
| 06051AB*2 | Long Bond Replication | 1.G | | 113,192 | 118,218 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 113,192 | 118,218 |
| 06051AB*2 | Long Bond Replication | 1.G | | 114,556 | 119,642 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 114,556 | 119,642 |
| 06051AB*2 | Long Bond Replication | 1.G | | 114,556 | 119,642 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 114,556 | 119,642 |
| 06051AB*2 | Long Bond Replication | 1.G | | 110,465 | 115,369 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 110,465 | 115,369 |
| 06051AB*2 | Long Bond Replication | 1.G | | 110,465 | 115,369 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 110,465 | 115,369 |
| 06051AB*2 | Long Bond Replication | 1.G | | 109,101 | 113,945 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 109,101 | 113,945 |
| 06051AB*2 | Long Bond Replication | 1.G | | 200,000 | 194,362 | | | Bond Forward | | | 645869-D*-6 | NEW JERSEY NATURAL GAS CO | 1.E | 200,000 | 194,362 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,000,000 | 995,670 | | | Bond Forward | | | 70432*-AA-9 | PAYCHEX OF NEW YORK LLC | 1.G | 1,000,000 | 995,670 |
| 06051AB*2 | Long Bond Replication | 1.G | | 100,000 | 92,245 | | | Bond Forward | | | 736508-S@-2 | PORTLAND GENERAL ELECTRIC COMPANY | 1.F | 100,000 | 92,245 |
| 06051AB*2 | Long Bond Replication | 1.G | | 800,000 | 793,593 | | | Bond Forward | | | 74170*-AE-9 | PRIME PROPERTY FUND LLC | 2.A | 800,000 | 793,593 |
| 06051AB*2 | Long Bond Replication | 1.G | | 600,000 | 594,183 | | | Bond Forward | | | 74170*-AL-3 | PRIME PROPERTY FUND LLC | 2.A | 600,000 | 594,183 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,800,000 | 1,762,563 | | | Bond Forward | | | 74170*-AM-1 | PRIME PROPERTY FUND LLC | 2.A | 1,800,000 | 1,762,563 |
| 06051AB*2 | Long Bond Replication | 1.G | | 200,000 | 198,299 | | | Bond Forward | | | 74264*-AC-0 | PRISA LHC LLC | 1.G | 200,000 | 198,299 |
| 06051AB*2 | Long Bond Replication | 1.G | | 500,000 | 495,749 | | | Bond Forward | | | 74264*-AC-0 | PRISA LHC LLC | 1.G | 500,000 | 495,749 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,200,000 | 1,180,225 | | | Bond Forward | | | 74264*-AD-8 | PRISA LHC LLC | 1.G | 1,200,000 | 1,180,225 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,000,000 | 983,521 | | | Bond Forward | | | 74264*-AD-8 | PRISA LHC LLC | 1.G | 1,000,000 | 983,521 |
| 06051AB*2 | Long Bond Replication | 1.G | | 2,000,000 | 1,958,368 | | | Bond Forward | | | 74340*-AC-8 | PROLOGIS TARGETED US LOGISTICS FUN | 1.G | 2,000,000 | 1,958,368 |
| 06051AB*2 | Long Bond Replication | 1.G | | 700,000 | 689,938 | | | Bond Forward | | | 761152-A*-8 | RESMED INC | 1.G | 700,000 | 689,938 |
| 06051AB*2 | Long Bond Replication | 1.G | | 300,000 | 299,497 | | | Bond Forward | | | 76169#-AL-7 | REYES HOLDINGS LLC | 1.G PL | 300,000 | 299,497 |
| 06051AB*2 | Long Bond Replication | 1.G | | 2,495,809 | 2,529,089 | | | Bond Forward | | | 798237-F#-5 | SAN JOSE WATER | 1.F | 2,495,809 | 2,529,089 |
| 06051AB*2 | Long Bond Replication | 1.G | | 700,000 | 677,595 | | | Bond Forward | | | 87305N-A#-5 | TTX COMPANY | 1.F | 700,000 | 677,595 |
| 06051AB*2 | Long Bond Replication | 1.G | | 800,000 | 785,422 | | | Bond Forward | | | 910637-U*-6 | THE UNITED ILLUMINATING COMPANY | 1.G | 800,000 | 785,422 |
| 06051AB*2 | Long Bond Replication | 1.G | | 600,000 | 590,112 | | | Bond Forward | | | 941848-E#-6 | WATERS CORPORATION | 2.B | 600,000 | 590,112 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,000,000 | 983,534 | | | Bond Forward | | | F0164#-AD-4 | AIR LIQUIDE FINANCE | 1.F | 1,000,000 | 983,534 |
| 06051AB*2 | Long Bond Replication | 1.G | | 300,000 | 296,234 | | | Bond Forward | | | G0369@-AW-6 | ANGLIAN WATER SERVICES FINANCING P | 2.B FE | 300,000 | 296,234 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,000,000 | 1,022,448 | | | Bond Forward | | | G1744#-AM-0 | CADOGAN ESTATES LIMITED | 2.B | 1,000,000 | 1,022,448 |
| 06051AB*2 | Long Bond Replication | 1.G | | 4,000,000 | 3,959,535 | | | Bond Forward | | | G2044@-BC-8 | COMPASS GROUP PLC | 1.F | 4,000,000 | 3,959,535 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,500,000 | 1,492,144 | | | Bond Forward | | | G8228*-AD-4 | SMITH & NEPHEW PLC | 2.B | 1,500,000 | 1,492,144 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,600,000 | 1,592,942 | | | Bond Forward | | | Q2107#-AL-0 | CONTACT ENERGY LIMITED | 2.B | 1,600,000 | 1,592,942 |
| 06051AB*2 | Long Bond Replication | 1.G | | 7,700,000 | 7,610,059 | | | Bond Forward | | | Q3189*-AH-2 | DEXUS FUNDS MANAGEMENT LTD | 1.G | 7,700,000 | 7,610,059 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,100,000 | 1,090,937 | | | Bond Forward | | | Q3917#-AB-0 | FLINDERS PORT HOLDINGS | 2.B FE | 1,100,000 | 1,090,937 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,500,000 | 1,455,026 | | | Bond Forward | | | Q3920#-AJ-8 | FONTERRA COOPERATIVE GROUP LIMITED | 1.G FE | 1,500,000 | 1,455,026 |
| 06051AB*2 | Long Bond Replication | 1.G | | 900,000 | 883,051 | | | Bond Forward | | | Q3971@-AB-5 | GPT RE LTD | 1.G FE | 900,000 | 883,051 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,000,000 | 986,731 | | | Bond Forward | | | Q8773@-AF-5 | STOCKLAND TRUST MANAGEMENT LTD | 1.G FE | 1,000,000 | 986,731 |
| 06051AB*2 | Long Bond Replication | 1.G | | 5,500,000 | 5,409,357 | | | Bond Forward | | | 941848-E#-6 | WATERS CORPORATION | 2.B | 5,500,000 | 5,409,357 |
| 06051AB*2 | Long Bond Replication | 1.G | | 14,000,000 | 13,938,243 | | | Bond Forward | | | Q2107#-AL-0 | CONTACT ENERGY LIMITED | 2.B | 14,000,000 | 13,938,243 |

# 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 | | 13,200,000 | 13,100,719 | | | Bond Forward | | | Q3977*-AA-3 | GENESIS ENERGY LIMITED | 2.A FE | 13,200,000 | 13,100,719 |
| 06051AB*2 | Long Bond Replication | 1.G | | 200,371 | 192,194 | | | Bond Forward | | | C0104@-AC-4 | AIRBUS CANADA LP | 1.F FE | 200,371 | 192,194 |
| 06051AB*2 | Long Bond Replication | 1.G | | 2,300,000 | 2,256,686 | | | Bond Forward | | | Q3971@-AB-5 | GPT RE LTD | 1.G FE | 2,300,000 | 2,256,686 |
| 06051AB*2 | Long Bond Replication | 1.G | | 596,868 | 593,499 | | | Bond Forward | | | 41242*-BK-7 | HARDWOOD FUNDING LLC | 1.G FE | 596,868 | 593,499 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,000,000 | 974,342 | | | Bond Forward | | | 57169*-AY-3 | MARS INC | 1.F | 1,000,000 | 974,342 |
| 06051AB*2 | Long Bond Replication | 1.G | | 100,000 | 92,245 | | | Bond Forward | | | 736508-S@-2 | PORTLAND GENERAL ELECTRIC COMPANY | 1.F | 100,000 | 92,245 |
| 06051AB*2 | Long Bond Replication | 1.G | | 400,000 | 392,711 | | | Bond Forward | | | 910637-U*-6 | THE UNITED ILLUMINATING COMPANY .. | 1.G | 400,000 | 392,711 |
| 06051AB*2 | Long Bond Replication | 1.G | | 200,371 | 192,194 | | | Bond Forward | | | C0104@-AC-4 | AIRBUS CANADA LP | 1.F FE | 200,371 | 192,194 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,200,000 | 1,153,163 | | | Bond Forward | | | C0104@-AC-4 | AIRBUS CANADA LP | 1.F FE | 1,200,000 | 1,153,163 |
| 06051AB*2 | Long Bond Replication | 1.G | | 500,000 | 490,584 | | | Bond Forward | | | Q3971@-AB-5 | GPT RE LTD | 1.G FE | 500,000 | 490,584 |
| 06051AB*2 | Long Bond Replication | 1.G | | 100,000 | 92,245 | | | Bond Forward | | | 736508-S@-2 | PORTLAND GENERAL ELECTRIC COMPANY | 1.F | 100,000 | 92,245 |
| 06051AB*2 | Long Bond Replication | 1.G | | 900,000 | 883,051 | | | Bond Forward | | | Q3971@-AB-5 | GPT RE LTD | 1.G FE | 900,000 | 883,051 |
| 06051AB*2 | Long Bond Replication | 1.G | | 2,500,000 | 2,477,737 | | | Bond Forward | | | 294752-A@-9 | EQUITY ONE INC | 2.A | 2,500,000 | 2,477,737 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,493,000 | 1,377,217 | | | Bond Forward | | | 736508-S@-2 | PORTLAND GENERAL ELECTRIC COMPANY | 1.F | 1,493,000 | 1,377,217 |
| 06051AB*2 | Long Bond Replication | 1.G | | 2,600,000 | 2,562,627 | | | Bond Forward | | | 761152-A*-8 | RESMED INC | 1.G | 2,600,000 | 2,562,627 |
| 06051AB*2 | Long Bond Replication | 1.G | | 3,900,000 | 3,862,721 | | | Bond Forward | | | 775190-AQ-3 | ROGERS GROUP INC | 2.B | 3,900,000 | 3,862,721 |
| 06051AB*2 | Long Bond Replication | 1.G | | 7,413,738 | 7,111,169 | | | Bond Forward | | | C0104@-AC-4 | AIRBUS CANADA LP | 1.F FE | 7,413,738 | 7,111,169 |
| 06051AB*2 | Long Bond Replication | 1.G | | 3,750,000 | 3,715,603 | | | Bond Forward | | | Q5995#-AH-7 | MERIDIAN ENERGY LTD | 2.A | 3,750,000 | 3,715,603 |
| 06051AB*2 | Long Bond Replication | 1.G | | 500,000 | 495,547 | | | Bond Forward | | | 294752-A@-9 | EQUITY ONE INC | 2.A | 500,000 | 495,547 |
| 06051AB*2 | Long Bond Replication | 1.G | | 5,000,000 | 4,979,230 | | | Bond Forward | | | 42545#-AD-2 | HENDRICKSON HOLDINGS LLC | 2.C | 5,000,000 | 4,979,230 |
| 06051AB*2 | Long Bond Replication | 1.G | | 9,000,000 | 9,609,241 | | | Bond Forward | | | 45458*-BB-7 | INDIANA-AMERICAN WATER CO. | 1.G | 9,000,000 | 9,609,241 |
| 06051AB*2 | Long Bond Replication | 1.G | | 200,000 | 197,559 | | | Bond Forward | | | 49427R-B@-0 | KILROY REALTY LP | 2.C | 200,000 | 197,559 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,000,000 | 981,527 | | | Bond Forward | | | 553530-A@-5 | MSC INDUSTRIAL DIRECT CO INC | 2.B | 1,000,000 | 981,527 |
| 06051AB*2 | Long Bond Replication | 1.G | | 268,000 | 247,216 | | | Bond Forward | | | 736508-S@-2 | PORTLAND GENERAL ELECTRIC COMPANY | 1.F | 268,000 | 247,216 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,000,000 | 990,441 | | | Bond Forward | | | 775190-AQ-3 | ROGERS GROUP INC | 2.B | 1,000,000 | 990,441 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,200,000 | 1,178,132 | | | Bond Forward | | | 910637-U*-6 | THE UNITED ILLUMINATING COMPANY .. | 1.G | 1,200,000 | 1,178,132 |
| 06051AB*2 | Long Bond Replication | 1.G | | 400,000 | 384,388 | | | Bond Forward | | | C0104@-AC-4 | AIRBUS CANADA LP | 1.F FE | 400,000 | 384,388 |
| 06051AB*2 | Long Bond Replication | 1.G | | 500,000 | 494,733 | | | Bond Forward | | | G7334@-AA-1 | RRPF ENGINE LEASING LIMITED | 2.A FE | 500,000 | 494,733 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,500,000 | 1,489,496 | | | Bond Forward | | | 05279#-AH-2 | AUTOLIV ASP INC | 2.A FE | 1,500,000 | 1,489,496 |
| 06051AB*2 | Long Bond Replication | 1.G | | 700,000 | 693,932 | | | Bond Forward | | | 294752-A*-1 | EQUITY ONE INC | 2.A | 700,000 | 693,932 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,000,000 | 991,095 | | | Bond Forward | | | 294752-A@-9 | EQUITY ONE INC | 2.A | 1,000,000 | 991,095 |
| 06051AB*2 | Long Bond Replication | 1.G | | 895,302 | 890,249 | | | Bond Forward | | | 41242*-BK-7 | HARDWOOD FUNDING LLC | 1.G FE | 895,302 | 890,249 |
| 06051AB*2 | Long Bond Replication | 1.G | | 300,000 | 296,338 | | | Bond Forward | | | 49427R-B@-0 | KILROY REALTY LP | 2.C | 300,000 | 296,338 |
| 06051AB*2 | Long Bond Replication | 1.G | | 2,000,000 | 1,948,684 | | | Bond Forward | | | 57169*-AY-3 | MARS INC | 1.F | 2,000,000 | 1,948,684 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,300,000 | 1,281,313 | | | Bond Forward | | | 761152-A*-8 | RESMED INC | 1.G | 1,300,000 | 1,281,313 |
| 06051AB*2 | Long Bond Replication | 1.G | | 500,000 | 495,221 | | | Bond Forward | | | 775190-AQ-3 | ROGERS GROUP INC | 2.B | 500,000 | 495,221 |
| 06051AB*2 | Long Bond Replication | 1.G | | 600,000 | 589,066 | | | Bond Forward | | | 910637-U*-6 | THE UNITED ILLUMINATING COMPANY .. | 1.G | 600,000 | 589,066 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,200,000 | 1,180,223 | | | Bond Forward | | | 941848-E#-6 | WATERS CORPORATION | 2.B | 1,200,000 | 1,180,223 |
| 06051AB*2 | Long Bond Replication | 1.G | | 601,114 | 576,581 | | | Bond Forward | | | C0104@-AC-4 | AIRBUS CANADA LP | 1.F FE | 601,114 | 576,581 |
| 06051AB*2 | Long Bond Replication | 1.G | | 2,000,000 | 1,921,938 | | | Bond Forward | | | C0104@-AC-4 | AIRBUS CANADA LP | 1.F FE | 2,000,000 | 1,921,938 |
| 06051AB*2 | Long Bond Replication | 1.G | | 2,000,000 | 1,981,655 | | | Bond Forward | | | Q5995#-AH-7 | MERIDIAN ENERGY LTD | 2.A | 2,000,000 | 1,981,655 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,100,000 | 1,090,204 | | | Bond Forward | | | 294752-A@-9 | EQUITY ONE INC | 2.A | 1,100,000 | 1,090,204 |
| 06051AB*2 | Long Bond Replication | 1.G | | 298,434 | 296,750 | | | Bond Forward | | | 41242*-BK-7 | HARDWOOD FUNDING LLC | 1.G FE | 298,434 | 296,750 |
| 06051AB*2 | Long Bond Replication | 1.G | | 100,000 | 98,779 | | | Bond Forward | | | 49427R-B@-0 | KILROY REALTY LP | 2.C | 100,000 | 98,779 |
| 06051AB*2 | Long Bond Replication | 1.G | | 129,000 | 118,996 | | | Bond Forward | | | 736508-S@-2 | PORTLAND GENERAL ELECTRIC COMPANY | 1.F | 129,000 | 118,996 |
| 06051AB*2 | Long Bond Replication | 1.G | | 700,000 | 689,938 | | | Bond Forward | | | 761152-A*-8 | RESMED INC | 1.G | 700,000 | 689,938 |
| 06051AB*2 | Long Bond Replication | 1.G | | 400,000 | 392,711 | | | Bond Forward | | | 910637-U*-6 | THE UNITED ILLUMINATING COMPANY .. | 1.G | 400,000 | 392,711 |
| 06051AB*2 | Long Bond Replication | 1.G | | 600,000 | 590,112 | | | Bond Forward | | | 941848-E#-6 | WATERS CORPORATION | 2.B | 600,000 | 590,112 |
| 06051AB*2 | Long Bond Replication | 1.G | | 1,600,000 | 1,537,550 | | | Bond Forward | | | C0104@-AC-4 | AIRBUS CANADA LP | 1.F FE | 1,600,000 | 1,537,550 |
| 89114PA*1 | Long Bond Replication | 1.G | 125,000,000 | 1,000,000 | (8,006,372) | 01/23/2024 | 01/23/2026 | Bond Forward | | (8,993,951) | 151895-D@-5 | CENTERPOINT PROPERTIES TRUST | 1.G FE | 1,000,000 | 987,579 |
| 89114PA*1 | Long Bond Replication | 1.G | | 5,000,000 | 4,907,633 | | | Bond Forward | | | 553530-A@-5 | MSC INDUSTRIAL DIRECT CO INC | 2.B | 5,000,000 | 4,907,633 |
| 89114PA*1 | Long Bond Replication | 1.G | | 800,000 | 785,409 | | | Bond Forward | | | 56081#-BF-6 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 800,000 | 785,409 |
| 89114PA*1 | Long Bond Replication | 1.G | | 400,000 | 394,257 | | | Bond Forward | | | 56081#-BQ-2 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 400,000 | 394,257 |

# 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 | | 1,000,000 | 987,708 | | | Bond Forward | | | 57169*-AX-5 | MARS INC | 1.E | 1,000,000 | 987,708 |
| 89114PA*1 | Long Bond Replication | 1.G | | 600,000 | 597,402 | | | Bond Forward | | | 70432*-AA-9 | PAYCHEX OF NEW YORK LLC | 1.G | 600,000 | 597,402 |
| 89114PA*1 | Long Bond Replication | 1.G | | 900,000 | 891,275 | | | Bond Forward | | | 74170*-AL-3 | PRIME PROPERTY FUND LLC | 2.A | 900,000 | 891,275 |
| 89114PA*1 | Long Bond Replication | 1.G | | 200,000 | 198,299 | | | Bond Forward | | | 74264*-AC-0 | PRISA LHC LLC | 1.G | 200,000 | 198,299 |
| 89114PA*1 | Long Bond Replication | 1.G | | 300,000 | 297,449 | | | Bond Forward | | | 74264*-AC-0 | PRISA LHC LLC | 1.G | 300,000 | 297,449 |
| 89114PA*1 | Long Bond Replication | 1.G | | 11,135,863 | 11,084,586 | | | Bond Forward | | | 90312*-AC-8 | UNS GAS INC | 1.G | 11,135,863 | 11,084,586 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,000,000 | 980,439 | | | Bond Forward | | | 422410-AH-2 | HEARST COMMUNICATIONS INC | 1.G | 1,000,000 | 980,439 |
| 89114PA*1 | Long Bond Replication | 1.G | | 900,000 | 881,062 | | | Bond Forward | | | 74170*-AG-4 | PRIME PROPERTY FUND LLC | 2.A | 900,000 | 881,062 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,000,000 | 981,527 | | | Bond Forward | | | 553530-A@-5 | MSC INDUSTRIAL DIRECT CO INC | 2.B | 1,000,000 | 981,527 |
| 89114PA*1 | Long Bond Replication | 1.G | | 100,000 | 99,199 | | | Bond Forward | | | 74170*-AE-9 | PRIME PROPERTY FUND LLC | 2.A | 100,000 | 99,199 |
| 89114PA*1 | Long Bond Replication | 1.G | | 500,000 | 495,384 | | | Bond Forward | | | G1108#-AG-3 | THE BRITISH LAND COMPANY PLC | 1.F | 500,000 | 495,384 |
| 89114PA*1 | Long Bond Replication | 1.G | | 500,000 | 500,412 | | | Bond Forward | | | G4622#-AG-4 | HOWARD DE WALDEN ESTATES LIMITED | 1.G | 500,000 | 500,412 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,000,000 | 998,418 | | | Bond Forward | | | Q7724#-AF-5 | POWERCO LIMITED | 2.B FE | 1,000,000 | 998,418 |
| 89114PA*1 | Long Bond Replication | 1.G | | 2,500,000 | 2,493,102 | | | Bond Forward | | | 03028P-C@-3 | AMERICAN TRANSMISSION COMPANY | 1.G | 2,500,000 | 2,493,102 |
| 89114PA*1 | Long Bond Replication | 1.G | | 4,300,000 | 4,288,135 | | | Bond Forward | | | 03028P-C@-3 | AMERICAN TRANSMISSION COMPANY | 1.G | 4,300,000 | 4,288,135 |
| 89114PA*1 | Long Bond Replication | 1.G | | 250,000 | 248,249 | | | Bond Forward | | | 05279#-AH-2 | AUTOLIV ASP INC | 2.A FE | 250,000 | 248,249 |
| 89114PA*1 | Long Bond Replication | 1.G | | 700,000 | 693,932 | | | Bond Forward | | | 294752-A*-1 | EQUITY ONE INC | 2.A | 700,000 | 693,932 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,000,000 | 991,095 | | | Bond Forward | | | 294752-A@-9 | EQUITY ONE INC | 2.A | 1,000,000 | 991,095 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,000,000 | 980,439 | | | Bond Forward | | | 422410-AH-2 | HEARST COMMUNICATIONS INC | 1.G | 1,000,000 | 980,439 |
| 89114PA*1 | Long Bond Replication | 1.G | | 5,053,000 | 4,954,158 | | | Bond Forward | | | 422410-AH-2 | HEARST COMMUNICATIONS INC | 1.G | 5,053,000 | 4,954,158 |
| 89114PA*1 | Long Bond Replication | 1.G | | 4,000,000 | 3,949,136 | | | Bond Forward | | | 450319-B*-8 | ITC MIDWEST LLC | 1.E | 4,000,000 | 3,949,136 |
| 89114PA*1 | Long Bond Replication | 1.G | | 8,300,000 | 8,212,067 | | | Bond Forward | | | 45168D-B@-2 | IDEXX LABORATORIES INC. | 2.A | 8,300,000 | 8,212,067 |
| 89114PA*1 | Long Bond Replication | 1.G | | 600,000 | 592,676 | | | Bond Forward | | | 49427R-B@-0 | KILROY REALTY LP | 2.C | 600,000 | 592,676 |
| 89114PA*1 | Long Bond Replication | 1.G | | 5,000,000 | 4,907,633 | | | Bond Forward | | | 553530-A@-5 | MSC INDUSTRIAL DIRECT CO INC | 2.B | 5,000,000 | 4,907,633 |
| 89114PA*1 | Long Bond Replication | 1.G | | 3,000,000 | 2,944,580 | | | Bond Forward | | | 553530-A@-5 | MSC INDUSTRIAL DIRECT CO INC | 2.B | 3,000,000 | 2,944,580 |
| 89114PA*1 | Long Bond Replication | 1.G | | 600,000 | 589,056 | | | Bond Forward | | | 56081#-BF-6 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 600,000 | 589,056 |
| 89114PA*1 | Long Bond Replication | 1.G | | 100,000 | 98,176 | | | Bond Forward | | | 56081#-BF-6 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 100,000 | 98,176 |
| 89114PA*1 | Long Bond Replication | 1.G | | 300,000 | 295,693 | | | Bond Forward | | | 56081#-BQ-2 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 300,000 | 295,693 |
| 89114PA*1 | Long Bond Replication | 1.G | | 400,000 | 394,257 | | | Bond Forward | | | 56081#-BQ-2 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 400,000 | 394,257 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,000,000 | 1,018,443 | | | Bond Forward | | | 61201#-AA-3 | MONTANA DAKOTA UTILITIES CO | 1.G | 1,000,000 | 1,018,443 |
| 89114PA*1 | Long Bond Replication | 1.G | | 2,300,000 | 2,281,581 | | | Bond Forward | | | 74170*-AE-9 | PRIME PROPERTY FUND LLC | 2.A | 2,300,000 | 2,281,581 |
| 89114PA*1 | Long Bond Replication | 1.G | | 200,000 | 198,398 | | | Bond Forward | | | 74170*-AE-9 | PRIME PROPERTY FUND LLC | 2.A | 200,000 | 198,398 |
| 89114PA*1 | Long Bond Replication | 1.G | | 900,000 | 881,062 | | | Bond Forward | | | 74170*-AG-4 | PRIME PROPERTY FUND LLC | 2.A | 900,000 | 881,062 |
| 89114PA*1 | Long Bond Replication | 1.G | | 400,000 | 396,122 | | | Bond Forward | | | 74170*-AL-3 | PRIME PROPERTY FUND LLC | 2.A | 400,000 | 396,122 |
| 89114PA*1 | Long Bond Replication | 1.G | | 100,000 | 99,150 | | | Bond Forward | | | 74264*-AC-0 | PRISA LHC LLC | 1.G | 100,000 | 99,150 |
| 89114PA*1 | Long Bond Replication | 1.G | | 100,000 | 99,150 | | | Bond Forward | | | 74264*-AC-0 | PRISA LHC LLC | 1.G | 100,000 | 99,150 |
| 89114PA*1 | Long Bond Replication | 1.G | | 2,300,000 | 2,266,939 | | | Bond Forward | | | 761152-A*-8 | RESMED INC | 1.G | 2,300,000 | 2,266,939 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,400,000 | 1,369,858 | | | Bond Forward | | | 941848-F@-7 | WATERS CORPORATION | 2.B | 1,400,000 | 1,369,858 |
| 89114PA*1 | Long Bond Replication | 1.G | | 200,000 | 197,489 | | | Bond Forward | | | G0369@-AW-6 | ANGLIAN WATER SERVICES FINANCING P | 2.B FE | 200,000 | 197,489 |
| 89114PA*1 | Long Bond Replication | 1.G | | 2,000,000 | 1,981,535 | | | Bond Forward | | | G1108#-AG-3 | THE BRITISH LAND COMPANY PLC | 1.F | 2,000,000 | 1,981,535 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,500,000 | 1,484,826 | | | Bond Forward | | | G2044@-BC-8 | COMPASS GROUP PLC | 1.F | 1,500,000 | 1,484,826 |
| 89114PA*1 | Long Bond Replication | 1.G | | 3,500,000 | 3,502,886 | | | Bond Forward | | | G4622#-AG-4 | HOWARD DE WALDEN ESTATES LIMITED | 1.G | 3,500,000 | 3,502,886 |
| 89114PA*1 | Long Bond Replication | 1.G | | 3,400,000 | 3,360,286 | | | Bond Forward | | | G3189*-AH-2 | DEXUS FUNDS MANAGEMENT LTD | 1.G | 3,400,000 | 3,360,286 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,300,000 | 1,297,943 | | | Bond Forward | | | Q7724#-AF-5 | POWERCO LIMITED | 2.B FE | 1,300,000 | 1,297,943 |
| 89114PA*1 | Long Bond Replication | 1.G | | 500,000 | 499,209 | | | Bond Forward | | | Q7724#-AF-5 | POWERCO LIMITED | 2.B FE | 500,000 | 499,209 |
| 89114PA*1 | Long Bond Replication | 1.G | | 2,000,000 | 1,984,970 | | | Bond Forward | | | Q9194@-AC-1 | TRANSPOWER NEW ZEALAND LIMITED | 1.D | 2,000,000 | 1,984,970 |
| 89114PA*1 | Long Bond Replication | 1.G | | 10,500,000 | 10,561,772 | | | Bond Forward | | | G7334@-AQ-6 | RRPF ENGINE LEASING LTD | 2.A FE | 10,500,000 | 10,561,772 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,500,000 | 1,480,926 | | | Bond Forward | | | 450319-B*-8 | ITC MIDWEST LLC | 1.E | 1,500,000 | 1,480,926 |
| 89114PA*1 | Long Bond Replication | 1.G | | 2,000,000 | 2,036,887 | | | Bond Forward | | | 61201#-AA-3 | MONTANA DAKOTA UTILITIES CO | 1.G | 2,000,000 | 2,036,887 |
| 89114PA*1 | Long Bond Replication | 1.G | | 200,000 | 197,516 | | | Bond Forward | | | 151895-D@-5 | CENTERPOINT PROPERTIES TRUST | 1.G FE | 200,000 | 197,516 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,750,000 | 1,727,747 | | | Bond Forward | | | 450319-B*-8 | ITC MIDWEST LLC | 1.E | 1,750,000 | 1,727,747 |
| 89114PA*1 | Long Bond Replication | 1.G | | 200,000 | 196,352 | | | Bond Forward | | | 56081#-BF-6 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 200,000 | 196,352 |

# 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 | | 500,000 | 509,222 | | | Bond Forward | | | 61201#-AA-3 | MONTANA DAKOTA UTILITIES CO | 1.G | 500,000 | 509,222 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,000,000 | 995,670 | | | Bond Forward | | | 70432*-AA-9 | PAYCHEX OF NEW YORK LLC | 1.G | 1,000,000 | 995,670 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,700,000 | 1,664,229 | | | Bond Forward | | | 74170*-AG-4 | PRIME PROPERTY FUND LLC | 2.A | 1,700,000 | 1,664,229 |
| 89114PA*1 | Long Bond Replication | 1.G | | 200,000 | 198,061 | | | Bond Forward | | | 74170*-AL-3 | PRIME PROPERTY FUND LLC | 2.A | 200,000 | 198,061 |
| 89114PA*1 | Long Bond Replication | 1.G | | 100,000 | 99,150 | | | Bond Forward | | | 74264*-AC-0 | PRISA LHC LLC | 1.G | 100,000 | 99,150 |
| 89114PA*1 | Long Bond Replication | 1.G | | 100,000 | 100,041 | | | Bond Forward | | | 86468@-AG-7 | SUEZ WATER RESOURCES LLC | 1.F | 100,000 | 100,041 |
| 89114PA*1 | Long Bond Replication | 1.G | | 100,000 | 98,745 | | | Bond Forward | | | G0369@-AW-6 | ANGLIAN WATER SERVICES FINANCING P | 2.B FE | 100,000 | 98,745 |
| 89114PA*1 | Long Bond Replication | 1.G | | 500,000 | 495,384 | | | Bond Forward | | | G1108#-AG-3 | THE BRITISH LAND COMPANY PLC | 1.F | 500,000 | 495,384 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,000,000 | 989,884 | | | Bond Forward | | | G2044@-BC-8 | COMPASS GROUP PLC | 1.F | 1,000,000 | 989,884 |
| 89114PA*1 | Long Bond Replication | 1.G | | 500,000 | 500,412 | | | Bond Forward | | | G4622#-AG-4 | HOWARD DE WALDEN ESTATES LIMITED | 1.G | 500,000 | 500,412 |
| 89114PA*1 | Long Bond Replication | 1.G | | 500,000 | 500,658 | | | Bond Forward | | | G7332#-AG-8 | RRPF ENGINE LEASING LIMITED | 2.A FE | 500,000 | 500,658 |
| 89114PA*1 | Long Bond Replication | 1.G | | 2,600,000 | 2,569,630 | | | Bond Forward | | | Q3189*-AH-2 | DEXUS FUNDS MANAGEMENT LTD | 1.G | 2,600,000 | 2,569,630 |
| 89114PA*1 | Long Bond Replication | 1.G | | 900,000 | 893,236 | | | Bond Forward | | | Q91948-AC-1 | TRANSPOWER NEW ZEALAND LIMITED | 1.D | 900,000 | 893,236 |
| 89114PA*1 | Long Bond Replication | 1.G | | 200,000 | 197,516 | | | Bond Forward | | | 151895-D@-5 | CENTERPOINT PROPERTIES TRUST | 1.G FE | 200,000 | 197,516 |
| 89114PA*1 | Long Bond Replication | 1.G | | 4,500,000 | 4,452,326 | | | Bond Forward | | | 45168D-B@-2 | IDEXX LABORATORIES INC. | 2.A | 4,500,000 | 4,452,326 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,000,000 | 981,527 | | | Bond Forward | | | 553530-A@-5 | MSC INDUSTRIAL DIRECT CO INC | 2.B | 1,000,000 | 981,527 |
| 89114PA*1 | Long Bond Replication | 1.G | | 400,000 | 392,704 | | | Bond Forward | | | 56081#-BF-6 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 400,000 | 392,704 |
| 89114PA*1 | Long Bond Replication | 1.G | | 100,000 | 98,564 | | | Bond Forward | | | 56081#-BQ-2 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 100,000 | 98,564 |
| 89114PA*1 | Long Bond Replication | 1.G | | 2,000,000 | 1,975,417 | | | Bond Forward | | | 57169*-AX-5 | MARS INC | 1.E | 2,000,000 | 1,975,417 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,000,000 | 995,670 | | | Bond Forward | | | 70432*-AA-9 | PAYCHEX OF NEW YORK LLC | 1.G | 1,000,000 | 995,670 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,000,000 | 991,992 | | | Bond Forward | | | 74170*-AE-9 | PRIME PROPERTY FUND LLC | 2.A | 1,000,000 | 991,992 |
| 89114PA*1 | Long Bond Replication | 1.G | | 900,000 | 881,062 | | | Bond Forward | | | 74170*-AG-4 | PRIME PROPERTY FUND LLC | 2.A | 900,000 | 881,062 |
| 89114PA*1 | Long Bond Replication | 1.G | | 400,000 | 396,122 | | | Bond Forward | | | 74170*-AL-3 | PRIME PROPERTY FUND LLC | 2.A | 400,000 | 396,122 |
| 89114PA*1 | Long Bond Replication | 1.G | | 200,000 | 197,489 | | | Bond Forward | | | G0369@-AW-6 | ANGLIAN WATER SERVICES FINANCING P | 2.B FE | 200,000 | 197,489 |
| 89114PA*1 | Long Bond Replication | 1.G | | 300,000 | 296,274 | | | Bond Forward | | | 151895-D@-5 | CENTERPOINT PROPERTIES TRUST | 1.G FE | 300,000 | 296,274 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,000,000 | 981,527 | | | Bond Forward | | | 553530-A@-5 | MSC INDUSTRIAL DIRECT CO INC | 2.B | 1,000,000 | 981,527 |
| 89114PA*1 | Long Bond Replication | 1.G | | 1,000,000 | 987,708 | | | Bond Forward | | | 57169*-AX-5 | MARS INC | 1.E | 1,000,000 | 987,708 |
| 89114PA*1 | Long Bond Replication | 1.G | | 800,000 | 792,245 | | | Bond Forward | | | 74170*-AL-3 | PRIME PROPERTY FUND LLC | 2.A | 800,000 | 792,245 |
| 89114PA*1 | Long Bond Replication | 1.G | | 3,000,000 | 2,961,852 | | | Bond Forward | | | 450319-B*-8 | ITC MIDWEST LLC | 1.E | 3,000,000 | 2,961,852 |
| 38149CC*4 | Long Bond Replication | 1.G | 230,000,000 | 9,500,000 | (5,657,074) | 03/18/2024 | 03/19/2026 | Bond Forward | | (15,026,956) | 49427R-B#-8 | KILROY REALTY LP | 2.C | 9,500,000 | 9,369,882 |
| 38149CC*4 | Long Bond Replication | 1.G | | 5,800,000 | 5,752,211 | | | Bond Forward | | | G3917#-AB-0 | FLINDERS PORT HOLDINGS | 2.B FE | 5,800,000 | 5,752,211 |
| 38149CC*4 | Long Bond Replication | 1.G | | 10,475,137 | 10,949,660 | | | Bond Forward | | | 00138C-AV-0 | COREBRIDGE GLOBAL FUNDING | 1.F FE | 10,475,137 | 10,949,660 |
| 38149CC*4 | Long Bond Replication | 1.G | | 949,416 | 876,617 | | | Bond Forward | | | 00182E-BM-0 | ANZ BANK NEW ZEALAND LTD (LONDON B | 1.E FE | 949,416 | 876,617 |
| 38149CC*4 | Long Bond Replication | 1.G | | 8,120,000 | 8,388,951 | | | Bond Forward | | | 00182E-BU-2 | ANZ NEW ZEALAND (INTL) LTD (LONDON B | 1.E FE | 8,120,000 | 8,388,951 |
| 38149CC*4 | Long Bond Replication | 1.G | | 3,500,000 | 3,549,535 | | | Bond Forward | | | 00182Y-AA-3 | ANZ BANK NEW ZEALAND LTD | 1.G FE | 3,500,000 | 3,549,535 |
| 38149CC*4 | Long Bond Replication | 1.G | | 2,931,001 | 2,594,456 | | | Bond Forward | | | 00216L-AE-3 | ASB BANK LTD | 1.D FE | 2,931,001 | 2,594,456 |
| 38149CC*4 | Long Bond Replication | 1.G | | 2,594,209 | 2,622,153 | | | Bond Forward | | | 02665W-EM-9 | AMERICAN HONDA FINANCE CORPORATION | 1.G FE | 2,594,209 | 2,622,153 |
| 38149CC*4 | Long Bond Replication | 1.G | | 6,220,970 | 6,387,033 | | | Bond Forward | | | 02665W-EM-9 | AMERICAN HONDA FINANCE CORPORATION | 1.G FE | 6,220,970 | 6,387,033 |
| 38149CC*4 | Long Bond Replication | 1.G | | 9,989,374 | 10,080,470 | | | Bond Forward | | | 05578A-E4-6 | BPCE SA | 1.E FE | 9,989,374 | 10,080,470 |
| 38149CC*4 | Long Bond Replication | 1.G | | 1,974,291 | 2,016,094 | | | Bond Forward | | | 05578A-E4-6 | BPCE SA | 1.E FE | 1,974,291 | 2,016,094 |
| 38149CC*4 | Long Bond Replication | 1.G | | 20,010,000 | 21,030,731 | | | Bond Forward | | | 22535W-AJ-6 | CREDIT AGRICOLE SA | 1.G FE | 20,010,000 | 21,030,731 |
| 38149CC*4 | Long Bond Replication | 1.G | | 6,662,691 | 6,989,223 | | | Bond Forward | | | 22535W-AJ-6 | CREDIT AGRICOLE SA | 1.G FE | 6,662,691 | 6,989,223 |
| 38149CC*4 | Long Bond Replication | 1.G | | 8,108,376 | 8,565,740 | | | Bond Forward | | | 22535W-AJ-6 | CREDIT AGRICOLE SA | 1.G FE | 8,108,376 | 8,565,740 |
| 38149CC*4 | Long Bond Replication | 1.G | | 7,922,544 | 8,408,088 | | | Bond Forward | | | 22535W-AJ-6 | CREDIT AGRICOLE SA | 1.G FE | 7,922,544 | 8,408,088 |
| 38149CC*4 | Long Bond Replication | 1.G | | 1,047,960 | 960,238 | | | Bond Forward | | | 233851-EA-8 | DAIMLER FINANCE NORTH AMERICA LLC | 1.F FE | 1,047,960 | 960,238 |
| 38149CC*4 | Long Bond Replication | 1.G | | 9,733,028 | 8,687,869 | | | Bond Forward | | | 233851-EA-8 | DAIMLER FINANCE NORTH AMERICA LLC | 1.F FE | 9,733,028 | 8,687,869 |
| 38149CC*4 | Long Bond Replication | 1.G | | 2,290,704 | 2,134,689 | | | Bond Forward | | | 25243Y-BB-4 | DIAGEO CAPITAL PLC | 1.G FE | 2,290,704 | 2,134,689 |
| 38149CC*4 | Long Bond Replication | 1.G | | 1,121,910 | 1,044,141 | | | Bond Forward | | | 25243Y-BB-4 | DIAGEO CAPITAL PLC | 1.G FE | 1,121,910 | 1,044,141 |

# 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 | | 895,366 | 835,313 | | | Bond Forward | | | 25243Y-BB-4 | DIAGEO CAPITAL PLC | 1.G FE | 895,366 | 835,313 |
| 38149CC*4 | Long Bond Replication | 1.G | | 5,365,867 | 5,467,100 | | | Bond Forward | | | 46849L-UY-5 | JACKSON NATIONAL LIFE GLOBAL FUNDI | 1.F FE | 5,365,867 | 5,467,100 |
| 38149CC*4 | Long Bond Replication | 1.G | | 8,005,018 | 8,150,239 | | | Bond Forward | | | 58769J-AL-1 | MERCEDES-BENZ FINANCE NORTH AMERIC | 1.F FE | 8,005,018 | 8,150,239 |
| 38149CC*4 | Long Bond Replication | 1.G | | 7,990,000 | 8,184,976 | | | Bond Forward | | | 61747Y-FG-5 | MORGAN STANLEY | 1.E FE | 7,990,000 | 8,184,976 |
| 38149CC*4 | Long Bond Replication | 1.G | | 5,440,000 | 5,762,166 | | | Bond Forward | | | 61747Y-FH-3 | MORGAN STANLEY | 1.E FE | 5,440,000 | 5,762,166 |
| 38149CC*4 | Long Bond Replication | 1.G | | 5,289,105 | 5,386,707 | | | Bond Forward | | | 67021C-AU-1 | NSTAR ELECTRIC CO | 1.F FE | 5,289,105 | 5,386,707 |
| 38149CC*4 | Long Bond Replication | 1.G | | 66,116 | 64,494 | | | Bond Forward | | | 69353R-FG-8 | PNC BANK NATIONAL ASSOCIATION | 1.F FE | 66,116 | 64,494 |
| 38149CC*4 | Long Bond Replication | 1.G | | 214,875 | 209,603 | | | Bond Forward | | | 69353R-FG-8 | PNC BANK NATIONAL ASSOCIATION | 1.F FE | 214,875 | 209,603 |
| 38149CC*4 | Long Bond Replication | 1.G | | 1,999,931 | 1,950,866 | | | Bond Forward | | | 69353R-FG-8 | PNC BANK NATIONAL ASSOCIATION | 1.F FE | 1,999,931 | 1,950,866 |
| 38149CC*4 | Long Bond Replication | 1.G | | 119,290 | 116,363 | | | Bond Forward | | | 69353R-FG-8 | PNC BANK NATIONAL ASSOCIATION | 1.F FE | 119,290 | 116,363 |
| 38149CC*4 | Long Bond Replication | 1.G | | 387,693 | 378,181 | | | Bond Forward | | | 69353R-FG-8 | PNC BANK NATIONAL ASSOCIATION | 1.F FE | 387,693 | 378,181 |
| 38149CC*4 | Long Bond Replication | 1.G | | 1,899,934 | 1,853,322 | | | Bond Forward | | | 69353R-FG-8 | PNC BANK NATIONAL ASSOCIATION | 1.F FE | 1,899,934 | 1,853,322 |
| 38149CC*4 | Long Bond Replication | 1.G | | 30,090,000 | 30,263,468 | | | Bond Forward | | | 74977R-DR-2 | COOPERATIEVE RABOBANK UA | 1.G FE | 30,090,000 | 30,263,468 |
| 38149CC*4 | Long Bond Replication | 1.G | | 275,267 | 248,929 | | | Bond Forward | | | 76720A-AP-1 | RIO TINTO FINANCE (USA) PLC | 1.F FE | 275,267 | 248,929 |
| 38149CC*4 | Long Bond Replication | 1.G | | 7,539,482 | 7,052,977 | | | Bond Forward | | | 76720A-AP-1 | RIO TINTO FINANCE (USA) PLC | 1.F FE | 7,539,482 | 7,052,977 |
| 38149CC*4 | Long Bond Replication | 1.G | | 11,558 | 11,102 | | | Bond Forward | | | 808513-BW-4 | CHARLES SCHWAB CORPORATION | 1.F FE | 11,558 | 11,102 |
| 38149CC*4 | Long Bond Replication | 1.G | | 66,465 | 63,846 | | | Bond Forward | | | 808513-BW-4 | CHARLES SCHWAB CORPORATION | 1.F FE | 66,465 | 63,846 |
| 38149CC*4 | Long Bond Replication | 1.G | | 1,816,089 | 1,745,640 | | | Bond Forward | | | 808513-BW-4 | CHARLES SCHWAB CORPORATION | 1.F FE | 1,816,089 | 1,745,640 |
| 38149CC*4 | Long Bond Replication | 1.G | | 315,842 | 303,590 | | | Bond Forward | | | 808513-BW-4 | CHARLES SCHWAB CORPORATION | 1.F FE | 315,842 | 303,590 |
| 38149CC*4 | Long Bond Replication | 1.G | | 615,819 | 591,693 | | | Bond Forward | | | 808513-BW-4 | CHARLES SCHWAB CORPORATION | 1.F FE | 615,819 | 591,693 |
| 38149CC*4 | Long Bond Replication | 1.G | | 519,637 | 498,994 | | | Bond Forward | | | 808513-BW-4 | CHARLES SCHWAB CORPORATION | 1.F FE | 519,637 | 498,994 |
| 38149CC*4 | Long Bond Replication | 1.G | | 90,372 | 86,782 | | | Bond Forward | | | 808513-BW-4 | CHARLES SCHWAB CORPORATION | 1.F FE | 90,372 | 86,782 |
| 38149CC*4 | Long Bond Replication | 1.G | | 1,694,468 | 1,627,156 | | | Bond Forward | | | 808513-BW-4 | CHARLES SCHWAB CORPORATION | 1.F FE | 1,694,468 | 1,627,156 |
| 38149CC*4 | Long Bond Replication | 1.G | | 8,880,000 | 9,607,976 | | | Bond Forward | | | 808513-CH-6 | CHARLES SCHWAB CORPORATION (THE) | 1.F FE | 8,880,000 | 9,607,976 |
| 38149CC*4 | Long Bond Replication | 1.G | | 4,588,388 | 4,020,944 | | | Bond Forward | | | 89236T-JW-6 | TOYOTA MOTOR CREDIT CORP | 1.E FE | 4,588,388 | 4,020,944 |
| 38149CC*4 | Long Bond Replication | 1.G | | 7,864,722 | 8,216,078 | | | Bond Forward | | | 902613-BH-0 | UBS GROUP AG | 1.G FE | 7,864,722 | 8,216,078 |
| 38149CC*4 | Long Bond Replication | 1.G | | 8,400,000 | 8,626,796 | | | Bond Forward | | | 902613-BJ-6 | UBS GROUP AG | 1.G FE | 8,400,000 | 8,626,796 |
| 38149CC*4 | Long Bond Replication | 1.G | | 1,698,410 | 1,676,218 | | | Bond Forward | | | 91324P-CY-6 | UNITEDHEALTH GROUP INC | 1.F FE | 1,698,410 | 1,676,218 |
| 38149CC*4 | Long Bond Replication | 1.G | | 622,383 | 591,606 | | | Bond Forward | | | 91324P-CY-6 | UNITEDHEALTH GROUP INC | 1.F FE | 622,383 | 591,606 |
| 38149CC*4 | Long Bond Replication | 1.G | | 2,098,036 | 2,070,622 | | | Bond Forward | | | 91324P-CY-6 | UNITEDHEALTH GROUP INC | 1.F FE | 2,098,036 | 2,070,622 |
| 38149CC*4 | Long Bond Replication | 1.G | | 299,719 | 295,803 | | | Bond Forward | | | 91324P-CY-6 | UNITEDHEALTH GROUP INC | 1.F FE | 299,719 | 295,803 |
| 38149CC*4 | Long Bond Replication | 1.G | | 449,579 | 443,705 | | | Bond Forward | | | 91324P-CY-6 | UNITEDHEALTH GROUP INC | 1.F FE | 449,579 | 443,705 |
| 38149CC*4 | Long Bond Replication | 1.G | | 140,700 | 145,913 | | | Bond Forward | | | 10373Q-BW-9 | BP CAPITAL MARKETS AMERICA INC | 1.E FE | 140,700 | 145,913 |
| 38149CC*4 | Long Bond Replication | 1.G | | 281,064 | 300,777 | | | Bond Forward | | | 808513-BW-4 | CHARLES SCHWAB CORPORATION | 1.F FE | 281,064 | 300,777 |
| 38149CC*4 | Long Bond Replication | 1.G | | 199,370 | 205,400 | | | Bond Forward | | | 902613-BJ-6 | UBS GROUP AG | 1.G FE | 199,370 | 205,400 |
| 94978*BU4 | Long Bond Replication | 1.G | 70,000,000 | 2,300,000 | (3,017,692) | 03/25/2024 | 03/25/2027 | Bond Forward | | (5,273,584) | 05565Q-DN-5 | BP CAPITAL MARKETS PLC | 1.E FE | 2,300,000 | 2,255,892 |
| 94978*BU4 | Long Bond Replication | 1.G | | 2,428,480 | 2,470,669 | | | Bond Forward | | | 11271L-AC-6 | BROOKFIELD FINANCE INC | 1.G FE | 2,428,480 | 2,470,669 |
| 94978*BU4 | Long Bond Replication | 1.G | | 3,086,718 | 2,728,488 | | | Bond Forward | | | 149123-CK-5 | CATERPILLAR INC | 1.F FE | 3,086,718 | 2,728,488 |
| 94978*BU4 | Long Bond Replication | 1.G | | 395,774 | 386,235 | | | Bond Forward | | | 202795-JK-7 | COMMONWEALTH EDISON COMPANY | 1.F FE | 395,774 | 386,235 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,099,372 | 1,072,874 | | | Bond Forward | | | 202795-JK-7 | COMMONWEALTH EDISON COMPANY | 1.F FE | 1,099,372 | 1,072,874 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,173,112 | 1,094,799 | | | Bond Forward | | | 20825C-AY-0 | CONOCOPHILLIPS | 1.F FE | 1,173,112 | 1,094,799 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,173,112 | 1,094,799 | | | Bond Forward | | | 20825C-AY-0 | CONOCOPHILLIPS | 1.F FE | 1,173,112 | 1,094,799 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,386,209 | 1,352,796 | | | Bond Forward | | | 202795-JK-7 | COMMONWEALTH EDISON COMPANY | 1.F FE | 1,386,209 | 1,352,796 |
| 94978*BU4 | Long Bond Replication | 1.G | | 3,746,695 | 3,801,209 | | | Bond Forward | | | 210518-DS-2 | CONSUMERS ENERGY COMPANY | 1.E FE | 3,746,695 | 3,801,209 |
| 94978*BU4 | Long Bond Replication | 1.G | | 219,774 | 218,624 | | | Bond Forward | | | 25243Y-AZ-2 | DIAGEO CAPITAL PLC | 1.G FE | 219,774 | 218,624 |
| 94978*BU4 | Long Bond Replication | 1.G | | 2,797,130 | 2,782,486 | | | Bond Forward | | | 25243Y-AZ-2 | DIAGEO CAPITAL PLC | 1.G FE | 2,797,130 | 2,782,486 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,911,486 | 1,699,945 | | | Bond Forward | | | 278865-BF-6 | ECOLAB INC | 1.G FE | 1,911,486 | 1,699,945 |
| 94978*BU4 | Long Bond Replication | 1.G | | 213,932 | 186,994 | | | Bond Forward | | | 278865-BF-6 | ECOLAB INC | 1.G FE | 213,932 | 186,994 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,021,040 | 892,471 | | | Bond Forward | | | 278865-BF-6 | ECOLAB INC | 1.G FE | 1,021,040 | 892,471 |
| 94978*BU4 | Long Bond Replication | 1.G | | 249,132 | 243,332 | | | Bond Forward | | | 39121J-AH-3 | GREAT RIVER ENERGY | 1.G FE | 249,132 | 243,332 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,443,868 | 1,410,255 | | | Bond Forward | | | 39121J-AH-3 | GREAT RIVER ENERGY | 1.G FE | 1,443,868 | 1,410,255 |

# 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 | | 1,386,173 | 1,351,558 | | | Bond Forward | | | 437076-BT-8 | HOME DEPOT INC | 1.F FE | 1,386,173 | 1,351,558 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,049,374 | 1,023,169 | | | Bond Forward | | | 437076-BT-8 | HOME DEPOT INC | 1.F FE | 1,049,374 | 1,023,169 |
| 94978*BU4 | Long Bond Replication | 1.G | | 395,764 | 385,881 | | | Bond Forward | | | 437076-BT-8 | HOME DEPOT INC | 1.F FE | 395,764 | 385,881 |
| 94978*BU4 | Long Bond Replication | 1.G | | 4,169,836 | 3,690,285 | | | Bond Forward | | | 437076-CF-7 | HOME DEPOT INC | 1.F FE | 4,169,836 | 3,690,285 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,984,367 | 2,079,679 | | | Bond Forward | | | 44644M-AJ-0 | HUNTINGTON NATIONAL BANK (THE) | 1.G FE | 1,984,367 | 2,079,679 |
| 94978*BU4 | Long Bond Replication | 1.G | | 2,423,480 | 2,192,903 | | | Bond Forward | | | 458140-BH-2 | INTEL CORPORATION | 2.A FE | 2,423,480 | 2,192,903 |
| 94978*BU4 | Long Bond Replication | 1.G | | 799,352 | 700,451 | | | Bond Forward | | | 571748-BP-6 | MARSH & MCLENNAN COMPANIES INC | 1.G FE | 799,352 | 700,451 |
| 94978*BU4 | Long Bond Replication | 1.G | | 3,054,577 | 2,730,885 | | | Bond Forward | | | 571748-BP-6 | MARSH & MCLENNAN COMPANIES INC | 1.G FE | 3,054,577 | 2,730,885 |
| 94978*BU4 | Long Bond Replication | 1.G | | 686,023 | 679,314 | | | Bond Forward | | | 59523U-AN-7 | MID-AMERICA APARTMENTS LP | 1.G FE | 686,023 | 679,314 |
| 94978*BU4 | Long Bond Replication | 1.G | | 119,309 | 118,142 | | | Bond Forward | | | 59523U-AN-7 | MID-AMERICA APARTMENTS LP | 1.G FE | 119,309 | 118,142 |
| 94978*BU4 | Long Bond Replication | 1.G | | 24,884 | 24,613 | | | Bond Forward | | | 59523U-AN-7 | MID-AMERICA APARTMENTS LP | 1.G FE | 24,884 | 24,613 |
| 94978*BU4 | Long Bond Replication | 1.G | | 99,928 | 98,951 | | | Bond Forward | | | 59523U-AN-7 | MID-AMERICA APARTMENTS LP | 1.G FE | 99,928 | 98,951 |
| 94978*BU4 | Long Bond Replication | 1.G | | 154,279 | 152,599 | | | Bond Forward | | | 59523U-AN-7 | MID-AMERICA APARTMENTS LP | 1.G FE | 154,279 | 152,599 |
| 94978*BU4 | Long Bond Replication | 1.G | | 379,570 | 375,864 | | | Bond Forward | | | 59523U-AN-7 | MID-AMERICA APARTMENTS LP | 1.G FE | 379,570 | 375,864 |
| 94978*BU4 | Long Bond Replication | 1.G | | 85,363 | 84,433 | | | Bond Forward | | | 59523U-AN-7 | MID-AMERICA APARTMENTS LP | 1.G FE | 85,363 | 84,433 |
| 94978*BU4 | Long Bond Replication | 1.G | | 66,013 | 65,368 | | | Bond Forward | | | 59523U-AN-7 | MID-AMERICA APARTMENTS LP | 1.G FE | 66,013 | 65,368 |
| 94978*BU4 | Long Bond Replication | 1.G | | 13,769 | 13,619 | | | Bond Forward | | | 59523U-AN-7 | MID-AMERICA APARTMENTS LP | 1.G FE | 13,769 | 13,619 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,274,066 | 1,261,626 | | | Bond Forward | | | 59523U-AN-7 | MID-AMERICA APARTMENTS LP | 1.G FE | 1,274,066 | 1,261,626 |
| 94978*BU4 | Long Bond Replication | 1.G | | 250,102 | 247,378 | | | Bond Forward | | | 59523U-AN-7 | MID-AMERICA APARTMENTS LP | 1.G FE | 250,102 | 247,378 |
| 94978*BU4 | Long Bond Replication | 1.G | | 324,873 | 283,027 | | | Bond Forward | | | 606822-BX-1 | MITSUBISHI UFJ FINANCIAL GROUP INC | 1.G FE | 324,873 | 283,027 |
| 94978*BU4 | Long Bond Replication | 1.G | | 110,395 | 95,942 | | | Bond Forward | | | 606822-BX-1 | MITSUBISHI UFJ FINANCIAL GROUP INC | 1.G FE | 110,395 | 95,942 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,550,000 | 1,350,351 | | | Bond Forward | | | 606822-BX-1 | MITSUBISHI UFJ FINANCIAL GROUP INC | 1.G FE | 1,550,000 | 1,350,351 |
| 94978*BU4 | Long Bond Replication | 1.G | | 551,337 | 479,157 | | | Bond Forward | | | 606822-BX-1 | MITSUBISHI UFJ FINANCIAL GROUP INC | 1.G FE | 551,337 | 479,157 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,050,000 | 1,031,621 | | | Bond Forward | | | 61744Y-AK-4 | MORGAN STANLEY | 1.G FE | 1,050,000 | 1,031,621 |
| 94978*BU4 | Long Bond Replication | 1.G | | 55,075 | 54,111 | | | Bond Forward | | | 61744Y-AK-4 | MORGAN STANLEY | 1.G FE | 55,075 | 54,111 |
| 94978*BU4 | Long Bond Replication | 1.G | | 313,925 | 308,430 | | | Bond Forward | | | 61744Y-AK-4 | MORGAN STANLEY | 1.G FE | 313,925 | 308,430 |
| 94978*BU4 | Long Bond Replication | 1.G | | 567,448 | 557,515 | | | Bond Forward | | | 61744Y-AK-4 | MORGAN STANLEY | 1.G FE | 567,448 | 557,515 |
| 94978*BU4 | Long Bond Replication | 1.G | | 100,000 | 98,250 | | | Bond Forward | | | 61744Y-AK-4 | MORGAN STANLEY | 1.G FE | 100,000 | 98,250 |
| 94978*BU4 | Long Bond Replication | 1.G | | 99,552 | 97,809 | | | Bond Forward | | | 61744Y-AK-4 | MORGAN STANLEY | 1.G FE | 99,552 | 97,809 |
| 94978*BU4 | Long Bond Replication | 1.G | | 416,845 | 392,998 | | | Bond Forward | | | 61744Y-AK-4 | MORGAN STANLEY | 1.G FE | 416,845 | 392,998 |
| 94978*BU4 | Long Bond Replication | 1.G | | 2,000,000 | 1,751,420 | | | Bond Forward | | | 61747Y-EH-4 | MORGAN STANLEY | 1.E FE | 2,000,000 | 1,751,420 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,353,107 | 1,182,209 | | | Bond Forward | | | 61747Y-EH-4 | MORGAN STANLEY | 1.E FE | 1,353,107 | 1,182,209 |
| 94978*BU4 | Long Bond Replication | 1.G | | 3,325,000 | 2,967,543 | | | Bond Forward | | | 61747Y-EL-5 | MORGAN STANLEY | 1.E FE | 3,325,000 | 2,967,543 |
| 94978*BU4 | Long Bond Replication | 1.G | | 87,994 | 86,546 | | | Bond Forward | | | 67021C-AM-9 | NSTAR ELECTRIC CO | 1.G FE | 87,994 | 86,546 |
| 94978*BU4 | Long Bond Replication | 1.G | | 99,994 | 98,348 | | | Bond Forward | | | 67021C-AM-9 | NSTAR ELECTRIC CO | 1.G FE | 99,994 | 98,348 |
| 94978*BU4 | Long Bond Replication | 1.G | | 159,249 | 156,628 | | | Bond Forward | | | 67021C-AM-9 | NSTAR ELECTRIC CO | 1.G FE | 159,249 | 156,628 |
| 94978*BU4 | Long Bond Replication | 1.G | | 915,682 | 900,613 | | | Bond Forward | | | 67021C-AM-9 | NSTAR ELECTRIC CO | 1.G FE | 915,682 | 900,613 |
| 94978*BU4 | Long Bond Replication | 1.G | | 617,839 | 590,088 | | | Bond Forward | | | 67021C-AM-9 | NSTAR ELECTRIC CO | 1.G FE | 617,839 | 590,088 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,448,057 | 1,385,222 | | | Bond Forward | | | 678858-BU-4 | OKLAHOMA GAS AND ELECTRIC COMPANY | 1.G FE | 1,448,057 | 1,385,222 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,655,832 | 1,528,521 | | | Bond Forward | | | 678858-BU-4 | OKLAHOMA GAS AND ELECTRIC COMPANY | 1.G FE | 1,655,832 | 1,528,521 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,699,891 | 1,671,917 | | | Bond Forward | | | 67021C-AM-9 | NSTAR ELECTRIC CO | 1.G FE | 1,699,891 | 1,671,917 |
| 94978*BU4 | Long Bond Replication | 1.G | | 505,968 | 497,641 | | | Bond Forward | | | 67021C-AM-9 | NSTAR ELECTRIC CO | 1.G FE | 505,968 | 497,641 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,098,431 | 1,038,108 | | | Bond Forward | | | 70450Y-AE-3 | PAYPAL HOLDINGS INC | 1.G FE | 1,098,431 | 1,038,108 |
| 94978*BU4 | Long Bond Replication | 1.G | | 600,209 | 566,241 | | | Bond Forward | | | 70450Y-AE-3 | PAYPAL HOLDINGS INC | 1.G FE | 600,209 | 566,241 |
| 94978*BU4 | Long Bond Replication | 1.G | | 214,194 | 202,431 | | | Bond Forward | | | 70450Y-AE-3 | PAYPAL HOLDINGS INC | 1.G FE | 214,194 | 202,431 |
| 94978*BU4 | Long Bond Replication | 1.G | | 38,446 | 36,334 | | | Bond Forward | | | 70450Y-AE-3 | PAYPAL HOLDINGS INC | 1.G FE | 38,446 | 36,334 |
| 94978*BU4 | Long Bond Replication | 1.G | | 82,528 | 77,858 | | | Bond Forward | | | 70450Y-AE-3 | PAYPAL HOLDINGS INC | 1.G FE | 82,528 | 77,858 |
| 94978*BU4 | Long Bond Replication | 1.G | | 27,509 | 25,953 | | | Bond Forward | | | 70450Y-AE-3 | PAYPAL HOLDINGS INC | 1.G FE | 27,509 | 25,953 |
| 94978*BU4 | Long Bond Replication | 1.G | | 27,142 | 25,652 | | | Bond Forward | | | 70450Y-AE-3 | PAYPAL HOLDINGS INC | 1.G FE | 27,142 | 25,652 |

# 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 | | 3,486 | 3,289 | | | Bond Forward | | | 70450Y-AE-3 | PAYPAL HOLDINGS INC | 1.G FE | 3,486 | 3,289 |
| 94978*BU4 | Long Bond Replication | 1.G | | 4,873 | 4,605 | | | Bond Forward | | | 70450Y-AE-3 | PAYPAL HOLDINGS INC | 1.G FE | 4,873 | 4,605 |
| 94978*BU4 | Long Bond Replication | 1.G | | 10,458 | 9,866 | | | Bond Forward | | | 70450Y-AE-3 | PAYPAL HOLDINGS INC | 1.G FE | 10,458 | 9,866 |
| 94978*BU4 | Long Bond Replication | 1.G | | 949,434 | 939,568 | | | Bond Forward | | | 744448-CP-4 | PUBLIC SERVICE COMPANY OF COLORADO | 1.E FE | 949,434 | 939,568 |
| 94978*BU4 | Long Bond Replication | 1.G | | 499,702 | 494,510 | | | Bond Forward | | | 744448-CP-4 | PUBLIC SERVICE COMPANY OF COLORADO | 1.E FE | 499,702 | 494,510 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,099,345 | 1,087,921 | | | Bond Forward | | | 744448-CP-4 | PUBLIC SERVICE COMPANY OF COLORADO | 1.E FE | 1,099,345 | 1,087,921 |
| 94978*BU4 | Long Bond Replication | 1.G | | 230,918 | 225,445 | | | Bond Forward | | | 773903-AH-2 | ROCKWELL AUTOMATION INC | 1.G FE | 230,918 | 225,445 |
| 94978*BU4 | Long Bond Replication | 1.G | | 154,459 | 150,296 | | | Bond Forward | | | 773903-AH-2 | ROCKWELL AUTOMATION INC | 1.G FE | 154,459 | 150,296 |
| 94978*BU4 | Long Bond Replication | 1.G | | 115,461 | 112,722 | | | Bond Forward | | | 773903-AH-2 | ROCKWELL AUTOMATION INC | 1.G FE | 115,461 | 112,722 |
| 94978*BU4 | Long Bond Replication | 1.G | | 77,230 | 75,149 | | | Bond Forward | | | 773903-AH-2 | ROCKWELL AUTOMATION INC | 1.G FE | 77,230 | 75,149 |
| 94978*BU4 | Long Bond Replication | 1.G | | 898,903 | 877,596 | | | Bond Forward | | | 773903-AH-2 | ROCKWELL AUTOMATION INC | 1.G FE | 898,903 | 877,596 |
| 94978*BU4 | Long Bond Replication | 1.G | | 601,269 | 585,064 | | | Bond Forward | | | 773903-AH-2 | ROCKWELL AUTOMATION INC | 1.G FE | 601,269 | 585,064 |
| 94978*BU4 | Long Bond Replication | 1.G | | 117,791 | 116,914 | | | Bond Forward | | | 808513-AU-9 | CHARLES SCHWAB CORPORATION (THE) | 1.F FE | 117,791 | 116,914 |
| 94978*BU4 | Long Bond Replication | 1.G | | 88,347 | 87,684 | | | Bond Forward | | | 808513-AU-9 | CHARLES SCHWAB CORPORATION (THE) | 1.F FE | 88,347 | 87,684 |
| 94978*BU4 | Long Bond Replication | 1.G | | 246,571 | 244,734 | | | Bond Forward | | | 808513-AU-9 | CHARLES SCHWAB CORPORATION (THE) | 1.F FE | 246,571 | 244,734 |
| 94978*BU4 | Long Bond Replication | 1.G | | 147,950 | 146,841 | | | Bond Forward | | | 808513-AU-9 | CHARLES SCHWAB CORPORATION (THE) | 1.F FE | 147,950 | 146,841 |
| 94978*BU4 | Long Bond Replication | 1.G | | 8,452 | 8,389 | | | Bond Forward | | | 808513-AU-9 | CHARLES SCHWAB CORPORATION (THE) | 1.F FE | 8,452 | 8,389 |
| 94978*BU4 | Long Bond Replication | 1.G | | 6,342 | 6,295 | | | Bond Forward | | | 808513-AU-9 | CHARLES SCHWAB CORPORATION (THE) | 1.F FE | 6,342 | 6,295 |
| 94978*BU4 | Long Bond Replication | 1.G | | 65,362 | 64,890 | | | Bond Forward | | | 808513-AU-9 | CHARLES SCHWAB CORPORATION (THE) | 1.F FE | 65,362 | 64,890 |
| 94978*BU4 | Long Bond Replication | 1.G | | 49,024 | 48,667 | | | Bond Forward | | | 808513-AU-9 | CHARLES SCHWAB CORPORATION (THE) | 1.F FE | 49,024 | 48,667 |
| 94978*BU4 | Long Bond Replication | 1.G | | 838,155 | 832,097 | | | Bond Forward | | | 808513-AU-9 | CHARLES SCHWAB CORPORATION (THE) | 1.F FE | 838,155 | 832,097 |
| 94978*BU4 | Long Bond Replication | 1.G | | 542,362 | 538,416 | | | Bond Forward | | | 808513-AU-9 | CHARLES SCHWAB CORPORATION (THE) | 1.F FE | 542,362 | 538,416 |
| 94978*BU4 | Long Bond Replication | 1.G | | 3,745,716 | 3,205,420 | | | Bond Forward | | | 808513-BT-1 | CHARLES SCHWAB CORPORATION (THE) | 1.F FE | 3,745,716 | 3,205,420 |
| 94978*BU4 | Long Bond Replication | 1.G | | 449,486 | 384,650 | | | Bond Forward | | | 808513-BT-1 | CHARLES SCHWAB CORPORATION (THE) | 1.F FE | 449,486 | 384,650 |
| 94978*BU4 | Long Bond Replication | 1.G | | 2,069,496 | 2,052,397 | | | Bond Forward | | | 842400-HT-3 | SOUTHERN CALIFORNIA EDISON COMPANY | 1.G FE | 2,069,496 | 2,052,397 |
| 94978*BU4 | Long Bond Replication | 1.G | | 660,035 | 618,838 | | | Bond Forward | | | 883556-BZ-4 | THERMO FISHER SCIENTIFIC INC | 1.G FE | 660,035 | 618,838 |
| 94978*BU4 | Long Bond Replication | 1.G | | 115,506 | 108,296 | | | Bond Forward | | | 883556-BZ-4 | THERMO FISHER SCIENTIFIC INC | 1.G FE | 115,506 | 108,296 |
| 94978*BU4 | Long Bond Replication | 1.G | | 3,348,016 | 3,139,047 | | | Bond Forward | | | 883556-BZ-4 | THERMO FISHER SCIENTIFIC INC | 1.G FE | 3,348,016 | 3,139,047 |
| 94978*BU4 | Long Bond Replication | 1.G | | 2,499,314 | 2,530,241 | | | Bond Forward | | | 89236T-KQ-7 | TOYOTA MOTOR CREDIT CORP | 1.E FE | 2,499,314 | 2,530,241 |
| 94978*BU4 | Long Bond Replication | 1.G | | 2,493,232 | 2,454,343 | | | Bond Forward | | | 907818-EP-9 | UNION PACIFIC CORPORATION | 1.G FE | 2,493,232 | 2,454,343 |
| 94978*BU4 | Long Bond Replication | 1.G | | 820,177 | 785,390 | | | Bond Forward | | | 907818-EP-9 | UNION PACIFIC CORPORATION | 1.G FE | 820,177 | 785,390 |
| 94978*BU4 | Long Bond Replication | 1.G | | 149,594 | 147,261 | | | Bond Forward | | | 907818-EP-9 | UNION PACIFIC CORPORATION | 1.G FE | 149,594 | 147,261 |
| 94978*BU4 | Long Bond Replication | 1.G | | 918,019 | 809,162 | | | Bond Forward | | | 907818-FU-7 | UNION PACIFIC CORPORATION | 1.G FE | 918,019 | 809,162 |
| 94978*BU4 | Long Bond Replication | 1.G | | 1,300,000 | 1,168,790 | | | Bond Forward | | | 907818-FU-7 | UNION PACIFIC CORPORATION | 1.G FE | 1,300,000 | 1,168,790 |
| 94978*BU4 | Long Bond Replication | 1.G | | 79,644 | 82,096 | | | Bond Forward | | | 842400-HT-3 | SOUTHERN CALIFORNIA EDISON COMPANY | 1.G FE | 79,644 | 82,096 |
| BREPL2 | Long Bond Replication | 2.B | 86,000,000 | 7,600,000 | 9,155,019 | 06/16/2025 | 06/16/2027 | Bond Forward | | 1,738,237 | 34490@-AC-8 | FOOTBALL CLUB TERM NOTES 2020-XI T | 1.F FE | 7,600,000 | 7,416,783 |
| BREPL2 | Long Bond Replication | 2.B | | 1,800,000 | 1,756,606 | | | Bond Forward | | | 34490@-AH-7 | FOOTBALL CLUB TERM NOTES 2020-XI T | 1.F FE | 1,800,000 | 1,756,606 |
| BREPL2 | Long Bond Replication | 2.B | | 5,500,000 | 5,406,939 | | | Bond Forward | | | 34502*-AB-8 | FOOTBALL CLUB TERM NOTES 2032 TRUS | 1.F FE | 5,500,000 | 5,406,939 |
| BREPL2 | Long Bond Replication | 2.B | | 1,300,000 | 1,289,546 | | | Bond Forward | | | 34502@-AB-6 | FOOTBALL CLUB TERM NOTES 2032-A TR | 1.F FE | 1,300,000 | 1,289,546 |
| BREPL2 | Long Bond Replication | 2.B | | 3,000,000 | 2,811,003 | | | Bond Forward | | | 60081H-A@-7 | MILLIKEN & CO | 2.B | 3,000,000 | 2,811,003 |
| BREPL2 | Long Bond Replication | 2.B | | 1,990,181 | 2,078,550 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 1,990,181 | 2,078,550 |
| BREPL2 | Long Bond Replication | 2.B | | 200,018 | 208,899 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 200,018 | 208,899 |

# 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 |
| BREPL2 | Long Bond Replication | 2.B | | 434,540 | 453,834 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 434,540 | 453,834 |
| BREPL2 | Long Bond Replication | 2.B | | 410,037 | 428,244 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 410,037 | 428,244 |
| BREPL2 | Long Bond Replication | 2.B | | 415,038 | 433,466 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 415,038 | 433,466 |
| BREPL2 | Long Bond Replication | 2.B | | 420,038 | 438,689 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 420,038 | 438,689 |
| BREPL2 | Long Bond Replication | 2.B | | 420,038 | 438,689 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 420,038 | 438,689 |
| BREPL2 | Long Bond Replication | 2.B | | 405,037 | 423,021 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 405,037 | 423,021 |
| BREPL2 | Long Bond Replication | 2.B | | 405,037 | 423,021 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 405,037 | 423,021 |
| BREPL2 | Long Bond Replication | 2.B | | 400,036 | 417,799 | | | Bond Forward | | | 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 400,036 | 417,799 |
| BREPL2 | Long Bond Replication | 2.B | | 11,300,000 | 10,938,321 | | | Bond Forward | | | 87305N-A#-5 | TTX COMPANY | 1.F | 11,300,000 | 10,938,321 |
| BREPL2 | Long Bond Replication | 2.B | | 2,000,000 | 1,967,068 | | | Bond Forward | | | F0164#-AD-4 | AIR LIQUIDE FINANCE | 1.F | 2,000,000 | 1,967,068 |
| BREPL2 | Long Bond Replication | 2.B | | 12,500,000 | 12,125,215 | | | Bond Forward | | | Q3920#-AJ-8 | FONTERRA COOPERATIVE GROUP LIMITED | 1.G FE | 12,500,000 | 12,125,215 |
| BREPL2 | Long Bond Replication | 2.B | | 12,800,000 | 12,674,158 | | | Bond Forward | | | Q6235#-AM-4 | MIRVAC GROUP FINANCE LTD | 1.G PL | 12,800,000 | 12,674,158 |
| BREPL2 | Long Bond Replication | 2.B | | 24,400,000 | 24,076,243 | | | Bond Forward | | | Q8773@-AF-5 | STOCKLAND TRUST MANAGEMENT LTD | 1.G FE | 24,400,000 | 24,076,243 |
| BREPL3 | Long Bond Replication | 2.B | 137,000,000 | 22,700,000 | 24,119,995 | 06/17/2025 | 06/17/2026 | Bond Forward | | 1,706,979 | 151895-D#-3 | CENTERPOINT PROPERTIES TRUST | 1.G FE | 22,700,000 | 22,413,016 |
| BREPL3 | Long Bond Replication | 2.B | | 22,700,000 | 22,413,016 | | | Bond Forward | | | 151895-D#-3 | CENTERPOINT PROPERTIES TRUST | 1.G FE | 22,700,000 | 22,413,016 |
| BREPL3 | Long Bond Replication | 2.B | | 21,500,000 | 20,931,205 | | | Bond Forward | | | 311900-B@-2 | FASTENAL COMPANY | 1.F | 21,500,000 | 20,931,205 |
| BREPL3 | Long Bond Replication | 2.B | | 4,094,817 | 4,062,728 | | | Bond Forward | | | 41242*-AU-6 | HARDWOOD FUNDING LLC | 1.G FE | 4,094,817 | 4,062,728 |
| BREPL3 | Long Bond Replication | 2.B | | 4,500,000 | 4,426,827 | | | Bond Forward | | | 41242*-AY-8 | HARDWOOD FUNDING LLC | 1.G FE | 4,500,000 | 4,426,827 |
| BREPL3 | Long Bond Replication | 2.B | | 1,600,000 | 1,579,879 | | | Bond Forward | | | 41242*-BF-8 | HARDWOOD FUNDING LLC | 1.G FE | 1,600,000 | 1,579,879 |
| BREPL3 | Long Bond Replication | 2.B | | 6,000,000 | 5,992,374 | | | Bond Forward | | | 42241@-AJ-8 | HEARST COMMUNICATIONS INC | 1.G | 6,000,000 | 5,992,374 |
| BREPL3 | Long Bond Replication | 2.B | | 12,000,000 | 11,737,342 | | | Bond Forward | | | 46361*-AQ-9 | THE IRVINE COMPANY LLC | 1.E PL | 12,000,000 | 11,737,342 |
| BREPL3 | Long Bond Replication | 2.B | | 3,200,000 | 3,139,412 | | | Bond Forward | | | 56081#-AY-6 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 3,200,000 | 3,139,412 |
| BREPL3 | Long Bond Replication | 2.B | | 985,981 | 973,900 | | | Bond Forward | | | 56081#-BC-3 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 985,981 | 973,900 |
| BREPL3 | Long Bond Replication | 2.B | | 2,800,000 | 2,721,063 | | | Bond Forward | | | 645869-D*-6 | NEW JERSEY NATURAL GAS CO | 1.E | 2,800,000 | 2,721,063 |
| BREPL3 | Long Bond Replication | 2.B | | 5,500,000 | 5,409,364 | | | Bond Forward | | | 74264*-AD-8 | PRISA LHC LLC | 1.G | 5,500,000 | 5,409,364 |
| BREPL3 | Long Bond Replication | 2.B | | 4,500,000 | 4,425,843 | | | Bond Forward | | | 74264*-AD-8 | PRISA LHC LLC | 1.G | 4,500,000 | 4,425,843 |
| BREPL3 | Long Bond Replication | 2.B | | 29,000,000 | 28,396,331 | | | Bond Forward | | | 74340*-AC-8 | PROLOGIS TARGETED US LOGISTICS FUN | 1.G | 29,000,000 | 28,396,331 |
| BREPL3 | Long Bond Replication | 2.B | | 3,600,000 | 3,414,535 | | | Bond Forward | | | 74986@-BB-6 | PREEF AMERICA REIT II INC | 1.G | 3,600,000 | 3,414,535 |
| BREPL3 | Long Bond Replication | 2.B | | 7,000,000 | 6,978,761 | | | Bond Forward | | | 91319#-AH-4 | VEOLIA UTILITY RESOURCES LLC | 1.F | 7,000,000 | 6,978,761 |
| BREPL4 | Long Bond Replication | 2.B | 132,000,000 | 9,000,000 | 10,090,497 | 06/18/2025 | 12/17/2026 | Bond Forward | | 1,222,192 | 03028P-H@-8 | AMERICAN TRANSMISSION COMPANY LLC | 1.G | 9,000,000 | 8,868,304 |
| BREPL4 | Long Bond Replication | 2.B | | 4,000,000 | 3,941,469 | | | Bond Forward | | | 03028P-H@-8 | AMERICAN TRANSMISSION COMPANY LLC | 1.G | 4,000,000 | 3,941,469 |
| BREPL4 | Long Bond Replication | 2.B | | 20,000,000 | 19,652,290 | | | Bond Forward | | | 23357*-AK-7 | DTE GAS CO | 1.F | 20,000,000 | 19,652,290 |
| BREPL4 | Long Bond Replication | 2.B | | 1,400,000 | 1,384,345 | | | Bond Forward | | | 34489*-AC-3 | FOOTBALL CLUB TERM NOTES 2033 TRUS | 1.F FE | 1,400,000 | 1,384,345 |
| BREPL4 | Long Bond Replication | 2.B | | 3,900,000 | 3,662,497 | | | Bond Forward | | | 34500@-AA-0 | FOOTBALL CLUB TERM NOTES 2021-XIV | 1.F FE | 3,900,000 | 3,662,497 |
| BREPL4 | Long Bond Replication | 2.B | | 10,445,185 | 10,386,236 | | | Bond Forward | | | 41242*-BK-7 | HARDWOOD FUNDING LLC | 1.G FE | 10,445,185 | 10,386,236 |
| BREPL4 | Long Bond Replication | 2.B | | 1,500,000 | 1,416,007 | | | Bond Forward | | | 56081#-CE-8 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 1,500,000 | 1,416,007 |
| BREPL4 | Long Bond Replication | 2.B | | 3,101,055 | 2,938,216 | | | Bond Forward | | | 56081#-CG-3 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 3,101,055 | 2,938,216 |
| BREPL4 | Long Bond Replication | 2.B | | 400,000 | 371,520 | | | Bond Forward | | | 56081#-CR-9 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 400,000 | 371,520 |
| BREPL4 | Long Bond Replication | 2.B | | 400,000 | 371,520 | | | Bond Forward | | | 56081#-CR-9 | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 400,000 | 371,520 |
| BREPL4 | Long Bond Replication | 2.B | | 10,000,000 | 9,743,422 | | | Bond Forward | | | 57169*-AY-3 | MARS INC | 1.F | 10,000,000 | 9,743,422 |
| BREPL4 | Long Bond Replication | 2.B | | 250,000 | 259,495 | | | Bond Forward | | | 59447#-AN-3 | MICHIGAN ELECTRIC TRANSMISSION COM | 1.F | 250,000 | 259,495 |
| BREPL4 | Long Bond Replication | 2.B | | 3,500,000 | 3,218,810 | | | Bond Forward | | | 665228-J#-0 | NORTHERN ILLINOIS GAS COMPANY | 1.D | 3,500,000 | 3,218,810 |
| BREPL4 | Long Bond Replication | 2.B | | 6,100,000 | 5,684,443 | | | Bond Forward | | | 711123-F@-3 | PEOPLES GAS LIGHT AND COKE COMPANY | 1.E | 6,100,000 | 5,684,443 |

# 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 |
| BREPL4 | Long Bond Replication | 2.B | | 2,263,000 | 2,087,502 | | | Bond Forward | | | 736508-S@-2 | PORTLAND GENERAL ELECTRIC COMPANY | 1.F | 2,263,000 | 2,087,502 |
| BREPL4 | Long Bond Replication | 2.B | | 7,400,000 | 6,824,761 | | | Bond Forward | | | 749868-BE-0 | RREEF AMERICA REIT II INC. | 1.G | 7,400,000 | 6,824,761 |
| BREPL4 | Long Bond Replication | 2.B | | 16,100,000 | 15,920,300 | | | Bond Forward | | | 76169#-AJ-2 | REYES HOLDINGS LLC | 1.G PL | 16,100,000 | 15,920,300 |
| BREPL4 | Long Bond Replication | 2.B | | 7,000,000 | 6,872,438 | | | Bond Forward | | | 910637-U*-6 | THE UNITED ILLUMINATING COMPANY | 1.G | 7,000,000 | 6,872,438 |
| BREPL4 | Long Bond Replication | 2.B | | 2,003,713 | 1,921,938 | | | Bond Forward | | | C0104@-AC-4 | AIRBUS CANADA LP | 1.F FE | 2,003,713 | 1,921,938 |
| BREPL4 | Long Bond Replication | 2.B | | 15,200,000 | 14,606,726 | | | Bond Forward | | | C0104@-AC-4 | AIRBUS CANADA LP | 1.F FE | 15,200,000 | 14,606,726 |
| BREPL4 | Long Bond Replication | 2.B | | 10,700,000 | 10,498,496 | | | Bond Forward | | | G3971@-AB-5 | GPT RE LTD | 1.G FE | 10,700,000 | 10,498,496 |
| BREPL4 | Long Bond Replication | 2.B | | 8,900,000 | 8,630,005 | | | Bond Forward | | | Q6235#-AN-2 | MIRVAC GROUP FINANCE LIMITED | 1.G PL | 8,900,000 | 8,630,005 |
| BREPL5 | Long Bond Replication | 2.B | 78,000,000 | 12,800,000 | 13,104,744 | 06/23/2025 | 06/23/2027 | Bond Forward | | 486,762 | 30225V-A*-8 | EXTRA SPACE STORAGE LP | 2.B | 12,800,000 | 12,617,982 |
| BREPL5 | Long Bond Replication | 2.B | | 9,250,000 | 8,828,746 | | | Bond Forward | | | 763169-C@-6 | RICHARDSON INTERNATIONAL LTD | 2.A PL | 9,250,000 | 8,828,746 |
| BREPL5 | Long Bond Replication | 2.B | | 9,800,000 | 9,649,036 | | | Bond Forward | | | 87312@-AH-1 | TWE US FINANCE CO | 2.B | 9,800,000 | 9,649,036 |
| BREPL5 | Long Bond Replication | 2.B | | 6,500,000 | 6,245,635 | | | Bond Forward | | | C5847*-AD-5 | MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP | 2.A PL | 6,500,000 | 6,245,635 |
| BREPL5 | Long Bond Replication | 2.B | | 18,000,000 | 17,105,517 | | | Bond Forward | | | N2319@-AA-3 | CORBION NV | 2.B | 18,000,000 | 17,105,517 |
| BREPL5 | Long Bond Replication | 2.B | | 7,000,000 | 6,863,580 | | | Bond Forward | | | Q6646*-AB-5 | NEW TERMINAL FINANCING CO PTY LTD | 2.B | 7,000,000 | 6,863,580 |
| BREPL5 | Long Bond Replication | 2.B | | 19,400,000 | 18,964,896 | | | Bond Forward | | | Q7450@-AF-7 | PERTH AIRPORT PTY LTD | 2.B FE | 19,400,000 | 18,964,896 |
| BREPL6 | Long Bond Replication | 2.B | 131,000,000 | 3,200,000 | 4,400,552 | 06/25/2025 | 06/25/2026 | Bond Forward | | 1,268,720 | 18055#-AY-8 | CLARION LION PROPERTIES FUND HOLDI | 2.A | 3,200,000 | 3,131,832 |
| BREPL6 | Long Bond Replication | 2.B | | 1,125,000 | 1,110,632 | | | Bond Forward | | | 23157#-AH-2 | CURTISS-WRIGHT CORPORATION | 2.A PL | 1,125,000 | 1,110,632 |
| BREPL6 | Long Bond Replication | 2.B | | 7,500,000 | 7,335,825 | | | Bond Forward | | | 32055R-B*-7 | FIRST INDUSTRIAL LP | 2.B FE | 7,500,000 | 7,335,825 |
| BREPL6 | Long Bond Replication | 2.B | | 7,300,000 | 7,129,116 | | | Bond Forward | | | 44929@-AK-0 | ICRE REIT HOLDINGS | 2.A PL | 7,300,000 | 7,129,116 |
| BREPL6 | Long Bond Replication | 2.B | | 18,800,000 | 17,646,808 | | | Bond Forward | | | 46187@-AA-4 | INVITATION HOMES OPERATING PARTNER | 2.A FE | 18,800,000 | 17,646,808 |
| BREPL6 | Long Bond Replication | 2.B | | 19,700,000 | 19,324,987 | | | Bond Forward | | | 46659*-AB-3 | JM FAMILY AUTOMOTIVE LLC | 2.B | 19,700,000 | 19,324,987 |
| BREPL6 | Long Bond Replication | 2.B | | 2,500,000 | 2,447,447 | | | Bond Forward | | | 53621@-AK-2 | LION INDUSTRIAL PROPERTIES LP | 2.A | 2,500,000 | 2,447,447 |
| BREPL6 | Long Bond Replication | 2.B | | 8,000,000 | 7,821,747 | | | Bond Forward | | | 53621@-AL-0 | LION INDUSTRIAL PROPERTIES LP | 2.A | 8,000,000 | 7,821,747 |
| BREPL6 | Long Bond Replication | 2.B | | 9,737,500 | 9,657,630 | | | Bond Forward | | | 67105@-AF-8 | OSI GROUP LLC | 2.B PL | 9,737,500 | 9,657,630 |
| BREPL6 | Long Bond Replication | 2.B | | 6,100,000 | 6,006,885 | | | Bond Forward | | | 74170*-AK-5 | PRIME PROPERTY FUND LLC | 2.A | 6,100,000 | 6,006,885 |
| BREPL6 | Long Bond Replication | 2.B | | 26,300,000 | 25,753,007 | | | Bond Forward | | | 74170*-AM-1 | PRIME PROPERTY FUND LLC | 2.A | 26,300,000 | 25,753,007 |
| BREPL6 | Long Bond Replication | 2.B | | 1,600,000 | 1,579,551 | | | Bond Forward | | | D2736#-AW-9 | FRITZ DRAXLMAIER GMBH & CO KG | 2.C PL | 1,600,000 | 1,579,551 |
| BREPL6 | Long Bond Replication | 2.B | | 6,000,000 | 6,134,687 | | | Bond Forward | | | G1744#-AM-0 | CADOGAN ESTATES LIMITED | 2.B | 6,000,000 | 6,134,687 |
| BREPL6 | Long Bond Replication | 2.B | | 8,192,983 | 7,734,759 | | | Bond Forward | | | G4000*-AA-3 | GLANBIA FINANCIAL SERVICES | 2.C | 8,192,983 | 7,734,759 |
| BREPL6 | Long Bond Replication | 2.B | | 3,500,000 | 3,418,492 | | | Bond Forward | | | G8401*-AL-5 | SSP FINANCING LTD | 2.C PL | 3,500,000 | 3,418,492 |
| BREPL6 | Long Bond Replication | 2.B | | 6,000,000 | 5,908,924 | | | Bond Forward | | | Q3393*-AJ-0 | ELECTRANET PTY LTD | 2.B | 6,000,000 | 5,908,924 |
| BREPL7 | Long Bond Replication | 2.B | 77,000,000 | 6,000,000 | 6,283,516 | 06/26/2025 | 07/07/2026 | Bond Forward | | 391,783 | 12541W-A@-9 | CH ROBINSON WORLDWIDE INC | 2.B | 6,000,000 | 5,891,733 |
| BREPL7 | Long Bond Replication | 2.B | | 4,200,000 | 4,134,378 | | | Bond Forward | | | 147528-E#-6 | CASEYS GENERAL STORES INC | 2.B PL | 4,200,000 | 4,134,378 |
| BREPL7 | Long Bond Replication | 2.B | | 8,000,000 | 7,782,046 | | | Bond Forward | | | 147528-G@-6 | CASEYS GENERAL STORES INC | 2.B PL | 8,000,000 | 7,782,046 |
| BREPL7 | Long Bond Replication | 2.B | | 12,900,000 | 12,408,941 | | | Bond Forward | | | 16265#-AA-0 | CHAVEZ RAVINE LAND COMPANY LLC | 2.B PL | 12,900,000 | 12,408,941 |
| BREPL7 | Long Bond Replication | 2.B | | 20,700,000 | 20,338,305 | | | Bond Forward | | | 23157#-AJ-8 | CURTISS-WRIGHT CORPORATION | 2.A PL | 20,700,000 | 20,338,305 |
| BREPL7 | Long Bond Replication | 2.B | | 11,600,000 | 11,522,918 | | | Bond Forward | | | 30225V-A@-6 | EXTRA SPACE STORAGE LP | 2.B | 11,600,000 | 11,522,918 |
| BREPL7 | Long Bond Replication | 2.B | | 15,500,000 | 15,325,754 | | | Bond Forward | | | 53621@-AM-8 | LION INDUSTRIAL PROPERTIES LP | 2.A | 15,500,000 | 15,325,754 |
| BREPL7 | Long Bond Replication | 2.B | | 3,000,000 | 2,964,544 | | | Bond Forward | | | 53621@-AN-6 | LION INDUSTRIAL PROPERTIES LP | 2.A | 3,000,000 | 2,964,544 |
| BREPL7 | Long Bond Replication | 2.B | | 2,000,000 | 1,978,933 | | | Bond Forward | | | G7334@-AA-1 | RRPF ENGINE LEASING LIMITED | 2.A FE | 2,000,000 | 1,978,933 |
| 12776QA8 | Corporate Bond Replication | 1.A | 121,000,000 | 16,740,185 | 10,338,424 | 03/31/2025 | 06/20/2030 | CD SWAP | 2,081,745 | 2,675,068 | 912810-SS-8 | TREASURY BOND | 1.A | 14,658,440 | 7,663,356 |
| 12776QA8 | Corporate Bond Replication | 1.A | | 5,031,935 | 2,647,431 | | | CD SWAP | | | 912810-SS-8 | TREASURY BOND | 1.A | 5,031,935 | 2,647,431 |
| 12776QA8 | Corporate Bond Replication | 1.A | | 3,823,320 | 2,005,550 | | | CD SWAP | | | 912810-SS-8 | TREASURY BOND | 1.A | 3,823,320 | 2,005,550 |
| 12776QA8 | Corporate Bond Replication | 1.A | | 48,779,796 | 28,085,938 | | | CD SWAP | | | 912810-SU-3 | TREASURY BOND | 1.A | 48,779,796 | 28,085,938 |
| 12776QA8 | Corporate Bond Replication | 1.A | | 50,784,066 | 31,705,078 | | | CD SWAP | | | 912810-SX-7 | TREASURY BOND | 1.A | 50,784,066 | 31,705,078 |
| CDX7 | Corporate Bond Replication | 1.A | 90,000,000 | 95,558,582 | 50,020,970 | 04/03/2025 | 06/20/2030 | CD SWAP | 1,589,834 | 1,989,720 | 912810-SN-9 | TREASURY BOND | 1.A | 93,968,748 | 48,031,250 |
| CDX8 | Corporate Bond Replication | 1.A | 56,000,000 | 13,619,967 | 11,757,914 | 04/04/2025 | 06/20/2030 | CD SWAP | 862,693 | 1,238,048 | 912803-EC-3 | TREASURY STRIP (PRIN) | 1.A | 12,757,274 | 10,519,866 |
| CDX8 | Corporate Bond Replication | 1.A | | 12,124,753 | 10,376,610 | | | CD SWAP | | | 912803-ED-1 | TREASURY STRIP (PRIN) | 1.A | 12,124,753 | 10,376,610 |
| CDX8 | Corporate Bond Replication | 1.A | | 34,609,681 | 14,885,671 | | | CD SWAP | | | 912803-FM-0 | TREASURY STRIP | 1.A | 34,609,681 | 14,885,671 |
| CDX12 | Corporate Bond Replication | 1.A | 56,250,000 | 39,014,487 | 32,803,172 | 04/17/2025 | 06/20/2030 | CD SWAP | 742,884 | 1,243,575 | 912803-EC-3 | TREASURY STRIP (PRIN) | 1.A | 38,271,603 | 31,559,597 |
| CDX12 | Corporate Bond Replication | 1.A | | 29,672,553 | 15,564,841 | | | CD SWAP | | | 912810-SS-8 | TREASURY BOND | 1.A | 29,672,553 | 15,564,841 |

# 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 |
| CDX17 | Corporate Bond Replication | 1.A | 56,250,000 | 54,913,059 | 27,186,007 | 04/22/2025 | 06/20/2030 | CD SWAP | 729,777 | 1,243,575 | 912803-FT-5 | TREASURY STRIP (PRIN) | 1.A | 54,183,282 | 25,942,432 |
| CDX17 | Corporate Bond Replication | 1.A | | 2,325,038 | 1,232,617 | | | CD SWAP | | | 912810-SP-4 | TREASURY BOND | 1.A | 2,325,038 | 1,232,617 |
| CDX19 | Corporate Bond Replication | 1.A | 125,000,000 | 33,612,429 | 17,053,744 | 04/29/2025 | 06/20/2030 | CD SWAP | 1,775,624 | 2,763,500 | 912803-FM-0 | TREASURY STRIP | 1.A | 31,836,804 | 14,290,244 |
| CDX19 | Corporate Bond Replication | 1.A | | 27,862,832 | 14,253,796 | | | CD SWAP | | | 912803-FV-0 | TREASURY STRIP (PRIN) | 1.A | 27,862,832 | 14,253,796 |
| CDX19 | Corporate Bond Replication | 1.A | | 17,859,372 | 9,122,429 | | | CD SWAP | | | 912803-FV-0 | TREASURY STRIP (PRIN) | 1.A | 17,859,372 | 9,122,429 |
| CDX19 | Corporate Bond Replication | 1.A | | 33,477,778 | 17,104,555 | | | CD SWAP | | | 912803-FV-0 | TREASURY STRIP (PRIN) | 1.A | 33,477,778 | 17,104,555 |
| CDX19 | Corporate Bond Replication | 1.A | | 21,634,102 | 9,675,686 | | | CD SWAP | | | 912803-FM-0 | TREASURY STRIP | 1.A | 21,634,102 | 9,675,686 |
| CDX23 | Corporate Bond Replication | 1.A | 75,000,000 | 49,860,616 | 36,191,303 | 05/02/2025 | 06/20/2030 | CD SWAP | 1,076,267 | 1,658,100 | 912810-RS-9 | TREASURY BOND | 1.A | 48,784,349 | 34,533,203 |
| CDX23 | Corporate Bond Replication | 1.A | | 19,146,943 | 16,312,500 | | | CD SWAP | | | 912810-TR-9 | UNITED STATES TREASURY | 1.A | 19,146,943 | 16,312,500 |
| CDX23 | Corporate Bond Replication | 1.A | | 9,253,648 | 4,905,816 | | | CD SWAP | | | 912810-SP-4 | TREASURY BOND | 1.A | 9,253,648 | 4,905,816 |
| CDX5 | Corporate Bond Replication | 1.A | 46,500,000 | 65,012,150 | 29,514,527 | 04/02/2025 | 06/20/2035 | CD SWAP | 12,008 | 338,613 | 912803-FM-0 | TREASURY STRIP | 1.A | 65,000,142 | 29,175,914 |
| CDX6 | Corporate Bond Replication | 1.A | 74,500,000 | 16,229,565 | 9,057,231 | 04/02/2025 | 06/20/2035 | CD SWAP | (2,759) | 542,509 | 912810-SS-8 | TREASURY BOND | 1.A | 16,232,324 | 8,514,722 |
| CDX6 | Corporate Bond Replication | 1.A | | 19,738,503 | 10,536,719 | | | CD SWAP | | | 912810-SS-8 | TREASURY BOND | 1.A | 19,738,503 | 10,536,719 |
| CDX6 | Corporate Bond Replication | 1.A | | 50,153,098 | 25,656,833 | | | CD SWAP | | | 912803-FV-0 | TREASURY STRIP (PRIN) | 1.A | 50,153,098 | 25,656,833 |
| CDX10 | Corporate Bond Replication | 1.A | 75,085,715 | 25,273,014 | 13,660,266 | 04/16/2025 | 06/20/2035 | CD SWAP | (393,282) | 546,774 | 912803-FV-0 | TREASURY STRIP (PRIN) | 1.A | 25,666,296 | 13,113,492 |
| CDX10 | Corporate Bond Replication | 1.A | | 29,025,230 | 15,679,176 | | | CD SWAP | | | 912803-FV-0 | TREASURY STRIP (PRIN) | 1.A | 29,025,230 | 15,679,176 |
| CDX10 | Corporate Bond Replication | 1.A | | 651,005 | 345,133 | | | CD SWAP | | | 912810-SP-4 | TREASURY BOND | 1.A | 651,005 | 345,133 |
| CDX10 | Corporate Bond Replication | 1.A | | 1,441,523 | 764,223 | | | CD SWAP | | | 912810-SP-4 | TREASURY BOND | 1.A | 1,441,523 | 764,223 |
| CDX10 | Corporate Bond Replication | 1.A | | 46,903,021 | 24,015,625 | | | CD SWAP | | | 912810-SN-9 | TREASURY BOND | 1.A | 46,903,021 | 24,015,625 |
| CDX10 | Corporate Bond Replication | 1.A | | 47,043,311 | 24,015,625 | | | CD SWAP | | | 912810-SN-9 | TREASURY BOND | 1.A | 47,043,311 | 24,015,625 |
| CDX14 | Corporate Bond Replication | 1.A | 56,250,000 | 26,838,543 | 14,663,409 | 04/17/2025 | 06/20/2035 | CD SWAP | (293,087) | 409,613 | 912803-FV-0 | TREASURY STRIP (PRIN) | 1.A | 27,131,631 | 14,253,796 |
| CDX14 | Corporate Bond Replication | 1.A | | 13,415,465 | 7,112,201 | | | CD SWAP | | | 912810-SP-4 | TREASURY BOND | 1.A | 13,415,465 | 7,112,201 |
| CDX14 | Corporate Bond Replication | 1.A | | 26,795,540 | 14,008,568 | | | CD SWAP | | | 912810-SS-8 | TREASURY BOND | 1.A | 26,795,540 | 14,008,568 |
| CDX27 | Corporate Bond Replication | 1.A | 56,250,000 | 36,045,246 | 15,295,284 | 04/22/2025 | 06/20/2035 | CD SWAP | (300,455) | 409,613 | 912803-FM-0 | TREASURY STRIP | 1.A | 36,345,702 | 14,885,671 |
| CDX27 | Corporate Bond Replication | 1.A | | 10,000,000 | 4,803,125 | | | CD SWAP | | | 912810-SN-9 | TREASURY BOND | 1.A | 10,000,000 | 4,803,125 |
| CDX27 | Corporate Bond Replication | 1.A | | 10,000,000 | 4,803,125 | | | CD SWAP | | | 912810-SN-9 | TREASURY BOND | 1.A | 10,000,000 | 4,803,125 |
| CDX20 | Corporate Bond Replication | 1.A | 125,000,000 | 29,630,950 | 15,319,625 | 04/29/2025 | 06/20/2035 | CD SWAP | (369,050) | 910,250 | 912810-SN-9 | TREASURY BOND | 1.A | 30,000,000 | 14,409,375 |
| CDX20 | Corporate Bond Replication | 1.A | | 49,368,726 | 24,015,625 | | | CD SWAP | | | 912810-SN-9 | TREASURY BOND | 1.A | 49,368,726 | 24,015,625 |
| CDX20 | Corporate Bond Replication | 1.A | | 48,950,717 | 24,015,625 | | | CD SWAP | | | 912810-SN-9 | TREASURY BOND | 1.A | 48,950,717 | 24,015,625 |
| CDX21 | Corporate Bond Replication | 1.A | 25,000,000 | 49,735,809 | 29,008,222 | 05/01/2025 | 06/20/2035 | CD SWAP | (112,104) | 182,050 | 912810-SZ-2 | TREASURY BOND | 1.A | 49,847,913 | 28,826,172 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | 200,000,000 | 910,308 | (15,024,451) | 04/04/2022 | 03/10/2032 | Interest Rate Swap | | (15,948,191) | 03666L-AL-6 | ANTARES CLO ANTR_20-1A | 1.A FE | 910,308 | 923,740 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 567,603 | 586,171 | | | Interest Rate Swap | | | 07134W-AG-8 | BATTALION CLO LTD BATLN_21-21A | 1.C FE | 567,603 | 586,171 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 3,445,882 | 3,483,129 | | | Interest Rate Swap | | | 08182F-AN-9 | BENEFIT STREET PARTNERS CLO LTD BSP_20-2 | 1.A FE | 3,445,882 | 3,483,129 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 324,029 | 326,105 | | | Interest Rate Swap | | | 08182F-AS-8 | BENEFIT STREET PARTNERS CLO LTD BSP_20-2 | 1.C FE | 324,029 | 326,105 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 25,250,000 | 25,300,500 | | | Interest Rate Swap | | | 12570L-AA-6 | CIFC FUNDING LTD CIFC_22-1A | 1.A FE | 25,250,000 | 25,300,500 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 4,500,000 | 4,513,371 | | | Interest Rate Swap | | | 12570L-AC-2 | CIFC FUNDING LTD CIFC_22-1A | 1.C FE | 4,500,000 | 4,513,371 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 11,164,799 | 11,281,388 | | | Interest Rate Swap | | | 12571K-AA-7 | CIFC FUNDING LTD CIFC_22-3A | 1.A FE | 11,164,799 | 11,281,388 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 892,104 | 902,511 | | | Interest Rate Swap | | | 12571K-AA-7 | CIFC FUNDING LTD CIFC_22-3A | 1.A FE | 892,104 | 902,511 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | 200,000,000 | 892,098 | 902,511 | 07/06/2023 | 07/08/2025 | Interest Rate Swap | | | 12571K-AA-7 | CIFC FUNDING LTD CIFC_22-3A | 1.A FE | 892,098 | 902,511 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 2,495,612 | 2,508,255 | | | Interest Rate Swap | | | 13877J-AA-9 | CANYON CLO LTD CANYC_2022-1 | 1.A FE | 2,495,612 | 2,508,255 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 8,500,000 | 8,528,065 | | | Interest Rate Swap | | | 13877J-AA-9 | CANYON CLO LTD CANYC_2022-1 | 1.A FE | 8,500,000 | 8,528,065 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 5,000,000 | 5,012,262 | | | Interest Rate Swap | | | 13877J-AC-5 | CANYON CLO LTD CANYC_2022-1 | 1.C FE | 5,000,000 | 5,012,262 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 10,000,000 | 10,027,043 | | | Interest Rate Swap | | | 15032Q-AA-0 | CEDAR FUNDING LTD CEDF_2022-15A | 1.A FE | 10,000,000 | 10,027,043 |

# 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.A | | 3,500,000 | 3,504,768 | | | Interest Rate Swap | | | 15032Q-AC-6 | CEDAR FUNDING LTD CEDF_2022-15A | 1.C FE | 3,500,000 | 3,504,768 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 1,500,000 | 1,501,635 | | | Interest Rate Swap | | | 15032Q-AE-2 | CEDAR FUNDING LTD CEDF_2022-15A | 1.F FE | 1,500,000 | 1,501,635 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 10,000,000 | 10,034,000 | | | Interest Rate Swap | | | 29003W-AA-3 | ELMWOOD CLO 14 LTD ELM14_22-1A | 1.A FE | 10,000,000 | 10,034,000 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 4,500,000 | 4,513,366 | | | Interest Rate Swap | | | 29003W-AC-9 | ELMWOOD CLO 14 LTD ELM14_22-1A | 1.C FE | 4,500,000 | 4,513,366 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 3,000,000 | 3,011,892 | | | Interest Rate Swap | | | 55953W-AA-8 | MAGNETITE CLO LTD MAGNE_2022-32A | 1.A FE | 3,000,000 | 3,011,892 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 1,450,000 | 1,453,207 | | | Interest Rate Swap | | | 55953W-AE-0 | MAGNETITE CLO LTD MAGNE_2022-32A | 1.F FE | 1,450,000 | 1,453,207 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 246,677 | 250,731 | | | Interest Rate Swap | | | 67098W-AN-1 | OAK HILL CREDIT PARTNERS OAKC_2020-7A | 1.A FE | 246,677 | 250,731 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 10,000,000 | 10,029,228 | | | Interest Rate Swap | | | 67098W-AN-1 | OAK HILL CREDIT PARTNERS OAKC_2020-7A | 1.A FE | 10,000,000 | 10,029,228 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 5,000,000 | 5,016,150 | | | Interest Rate Swap | | | 67098W-AQ-4 | OAK HILL CREDIT PARTNERS OAKC_2020-7A | 1.C FE | 5,000,000 | 5,016,150 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 875,000 | 877,141 | | | Interest Rate Swap | | | 67593Q-AC-5 | OCTAGON 59 LTD OCT59_2022-1 | 1.A FE | 875,000 | 877,141 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 625,000 | 626,923 | | | Interest Rate Swap | | | 67593Q-AE-1 | OCTAGON 59 LTD OCT59_2022-1 | 1.C FE | 625,000 | 626,923 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 875,000 | 878,488 | | | Interest Rate Swap | | | 67593Q-AG-6 | OCTAGON 59 LTD OCT59_2022-1 | 1.F FE | 875,000 | 878,488 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 25,000,000 | 25,057,475 | | | Interest Rate Swap | | | 69689Q-AA-3 | PALMER SQUARE CLO PLMRS_2022-1 | 1.A FE | 25,000,000 | 25,057,475 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 3,700,000 | 3,710,916 | | | Interest Rate Swap | | | 69689Q-AC-9 | PALMER SQUARE CLO PLMRS_2022-1 | 1.C FE | 3,700,000 | 3,710,916 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 10,000,000 | 10,032,634 | | | Interest Rate Swap | | | 70017B-AA-7 | PARK AVENUE INSTITUTIONAL ADVISERS CLO L | 1.A FE | 10,000,000 | 10,032,634 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 2,500,000 | 2,502,507 | | | Interest Rate Swap | | | 70017B-AC-3 | PARK AVENUE INSTITUTIONAL ADVISERS CLO L | 1.C FE | 2,500,000 | 2,502,507 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 1,450,000 | 1,453,322 | | | Interest Rate Swap | | | 70017B-AE-9 | PARK AVENUE INSTITUTIONAL ADVISERS CLO L | 1.F FE | 1,450,000 | 1,453,322 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 3,004,285 | 3,047,453 | | | Interest Rate Swap | | | 75888E-AA-6 | REGATTA XIX FUNDING LTD REG19_22-1A | 1.A FE | 3,004,285 | 3,047,453 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 7,500,000 | 7,525,815 | | | Interest Rate Swap | | | 75888E-AA-6 | REGATTA XIX FUNDING LTD REG19_22-1A | 1.A FE | 7,500,000 | 7,525,815 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 3,500,000 | 3,511,481 | | | Interest Rate Swap | | | 75888E-AG-3 | REGATTA XIX FUNDING LTD REG19_22-1A | 1.C FE | 3,500,000 | 3,511,481 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 27,500,000 | 27,573,101 | | | Interest Rate Swap | | | 83616K-AA-5 | SOUND POINT CLO LTD SNDPT_2022-A | 1.A FE | 27,500,000 | 27,573,101 |
| 06051AA#9 | Structured Credit fixed Bond Replication | 1.A | | 4,750,000 | 4,758,746 | | | Interest Rate Swap | | | 83616K-AC-1 | SOUND POINT CLO LTD SNDPT_2022-A | 1.C FE | 4,750,000 | 4,758,746 |
| 17305AB#9 | Structured Credit fixed Bond Replication | 1.A | 100,000,000 | 9,100,000 | (3,991,299) | 08/31/2023 | 08/31/2031 | Interest Rate Swap | | (13,116,510) | 26246G-AA-1 | DRYDEN 87 CLO LTD DRSLF_2021-87A | 1.A FE | 9,100,000 | 9,125,211 |
| 17305AB#9 | Structured Credit fixed Bond Replication | 1.A | | 8,700,000 | 8,727,696 | | | Interest Rate Swap | | | 55281F-AP-5 | MCF CLO LLC MCFCL_2017-3A | 1.C FE | 8,700,000 | 8,727,696 |
| 17305AB#9 | Structured Credit fixed Bond Replication | 1.A | | 14,040,000 | 14,068,080 | | | Interest Rate Swap | | | 70017K-AL-3 | PARK AVENUE INSTITUTIONAL ADVISERS PAIA_ | 1.A FE | 14,040,000 | 14,068,080 |
| 17305AB#9 | Structured Credit fixed Bond Replication | 1.A | | 20,000,000 | 20,014,218 | | | Interest Rate Swap | | | 81880X-AL-6 | SHACKLETON CLO LTD SHACK_19-14A | 1.A FE | 20,000,000 | 20,014,218 |
| 17305AB#9 | Structured Credit fixed Bond Replication | 1.A | | 53,373,333 | 53,555,192 | | | Interest Rate Swap | | | 640970-AA-7 | NEUBERGER BERMAN CLO LTD NEUB_24-58 | 1.A FE | 53,373,333 | 53,555,192 |
| CDX24 | Corporate Bond Replication | 1.A | 50,000,000 | 35,613,212 | 17,659,054 | 05/02/2025 | 06/20/2035 | CD SWAP | (147,876) | 364,100 | 912803-FT-5 | TREASURY STRIP (PRIN) | 1.A | 35,761,088 | 17,294,954 |
| CDX24 | Corporate Bond Replication | 1.A | | 36,213,043 | 17,294,954 | | | CD SWAP | | | 912803-FT-5 | TREASURY STRIP (PRIN) | 1.A | 36,213,043 | 17,294,954 |
| CDX25 | Corporate Bond Replication | 1.A | 75,000,000 | 84,034,116 | 44,522,788 | 05/06/2025 | 06/20/2030 | CD SWAP | 1,230,849 | 1,658,100 | 912810-SL-3 | TREASURY BOND | 1.A | 82,803,267 | 42,864,688 |
| CDX31 | Corporate Bond Replication | 1.A | 25,000,000 | 25,788,647 | 16,034,589 | 07/06/2023 | 04/06/2052 | CD SWAP | (28,230) | 182,050 | 912810-SX-7 | TREASURY BOND | 1.A | 25,816,877 | 15,852,539 |
| CDX32 | Corporate Bond Replication | 1.A | 25,000,000 | 2,573,122 | 1,550,689 | 07/20/2023 | 04/20/2032 | CD SWAP | (28,230) | 182,050 | 912810-SS-8 | TREASURY BOND | 1.A | 2,601,352 | 1,368,639 |
| CDX32 | Corporate Bond Replication | 1.A | | 1,976,535 | 1,036,806 | | | CD SWAP | | | 912810-SS-8 | TREASURY BOND | 1.A | 1,976,535 | 1,036,806 |
| CDX32 | Corporate Bond Replication | 1.A | | 21,363,856 | 11,240,045 | | | CD SWAP | | | 912810-SS-8 | TREASURY BOND | 1.A | 21,363,856 | 11,240,045 |

# 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 |
| CDX26 | Corporate Bond Replication | 1.A | 50,000,000 | 74,844,007 | 42,510,975 | 07/20/2023 | 07/20/2052 | CD SWAP | (29,149) | 364,100 | 912810-SS-8 . | TREASURY BOND | 1.A | 74,873,156 | 42,146,875 |
| CDX33 | Corporate Bond Replication | 1.A | 100,000,000 | 39,206,080 | 40,202,211 | 04/17/2025 | 06/20/2030 | CD SWAP | 1,306,080 | 2,210,800 | 00141Y-AA-3 . | AIG CLO AIGIM_21-1 | 1.A FE | 37,900,000 | 37,991,411 |
| CDX33 | Corporate Bond Replication | 1.A | | 9,100,000 | 9,122,526 | | | CD SWAP | | | 26246G-AA-1 . | DRYDEN 87 CLO LTD DRSLF_2021-87A | 1.A FE | 9,100,000 | 9,122,526 |
| CDX33 | Corporate Bond Replication | 1.A | | 8,700,000 | 8,704,724 | | | CD SWAP | | | 55281F-AP-5 . | MCF CLO LLC MCFCL_2017-3A | 1.C FE | 8,700,000 | 8,704,724 |
| CDX33 | Corporate Bond Replication | 1.A | | 14,040,000 | 14,072,757 | | | CD SWAP | | | 70017K-AL-3 . | PARK AVENUE INSTITUTIONAL ADVISERS PAIA_ | 1.A FE | 14,040,000 | 14,072,757 |
| CDX33 | Corporate Bond Replication | 1.A | | 1,080,000 | 1,080,937 | | | CD SWAP | | | 70017K-AQ-2 . | PARK AVENUE INSTITUTIONAL ADVISERS PAIA_ | 1.F FE | 1,080,000 | 1,080,937 |
| CDX33 | Corporate Bond Replication | 1.A | | 20,000,000 | 20,036,298 | | | CD SWAP | | | 81880X-AL-6 . | SHACKLETON CLO LTD SHACK_19-14A .. | 1.A FE | 20,000,000 | 20,036,298 |
| CDX33 | Corporate Bond Replication | 1.A | | 53,373,333 | 53,518,290 | | | CD SWAP | | | 640970-AA-7 . | NEUBERGER BERMAN CLO LTD NEUB_24-58 | 1.A FE | 53,373,333 | 53,518,290 |
| CDX36 | Corporate Bond Replication | 1.A | 70,914,285 | 72,063,059 | 72,938,064 | 04/16/2025 | 06/20/2035 | CD SWAP | (358,607) | 516,398 | 912803-FM-0 . | TREASURY STRIP | 1.A | 72,421,666 | 72,421,666 |
| CDX36 | Corporate Bond Replication | 1.A | | 75,585,464 | 75,585,464 | | | CD SWAP | | | 912810-SS-8 . | TREASURY BOND | 1.A | 75,585,464 | 75,585,464 |
| CDX29 | Corporate Bond Replication | 1.A | 50,000,000 | 52,800,886 | 28,065,134 | 04/24/2025 | 06/20/2035 | CD SWAP | (185,556) | 364,100 | 912810-SS-8 . | TREASURY BOND | 1.A | 52,986,442 | 27,701,034 |
| BREPL1 | Bond Forwards | 1.A | 225,000,000 | 1,990,181 | 6,431,997 | 06/10/2025 | 06/10/2027 | Bond Forwards | | 4,353,447 | 64079*-AD-4 . | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 1,990,181 | 2,078,550 |
| BREPL1 | Bond Forwards | 1.A | | 200,018 | 208,899 | | | Bond Forwards | | | 64079*-AD-4 . | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 200,018 | 208,899 |
| BREPL1 | Bond Forwards | 1.A | | 434,540 | 453,834 | | | Bond Forwards | | | 64079*-AD-4 . | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 434,540 | 453,834 |
| BREPL1 | Bond Forwards | 1.A | | 410,037 | 428,244 | | | Bond Forwards | | | 64079*-AD-4 . | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 410,037 | 428,244 |
| BREPL1 | Bond Forwards | 1.A | | 420,038 | 438,689 | | | Bond Forwards | | | 64079*-AD-4 . | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 420,038 | 438,689 |
| BREPL1 | Bond Forwards | 1.A | | 415,038 | 433,466 | | | Bond Forwards | | | 64079*-AD-4 . | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 415,038 | 433,466 |
| BREPL1 | Bond Forwards | 1.A | | 420,038 | 438,689 | | | Bond Forwards | | | 64079*-AD-4 . | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 420,038 | 438,689 |
| BREPL1 | Bond Forwards | 1.A | | 405,037 | 423,021 | | | Bond Forwards | | | 64079*-AD-4 . | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 405,037 | 423,021 |
| BREPL1 | Bond Forwards | 1.A | | 405,037 | 423,021 | | | Bond Forwards | | | 64079*-AD-4 . | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 405,037 | 423,021 |
| BREPL1 | Bond Forwards | 1.A | | 400,036 | 417,799 | | | Bond Forwards | | | 64079*-AD-4 . | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL | 400,036 | 417,799 |
| BREPL1 | Bond Forwards | 1.A | | 12,500,000 | 12,125,215 | | | Bond Forwards | | | Q3920#-AJ-8 . | FONTERRA COOPERATIVE GROUP LIMITED | 1.G FE | 12,500,000 | 12,125,215 |
| BREPL1 | Bond Forwards | 1.A | | 24,400,000 | 24,076,243 | | | Bond Forwards | | | Q8773@-AF-5 . | STOCKLAND TRUST MANAGEMENT LTD | 1.G FE | 24,400,000 | 24,076,243 |
| BREPL1 | Bond Forwards | 1.A | | 2,000,000 | 1,967,068 | | | Bond Forwards | | | F0164#-AD-4 . | AIR LIQUIDE FINANCE | 1.F | 2,000,000 | 1,967,068 |
| BREPL1 | Bond Forwards | 1.A | | 12,800,000 | 12,674,158 | | | Bond Forwards | | | Q6235#-AM-4 . | MIRVAC GROUP FINANCE LTD | 1.G PL | 12,800,000 | 12,674,158 |
| BREPL1 | Bond Forwards | 1.A | | 11,300,000 | 10,938,321 | | | Bond Forwards | | | 87305N-A#-5 . | TTX COMPANY | 1.F | 11,300,000 | 10,938,321 |
| BREPL1 | Bond Forwards | 1.A | | 7,600,000 | 7,416,783 | | | Bond Forwards | | | 34490@-AC-8 . | FOOTBALL CLUB TERM NOTES 2020-XI T | 1.F FE | 7,600,000 | 7,416,783 |
| BREPL1 | Bond Forwards | 1.A | | 1,800,000 | 1,756,606 | | | Bond Forwards | | | 34490@-AH-7 . | FOOTBALL CLUB TERM NOTES 2020-XI T | 1.F FE | 1,800,000 | 1,756,606 |
| BREPL1 | Bond Forwards | 1.A | | 1,300,000 | 1,289,546 | | | Bond Forwards | | | 34502@-AB-6 . | FOOTBALL CLUB TERM NOTES 2032-A TR | 1.F FE | 1,300,000 | 1,289,546 |
| BREPL1 | Bond Forwards | 1.A | | 5,500,000 | 5,406,939 | | | Bond Forwards | | | 34502*-AB-8 . | FOOTBALL CLUB TERM NOTES 2032 TRUS | 1.F FE | 5,500,000 | 5,406,939 |
| BREPL1 | Bond Forwards | 1.A | | 29,000,000 | 28,396,331 | | | Bond Forwards | | | 74340*-AC-8 . | PROLOGIS TARGETED US LOGISTICS FUN | 1.G | 29,000,000 | 28,396,331 |
| BREPL1 | Bond Forwards | 1.A | | 3,600,000 | 3,414,535 | | | Bond Forwards | | | 74986@-BB-6 . | RREEF AMERICA REIT II INC | 1.G | 3,600,000 | 3,414,535 |
| BREPL1 | Bond Forwards | 1.A | 300,000,000 | 3,200,000 | 3,139,412 | 07/17/2023 | 07/18/2025 | Bond Forwards | | | 56081#-AY-6 . | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 3,200,000 | 3,139,412 |
| BREPL1 | Bond Forwards | 1.A | | 985,981 | 973,900 | | | Bond Forwards | | | 56081#-BC-3 . | MAJOR LEAGUE BASEBALL TRUST | 1.F FE | 985,981 | 973,900 |
| BREPL1 | Bond Forwards | 1.A | | 7,000,000 | 6,978,761 | | | Bond Forwards | | | 91319#-AH-4 . | VEOLIA UTILITY RESOURCES LLC | 1.F | 7,000,000 | 6,978,761 |
| BREPL1 | Bond Forwards | 1.A | | 4,500,000 | 4,425,843 | | | Bond Forwards | | | 74264*-AD-8 . | PRISA LHC LLC | 1.G | 4,500,000 | 4,425,843 |
| BREPL1 | Bond Forwards | 1.A | | 5,500,000 | 5,409,364 | | | Bond Forwards | | | 74264*-AD-8 . | PRISA LHC LLC | 1.G | 5,500,000 | 5,409,364 |
| BREPL1 | Bond Forwards | 1.A | | 22,700,000 | 22,413,016 | | | Bond Forwards | | | 151895-D#-3 . | CENTERPOINT PROPERTIES TRUST | 1.G FE | 22,700,000 | 22,413,016 |
| BREPL1 | Bond Forwards | 1.A | | 22,700,000 | 22,413,016 | | | Bond Forwards | | | 151895-D#-3 . | CENTERPOINT PROPERTIES TRUST | 1.G FE | 22,700,000 | 22,413,016 |

# 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 |
| BREPL1 | Bond Forwards | 1.A | | 2,800,000 | 2,721,063 | | | Bond Forwards | | | 645869-D*-6 | NEW JERSEY NATURAL GAS CO | 1.E | 2,800,000 | 2,721,063 |
| BREPL1 | Bond Forwards | 1.A | | 12,000,000 | 11,737,342 | | | Bond Forwards | | | 46361*-AQ-9 | THE IRVINE COMPANY LLC | 1.E PL | 12,000,000 | 11,737,342 |
| BREPL1 | Bond Forwards | 1.A | | 6,000,000 | 5,992,374 | | | Bond Forwards | | | 422418-AJ-8 | HEARST COMMUNICATIONS INC | 1.G | 6,000,000 | 5,992,374 |
| BREPL1 | Bond Forwards | 1.A | | 4,094,817 | 4,062,728 | | | Bond Forwards | | | 41242*-AU-6 | HARDWOOD FUNDING LLC | 1.G FE | 4,094,817 | 4,062,728 |
| BREPL1 | Bond Forwards | 1.A | | 10,445,185 | 10,386,236 | | | Bond Forwards | | | 41242*-BK-7 | HARDWOOD FUNDING LLC | 1.G FE | 10,445,185 | 10,386,236 |
| BREPL1 | Bond Forwards | 1.A | | 10,700,000 | 10,498,496 | | | Bond Forwards | | | G39718-AB-5 | GPT RE LTD | 1.G FE | 10,700,000 | 10,498,496 |
| BREPL1 | Bond Forwards | 1.A | | 9,000,000 | 8,868,304 | | | Bond Forwards | | | 03028P-H#-8 | AMERICAN TRANSMISSION COMPANY LLC | 1.G | 9,000,000 | 8,868,304 |
| BREPL1 | Bond Forwards | 1.A | | 4,000,000 | 3,941,469 | | | Bond Forwards | | | 03028P-H#-8 | AMERICAN TRANSMISSION COMPANY LLC | 1.G | 4,000,000 | 3,941,469 |
| BREPL1 | Bond Forwards | 1.A | | 15,200,000 | 14,606,726 | | | Bond Forwards | | | C0104#-AC-4 | AIRBUS CANADA LP | 1.F FE | 15,200,000 | 14,606,726 |
| 9999999999 - Totals | | | | 4,238,225,554 | 3,394,606,625 | XXX | XXX | XXX | 9,159,373 | (88,755,755) | XXX | XXX | XXX | 4,229,066,180 | 3,483,362,379 |

# SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

| | First Quarter | | Second Quarter | | Third Quarter | | Fourth Quarter | | Year To Date | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>Number of Positions | 2<br>Total Replication (Synthetic Asset) Transactions Statement Value | 3<br>Number of Positions | 4<br>Total Replication (Synthetic Asset) Transactions Statement Value | 5<br>Number of Positions | 6<br>Total Replication (Synthetic Asset) Transactions Statement Value | 7<br>Number of Positions | 8<br>Total Replication (Synthetic Asset) Transactions Statement Value | 9<br>Number of Positions | 10<br>Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Beginning Inventory | 21 | 2,742,784,398 | 21 | 2,737,062,204 | | | | | 21 | 2,742,784,398 |
| 2. Add: Opened or Acquired Transactions | 1 | 125,261,105 | 28 | 2,668,427,830 | | | | | 29 | 2,793,688,935 |
| 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 | 12 | 1,004,956,957 | | | | | 13 | 1,120,705,375 |
| 5. Less: Positions Disposed of for Failing Effectiveness Criteria | | | | | | | | | | |
| 6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value | XXX | 15,237,495 | XXX | 162,307,520 | XXX | | XXX | | XXX | 177,545,015 |
| 7. Ending Inventory | 21 | 2,737,062,204 | 37 | 4,238,225,557 | | | | | 37 | 4,238,225,557 |

# 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 | 791,966,638 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | 14,656 | |
| 3. | Total (Line 1 plus Line 2) | | 791,981,294 |
| 4. | Part D, Section 1, Column 6 | 1,582,142,011 | |
| 5. | Part D, Section 1, Column 7 | (790,160,704) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | (12) |

| | | Fair Value Check | |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 972,339,091 | |
| 8. | Part B, Section 1, Column 13 | 14,656 | |
| 9. | Total (Line 7 plus Line 8) | | 972,353,747 |
| 10. | Part D, Section 1, Column 9 | 1,817,483,313 | |
| 11. | Part D, Section 1, Column 10 | (845,129,569) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | 3 |

| | | Potential Exposure Check | |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | 1,973,062,770 | |
| 14. | Part B, Section 1, Column 20 | 67,705 | |
| 15. | Part D, Section 1, Column 12 | 1,973,130,467 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | 8 |

# 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 6.195000 3/17/2026 | Fixed Income Security | D1 | Interest Rate | CITIBANK, N.A. E570DZWZ7FF32TWEFA76 | 03/12/2025 | 03/17/2026 | | 500,000,000 | SOFR/-6.20 | | 750,000 | | 242,583 | | 242,583 | (507,417) | | | | | | 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 | | 347,219 | | 347,219 | (1,397,781) | | | | | | 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 | | 399,495 | | 399,495 | (1,281,506) | | | | | | 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 | | 538,458 | | 538,458 | (409,542) | | | | | | B0311 |
| 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 | | | 901,546 | | 901,546 | (57,890) | | | | | | B0311 |
| 15Y RTR 2.500000 8/10/2027 | Fixed Income Security | D1 | Duration | CITIBANK, N.A. E570DZWZ7FF32TWEFA76 | 08/05/2022 | 08/10/2027 | | 30,000,000 | 2.50/-SOFR | 1,935,000 | | | 270,480 | | 270,480 | (36,899) | | | | | | 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 | | | 430,002 | | 430,002 | (73,178) | | | | | | 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 | | | 403,142 | | 403,142 | (70,363) | | | | | | 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 | | | 321,667 | | 321,667 | (53,199) | | | | | | 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 | | | 411,798 | | 411,798 | (69,399) | | | | | | 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 | | | 453,245 | | 453,245 | (77,935) | | | | | | B0311 |
| 20Y RTR 2.350000 6/3/2027 | Fixed Income Security | D1 | Duration | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 08/03/2022 | 06/03/2027 | | 40,000,000 | 2.35/-SOFR | 2,928,000 | | | 290,003 | | 290,003 | (57,120) | | | | | | B0311 |
| 20Y RTR 2.400000 3/25/2027 | Fixed Income Security | D1 | Duration | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 07/27/2022 | 03/25/2027 | | 40,000,000 | 2.40/-SOFR | 2,960,000 | | | 271,480 | | 271,480 | (60,551) | | | | | | B0311 |
| 20Y RTR 2.400000 4/10/2028 | Fixed Income Security | D1 | Duration | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 04/06/2023 | 04/06/2028 | | 50,000,000 | 2.40/-SOFR | 3,095,000 | | | 571,961 | | 571,961 | (102,331) | | | | | | B0311 |
| 20Y RTR 2.450000 3/21/2028 | Fixed Income Security | D1 | Duration | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 03/21/2023 | 03/21/2028 | | 50,000,000 | 2.45/-SOFR | 3,030,000 | | | 597,667 | | 597,667 | (108,480) | | | | | | B0311 |
| 20Y RTR 2.550000 4/20/2028 | Fixed Income Security | D1 | Duration | NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91 | 04/20/2023 | 04/20/2028 | | 40,000,000 | 2.55/-SOFR | 2,336,000 | | | 578,526 | | 578,526 | (106,743) | | | | | | B0311 |
| 20Y RTR 2.600000 12/7/2027 | Fixed Income Security | D1 | Duration | BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | 10/03/2022 | 12/07/2027 | | 40,000,000 | 2.60/-SOFR | 3,012,000 | | | 532,232 | | 532,232 | (102,460) | | | | | | B0311 |
| 20Y RTR 2.750000 10/26/2027 | Fixed Income Security | D1 | Duration | MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54 | 10/24/2022 | 10/26/2027 | | 60,000,000 | 2.75/-SOFR | 3,096,000 | | | 928,181 | | 928,181 | (180,751) | | | | | | B0311 |
| 22Y RTR 2.500000 9/24/2027 | Fixed Income Security | D1 | Duration | MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02 | 08/24/2022 | 09/24/2027 | | 30,000,000 | 2.50/-SOFR | 2,370,000 | | | 340,927 | | 340,927 | (87,003) | | | | | | B0311 |
| 23Y RTR 2.400000 10/18/2027 | Fixed Income Security | D1 | Duration | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 08/17/2022 | 10/18/2027 | | 35,000,000 | 2.40/-SOFR | 2,936,500 | | | 373,805 | | 373,805 | (102,670) | | | | | | B0311 |
| 25Y RTR 2.300000 11/30/2027 | Fixed Income Security | D1 | Duration | NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91 | 11/28/2022 | 11/30/2027 | | 40,000,000 | 2.30/-SOFR | 2,788,000 | | | 426,701 | | 426,701 | (138,220) | | | | | | B0311 |
| 25Y RTR 2.500000 10/27/2027 | Fixed Income Security | D1 | Duration | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 10/27/2022 | 10/27/2027 | | 50,000,000 | 2.50/-SOFR | 3,143,750 | | | 627,398 | | 627,398 | (208,429) | | | | | | 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) |
| 25Y RTR 2.700000 11/2/2027 | Fixed Income Security | D1 | Duration | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 10/31/2022 | 11/02/2027 | | 40,000,000 | 2.70/-SOFR | 2,840,000 | | | 695,404 | | 695,404 | (216,054) | | | | | | B053 |
| 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 | | | 277,940 | | 277,940 | (1,147,060) | | | | | | 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 | | | 618,721 | | 618,721 | (2,043,779) | | | | | | 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 | | | 325,913 | | 325,913 | (1,049,087) | | | | | | B053 |
| 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 | | | 65,908 | | 65,908 | (974,092) | | | | | | 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 | | | 57,846 | | 57,846 | (1,012,154) | | | | | | 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 | | | 734,840 | | 734,840 | (1,207,660) | | | | | | 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 | | | 728,719 | | 728,719 | (1,213,781) | | | | | | 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 | | | 132,156 | | 132,156 | (1,042,844) | | | | | | 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 | | | 126,601 | | 126,601 | (1,033,399) | | | | | | 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 | | | 151,654 | | 151,654 | (1,228,346) | | | | | | 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 | | | 709,376 | | 709,376 | (105,901) | | | | | | B053 |
| 5Y RTP 6.515000 4/26/2027 | Fixed Income Security | D1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54 | 04/24/2025 | 04/28/2027 | | 500,000,000 | 6.52-SOFR | | 1,270,000 | | 744,130 | | 744,130 | (525,870) | | | | | | B053 |
| 7Y RTP 6.034000 4/27/2026 | Fixed Income Security | D1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54 | 04/25/2025 | 04/29/2026 | | 500,000,000 | | | 587,500 | | 201,307 | | 201,307 | (386,193) | | | | | | B053 |
| 10Y RTP 6.140000 4/28/2026 | Fixed Income Security | D1 | Interest Rate | JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97 | 04/28/2025 | 04/30/2026 | | 1,000,000,000 | | | 1,490,000 | | 734,220 | | 734,220 | (755,780) | | | | | | B053 |
| 2Y RTP 6.250000 5/28/2027 | Fixed Income Security | D1 | Interest Rate | NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 | 05/30/2025 | 06/02/2027 | | 1,000,000,000 | | | 1,060,000 | | 623,110 | | 623,110 | (436,890) | | | | | | B053 |
| 7Y RTP 6.041000 6/12/2026 | Fixed Income Security | D1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54 | 06/12/2025 | 06/12/2026 | | 700,000,000 | | | 770,000 | | 412,448 | | 412,448 | (357,552) | | | | | | B053 |
| 20Y RTR 2.550000 6/16/2026 | Fixed Income Security | D1 | Interest Rate | NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 | 06/16/2025 | 06/18/2026 | | 275,000,000 | | | 790,625 | | 1,064,002 | | 1,064,002 | 273,377 | | | | | | B053 |
| 0209999999. Subtotal - Purchased Options - Hedging Other - Other | | | | | | | | | | 54,588,250 | 26,264,625 | | 18,662,811 | XXX | 18,662,811 | (19,752,932) | | | | | XXX | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 54,588,250 | 26,264,625 | | 18,662,811 | XXX | 18,662,811 | (19,752,932) | | | | | XXX | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |

# 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) |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | 54,588,250 | 26,264,625 | | 18,662,811 | XXX | 18,662,811 | (19,752,932) | | | | | XXX | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | 54,588,250 | 26,264,625 | | 18,662,811 | XXX | 18,662,811 | (19,752,932) | | | | | 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 | MTN Liabilitty | D1 | Interest Rate | London Clearing House 549300HN4UKV1E2R3U73 | 05/27/2025 | 06/03/2030 | | 300,000,000 | 4.60/(SOFR+92.00 bps) | | | (103,288) | (147,988) | | (101,316) | | 3,053,884 | | | 1,972 | | 3,330,124 | | B031 |
| 0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate | | | | | | | | | | | | (103,288) | (147,988) | XXX | (101,316) | XXX | 3,053,884 | | | 1,972 | XXX | 3,330,124 | XXX | XXX |
| CSWAP: AUD/USD 07/24/2029 | Foreign Liability | D1 | Currency | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 07/17/2024 | 07/24/2029 | | 185,240,000 | 5.10/(4.84) | | | | 109,728 | | (5,018,728) | | (3,087,704) | | | 9,954,970 | | 1,868,192 | | B020 |
| CSWAP: AUD/USD 07/24/2029 | Foreign Liability | D1 | Currency | CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 | 07/17/2024 | 07/24/2029 | | 151,560,000 | AUDBBRBBSW3M+110.00 bps/(SOFR+102.85 bps) | | | | (286,457) | | (4,106,232) | | (4,170,282) | | | 8,144,975 | | 1,528,521 | | B020 |
| CSWAP: AUD/USD 09/08/2026 | Foreign Liability | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | 08/31/2021 | 09/08/2026 | | 274,837,500 | AUDBBRBBSW3M+55.00 bps/(SOFR+62.90 bps) | | | | (1,187,849) | | (29,081,219) | | (29,559,715) | | | 13,574,959 | | 1,500,183 | | B021 |
| CSWAP: AUD/USD 09/19/2028 | Foreign Liability | D1 | Currency | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 09/12/2023 | 09/19/2028 | | 289,215,000 | 5.35/(5.44) | | | | 1,484 | | 5,692,537 | | 6,686,304 | | | 16,289,950 | | 2,596,765 | | B021 |
| CSWAP: CAD/USD 04/17/2028 | Foreign Liability | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | 04/08/2021 | 04/17/2028 | | 795,544,950 | 2.00/(1.83) | | | | 26,942 | | (62,675,765) | | (37,185,435) | | | 37,555,597 | | 6,656,007 | | B020 |
| CSWAP: CAD/USD 06/30/2026 | Foreign Liability | D1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 06/26/2023 | 06/30/2026 | | 304,367,676 | .CADCORRA+91.00 bps/(SOFR+102.00 bps) | | | | (2,757,734) | | (11,220,003) | | (11,341,296) | | | 15,022,239 | | 1,521,838 | | B021 |
| CSWAP: CAD/USD 06/30/2026 | Foreign Liability | D1 | Currency | TORONTO DOMINION BANK PT3QB789TSUIDF371261 | 06/26/2023 | 06/30/2026 | | 494,597,474 | 5.25/(5.23) | | | | (430,524) | | (18,232,505) | | (11,131,051) | | | 24,411,138 | | 2,472,987 | | B021 |
| CSWAP: CHF/USD 05/04/2028 | Foreign Liability | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 04/20/2022 | 05/04/2028 | | 211,304,808 | 1.38/(3.68) | | | | (1,993,408) | | 39,951,475 | | 49,870,195 | | | 30,566,626 | | 1,782,546 | | B021 |
| CSWAP: CHF/USD 07/23/2030 | Foreign Liability | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 04/08/2021 | 07/23/2030 | | 512,129,382 | 0.13/(2.12) | | | | (5,022,188) | | 84,604,289 | | 119,948,583 | | | 72,595,738 | | 5,763,307 | | B021 |
| CSWAP: CHF/USD 09/11/2029 | Foreign Liability | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 09/02/2020 | 09/11/2029 | | 395,604,396 | 0.13/(1.40) | | | | (2,455,663) | | 56,656,911 | | 91,518,108 | | | 55,019,927 | | 4,055,061 | | B021 |
| CSWAP: CHF/USD 10/18/2027 | Foreign Liability | D1 | Currency | CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 | 04/09/2019 | 10/18/2027 | | 650,260,104 | 0.25/(3.22) | | | | (9,411,104) | | 166,322,811 | | 179,198,283 | | | 99,341,535 | | 4,932,310 | | B021 |
| CSWAP: CHF/USD 5/7/2032 | Foreign Liability | D1 | Currency | UBS AG, LONDON .... BFM8T61CT2L1QCEMIK50 | 04/17/2024 | 05/07/2032 | | 428,220,000 | 1.88/(5.56) | | | | (6,895,364) | | 61,729,749 | | 68,436,310 | | | 59,604,921 | | 5,606,876 | | B021 |
| CSWAP: EUR/USD 01/09/2030 | Foreign Liability | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | 01/04/2023 | 01/09/2030 | | 688,350,000 | 3.63/(4.77) | | | | (2,909,619) | | 74,652,143 | | 88,928,480 | | | 89,927,112 | | 7,326,569 | | 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: EUR/USD 01/15/2032 | Foreign Liability | D1 | Currency | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 01/08/2025 | 01/15/2032 | | 617,940,000 | 3.20/(5.12) | | | (4,285,560) | 86,369,671 | | 71,970,737 | | 86,369,671 | | | 7,906,219 | | B021 |
| CSWAP: EUR/USD 01/23/2027 | Foreign Liability | D1 | Currency | JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97 | 01/16/2020 | 01/23/2027 | | 890,800,000 | 0.25/(2.27) | | | (8,941,589) | 48,279,561 | | 44,969,243 | | 110,679,523 | | | 5,575,731 | | B021 |
| CSWAP: EUR/USD 05/03/2034 | Foreign Liability | D1 | Currency | CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 | 04/24/2024 | 05/03/2034 | | 106,960,000 | 3.63/(5.43) | | | (595,643) | 10,424,945 | | 7,785,248 | | 13,834,940 | | | 1,590,666 | | B020 |
| CSWAP: EUR/USD 07/09/2027 | Foreign Liability | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 07/02/2024 | 07/09/2027 | | 536,700,000 | EURIBOR3M+45.00 bps/(SOFR+67.15 bps) | | | (4,928,340) | 50,224,726 | | 49,899,193 | | 69,174,702 | | | 3,818,365 | | B021 |
| CSWAP: EUR/USD 1/30/2031 | Foreign Liability | D1 | Currency | JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97 | 01/23/2024 | 01/30/2031 | | 706,030,000 | 3.45/(4.97) | | | (4,584,669) | 56,972,143 | | 57,295,499 | | 89,927,112 | | | 8,345,682 | | B021 |
| CSWAP: EUR/USD 10/04/2028 | Foreign Liability | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | 09/27/2021 | 10/04/2028 | | 702,300,000 | 0.25/(1.76) | | | (5,290,822) | 2,009,671 | | 709,080 | | 83,009,642 | | | 6,345,771 | | B021 |
| CSWAP: EUR/USD 6/7/2034 | Foreign Liability | D1 | Currency | JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97 | 06/03/2024 | 06/07/2034 | | 542,600,000 | 3.63/(5.22) | | | (2,791,964) | 44,324,726 | | 38,566,292 | | 69,174,702 | | | 8,112,943 | | B023 |
| 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) | | | (29,740) | (1,289,437) | | (1,841,769) | | (1,289,437) | | | 423,617 | | B021 |
| CSWAP: GBP/USD 04/30/2031 | Foreign Liability | D1 | Currency | CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 | 04/23/2024 | 04/30/2031 | | 497,720,000 | 4.88/(5.34) | | | 93,507 | 50,419,682 | | 36,205,917 | | 47,179,718 | | | 6,011,716 | | B020 |
| CSWAP: GBP/USD 07/15/2027 | Foreign Liability | D1 | Currency | JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97 | 01/04/2022 | 07/15/2027 | | 879,710,000 | 1.50/(SOFR+55.25 bps) | | | (15,240,602) | 11,016,984 | | (35,582,124) | | 76,667,042 | | | 6,284,073 | | B020 |
| CSWAP: GBP/USD 09/16/2025 | Foreign Liability | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | 09/12/2022 | 09/16/2025 | | 525,825,000 | 4.35/(SOFR+87.53 bps) | | | (561,093) | 90,832,143 | | 89,973,291 | | 53,077,183 | | | 1,215,380 | | B021 |
| CSWAP: GBP/USD 10/03/2033 | Foreign Liability | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 09/26/2023 | 10/03/2033 | | 121,850,000 | 5.25/(5.53) | | | 165,520 | 15,184,921 | | 12,484,506 | | 11,794,929 | | | 1,751,607 | | B021 |
| CSWAP: GBP/USD 12/14/2028 | Foreign Liability | D1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 01/07/2021 | 12/14/2028 | | 881,075,000 | 0.75/(1.46) | | | (3,090,523) | 9,651,984 | | (16,325,630) | | 76,667,042 | | | 8,194,796 | | B021 |
| CSWAP: GBP/USD 12/17/2026 | Foreign Liability | D1 | Currency | JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97 | 09/10/2019 | 12/17/2026 | | 679,800,000 | 1.25/(2.08) | | | (2,395,426) | 73,892,063 | | 63,113,697 | | 64,872,112 | | | 4,115,112 | | B023 |
| 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) | | | (107,107) | (4,248,859) | | (4,056,062) | | (4,248,859) | | | 1,215,456 | | B021 |
| CSWAP: GBP/USD 12/7/2029 | Foreign Liability | D1 | Currency | CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 | 11/30/2023 | 12/07/2029 | | 631,500,000 | 4.95/(5.08) | | | 799,353 | 53,674,603 | | 47,973,810 | | 58,974,647 | | | 6,654,086 | | B020 |
| CSWAP: GBP/USD 8/22/2025 | Foreign Liability | D1 | Currency | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 07/18/2024 | 08/22/2025 | | 648,950,000 | SONIA+30.00 bps/(SOFR+29.50 bps) | | | 558,548 | 36,224,603 | | 36,222,061 | | 58,974,647 | | | 1,236,439 | | B020 |
| CSWAP: HKD/USD 07/28/2025 | Foreign Liability | D1 | Currency | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 07/21/2023 | 07/28/2025 | | 63,984,440 | 4.94/(SOFR+71.00 bps) | | | (118,530) | (290,171) | | (112,234) | | (672,779) | | | 88,609 | | B021 |
| CSWAP: NOK/USD 05/04/2033 | Foreign Liability | D1 | Currency | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 04/26/2023 | 05/04/2033 | | 103,871,581 | 4.35/(4.63) | | | 190,688 | 4,827,298 | | 3,367,114 | | 11,845,296 | | | 1,455,066 | | B021 |
| CSWAP: NOK/USD 06/16/2031 | Foreign Liability | D1 | Currency | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 06/07/2023 | 06/16/2031 | | 136,116,152 | 4.66/(4.99) | | | 598,627 | 12,109,585 | | 10,202,733 | | 16,152,675 | | | 1,662,120 | | B021 |
| CSWAP: NOK/USD 9/29/2034 | Foreign Liability | D1 | Currency | CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 | 09/30/2024 | 09/29/2034 | | 95,000,000 | 4.41/(4.55) | | | 127,051 | 3,817,159 | | 3,674,663 | | 10,768,450 | | | 1,445,030 | | B023 |
| 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) | | | 33,246 | 2,519,992 | | 3,455,828 | | (1,415,416) | | | 607,121 | | 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) | | | 41,519 | 2,745,567 | | 4,065,571 | | (1,542,115) | | | 745,116 | | 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) | | | 10,287 | 642,134 | | 916,675 | | (401,819) | | | 147,364 | | B023 |
| CSWAP: USD/AUD 07/11/2039 | LONSDALE FINANCE PTY LTD | D1 | Currency | MIZUHO CAPITAL MARKETS LLC RBOPEZSDGCO3JS6CEU02 | 04/09/2019 | 07/11/2039 | | 33,044,310 | 4.21/(4.35) | | | 49,415 | 2,701,601 | | 3,596,849 | | (1,676,055) | | | 619,049 | | 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/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) | | | 131,352 | 10,432,422 | | 9,879,757 | | (3,337,630) | | | 618,929 | | 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) | | | 15,225 | 484,499 | | 524,607 | | (361,999) | | | 71,171 | | B023 |
| 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) | | | 12,253 | 455,429 | | 540,643 | | (340,279) | | | 81,634 | | 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) | | | 27,841 | 799,873 | | 873,927 | | (814,498) | | | 158,615 | | 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) | | | 69,249 | 3,475,167 | | 3,339,661 | | (1,527,635) | | | 280,936 | | 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) | | | (179,825) | 1,687,243 | | (2,744,110) | | (3,076,991) | | | 1,499,462 | | 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) | | | 28,323 | 3,529,932 | | 3,869,825 | | (1,531,255) | | | 754,538 | | 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) | | | 294,861 | 16,696,817 | | 16,210,678 | | (5,842,662) | | | 1,138,634 | | 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) | | | (211,115) | (509,355) | | (2,945,965) | | (2,208,193) | | | 728,541 | | 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) | | | 43,296 | 3,421,438 | | 3,332,547 | | (926,717) | | | 281,808 | | 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) | | | 83,624 | 7,390,840 | | 7,142,859 | | (2,001,854) | | | 1,041,630 | | 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) | | | 1,157 | 327,249 | | 658,262 | | (615,398) | | | 221,878 | | 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) | | | 50,718 | 1,231,397 | | 1,676,922 | | (1,361,116) | | | 316,583 | | B023 |
| CSWAP: USD/AUD 6/27/2027 | HALLETT HILL NO 2 PTY LTD | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 03/17/2015 | 06/27/2027 | | 16,395,367 | 3.86/(4.88) | | | (21,383) | 2,291,002 | | 1,964,604 | | (873,756) | | | 115,694 | | 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) | | | (23,980) | 739,814 | | 362,743 | | (401,819) | | | 106,287 | | 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) | | | (36,077) | 1,113,054 | | 545,748 | | (604,538) | | | 159,910 | | 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) | | | 11,766 | 4,590,269 | | 4,075,591 | | (586,438) | | | 154,446 | | 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) | | | 13,993 | 497,699 | | 606,507 | | (506,798) | | | 120,077 | | 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) | | | 11,166 | 534,794 | | 647,641 | | (365,619) | | | 96,143 | | B023 |
| 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) | | | 24,441 | 1,297,273 | | 1,708,741 | | (886,897) | | | 263,529 | | B023 |
| CSWAP: USD/CAD 01/07/2032 | RICHARDSON INTERNATIONAL LIMITED | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | 10/07/2021 | 01/07/2032 | | 11,235,060 | 2.86/(3.19) | | | (5,572) | 901,604 | | 177,077 | | (529,534) | | | 143,506 | | 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) | | | 89,260 | 109,802 | | (3,239,334) | | (3,646,648) | | | 1,008,275 | | 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) | | | 41,830 | (716,951) | | (360,337) | | (716,951) | | | 357,394 | | B023 |
| CSWAP: USD/CAD 06/30/2051 | OILERS ENTERTAINMENT GROUP CANADA | D1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 02/11/2022 | 06/30/2051 | | 34,739,012 | 4.05/(4.56) | | | (17,195) | 2,444,078 | | (2,372,217) | | (1,686,266) | | | 885,954 | | 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) | | | (26,149) | 1,077,144 | | (1,159,428) | | (1,415,846) | | | 431,838 | | 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) | | | (45,944) | 1,905,717 | | (2,320,607) | | (2,504,958) | | | 805,118 | | B023 |
| CSWAP: USD/CAD 10/22/2026 | MULLEN GROUP LTD | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | 07/22/2014 | 10/22/2026 | | 15,121,906 | 4.04/(4.07) | | | 60,860 | 3,212,782 | | 3,011,350 | | (610,278) | | | 86,616 | | 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/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) | | | 20,460 | 1,013,300 | | 608,717 | | (537,045) | | | 132,520 | | 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) | | | 24,891 | 1,218,794 | | 625,619 | | (645,956) | | | 187,017 | | 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) | | | (34,507) | 2,464,330 | | (495,109) | | (1,199,901) | | | 523,538 | | 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) | | | 197,246 | 8,331,835 | | 7,758,785 | | (1,306,935) | | | 328,718 | | 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) | | | 44,338 | (47,976) | | (287,157) | | (760,501) | | | 222,294 | | 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) | | | 3,189,742 | (19,629,794) | | (9,685,130) | 9,403,764 | (21,493,428) | | | 3,889,603 | | 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) | | | 229,738 | (1,076,158) | | (2,144,832) | | (1,986,831) | | | 250,673 | | 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) | | | 1,137,495 | (5,049,666) | | (10,770,507) | | (9,322,821) | | | 1,329,605 | | B023 |
| 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) | | | 229,659 | (109,740) | | 59,345 | | (3,749,269) | | | 372,613 | | 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) | | | 278,774 | (4,601,978) | | (4,624,392) | | (5,533,976) | | | 620,903 | | 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) | | | 102,954 | (1,725,742) | | (1,763,300) | | (2,075,241) | | | 258,507 | | 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) | | | 15,548 | (363,523) | | (529,294) | | (511,893) | | | 55,113 | | 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) | | | 58,308 | (337,021) | | (354,592) | | (899,271) | | | 47,449 | | 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) | | | 68,922 | (414,796) | | (371,093) | | (1,106,795) | | | 86,280 | | 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) | | | 18,532 | (535,398) | | (411,457) | | (535,398) | | | 64,795 | | 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) | | | 9,198 | (267,699) | | (197,132) | | (267,699) | | | 35,584 | | 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) | | | 57,922 | (1,606,193) | | (1,437,757) | | (1,606,193) | | | 135,339 | | B023 |
| CSWAP: USD/EUR 03/13/2032 | BIDCORP FOODSERVICE EUROPE LIMITED | D1 | Currency | UBS AG, LONDON BFM8T61CT2L10QEMIK50 | 01/23/2025 | 05/13/2032 | | 10,920,000 | 6.07/(4.04) | | | 21,957 | (1,405,419) | | (1,176,583) | | (1,405,419) | | | 143,152 | | B023 |
| CSWAP: USD/EUR 03/27/2026 | EVIDES NV | D1 | Currency | MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02 | 03/08/2019 | 03/27/2026 | | 13,021,000 | 3.54/(0.90) | | | 170,025 | (595,654) | | (553,367) | | (1,604,853) | | | 55,995 | | 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) | | | 130,219 | (1,308,500) | | (1,198,763) | | (2,573,299) | | | 303,677 | | 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) | | | 165,599 | (1,723,562) | | (1,590,615) | | (3,389,560) | | | 463,545 | | 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) | | | 76,412 | (934,495) | | (831,017) | | (1,383,494) | | | 234,498 | | 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) | | | 92,666 | (818,745) | | (747,224) | | (1,152,912) | | | 60,810 | | 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) | | | 56,422 | (754,946) | | (635,568) | | (968,446) | | | 97,703 | | B023 |
| 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) | | | 88,069 | (1,186,344) | | (933,378) | | (1,521,843) | | | 174,492 | | 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) | | | 268,902 | (2,939,182) | | (2,191,149) | | (4,427,181) | | | 453,619 | | 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 05/14/2040 | XPFIBRE GROUPE | D1 | Currency | SOCIETE GENERALE | 02RNE8IBXP4R0TD8PU41 | 04/02/2025 | 05/14/2040 | | 35,830,750 | 6.27/(4.84) | | | 61,780 | (3,023,667) | | (4,181,725) | | (3,023,667) | | | 691,129 | | B023 |
| CSWAP: USD/EUR 05/18/2032 | WAREHOUSES DE PAUW NV | D1 | Currency | SOCIETE GENERALE | 02RNE8IBXP4R0TD8PU41 | 04/13/2022 | 05/18/2032 | | 14,917,800 | 4.22/(2.60) | | | 108,931 | (1,281,322) | | (1,071,863) | | (1,909,222) | | | 195,754 | | 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) | | | 201,052 | (2,494,787) | | (1,917,027) | | (3,320,386) | | | 383,048 | | 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) | | | 248,037 | (3,118,484) | | (2,236,748) | | (4,150,482) | | | 598,420 | | 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) | | | 74,075 | (364,452) | | 129,186 | | (871,601) | | | 105,092 | | 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) | | | 163,231 | (4,772,967) | | (7,163,271) | | (8,300,964) | | | 651,614 | | 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) | | | 30,118 | (477,223) | | (467,103) | | (622,572) | | | 63,316 | | 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) | | | 28,425 | (477,223) | | (476,159) | | (622,572) | | | 71,857 | | 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) | | | 79,645 | (259,497) | | (16,900) | | (830,096) | | | 67,487 | | 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) | | | 210,655 | (2,495,100) | | (2,014,480) | | (3,693,929) | | | 776,500 | | 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) | | | 92,668 | (2,445,074) | | (3,691,155) | | (4,122,812) | | | 362,861 | | 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) | | | 72,585 | (1,911,752) | | (3,277,882) | | (3,223,541) | | | 359,268 | | 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) | | | 227,701 | 939,762 | | 2,416,353 | | (2,905,337) | | | 512,031 | | 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) | | | 333,816 | 1,364,892 | | 2,888,322 | | (4,219,657) | | | 766,532 | | B023 |
| CSWAP: USD/EUR 07/09/2035 | METTLER-TOLEDO INTERNATIONAL INC. | D1 | Currency | MIZUHO CAPITAL MARKETS LLC | RB0PEZSDGC03JS6CEU02 | 12/10/2024 | 07/09/2035 | | 4,105,530 | 5.70/(3.80) | | | 28,632 | (472,483) | | (353,933) | 89,882 | (539,563) | | | 65,012 | | B023 |
| CSWAP: USD/EUR 07/12/2032 | HALMA PLC | D1 | Currency | WELLS FARGO BANK, N.A. | KB1H1DSPRFMYMCUFXT09 | 04/12/2022 | 07/12/2032 | | 15,504,000 | 4.03/(2.29) | | | 124,133 | (1,223,355) | | (1,074,154) | | (1,971,479) | | | 205,660 | | B023 |
| CSWAP: USD/EUR 07/23/2026 | EVIDES NV | D1 | Currency | MIZUHO CAPITAL MARKETS LLC | RB0PEZSDGC03JS6CEU02 | 03/08/2019 | 07/23/2026 | | 22,674,500 | 3.52/(0.90) | | | 292,146 | (1,037,259) | | (902,568) | | (2,794,658) | | | 116,890 | | B023 |
| CSWAP: USD/EUR 08/17/2027 | SEGRO PLC | D1 | Currency | ROYAL BANK OF CANADA | ES7IP3U3RHIGC71XBU11 | 05/24/2017 | 08/17/2027 | | 39,735,150 | 3.75/(1.77) | | | 381,780 | (1,936,506) | | (1,720,726) | | (4,911,404) | | | 290,060 | | B023 |
| CSWAP: USD/EUR 08/17/2029 | SEGRO PLC | D1 | Currency | UBS AG, LONDON | BFM8T61CT2L1QCEMIK50 | 05/24/2017 | 08/17/2029 | | 56,244,825 | 3.88/(2.00) | | | 509,937 | (2,741,110) | | (1,820,081) | | (6,952,058) | | | 571,809 | | B023 |
| CSWAP: USD/EUR 08/20/2029 | LINEAGE TREASURY EUROPE BV | D1 | Currency | BANK OF AMERICA, NA | B4TYDEB6GKMZO031MB27 | 08/04/2022 | 08/20/2029 | | 25,532,500 | 5.27/(3.54) | | | 166,965 | (3,813,736) | | (3,831,858) | | (3,458,735) | | | 259,832 | | B023 |
| CSWAP: USD/EUR 08/20/2032 | LINEAGE TREASURY EUROPE BV | D1 | Currency | TORONTO DOMINION BANK | PT30B789TSUIDF371261 | 08/04/2022 | 08/20/2032 | | 12,255,600 | 5.35/(3.74) | | | 71,451 | (1,830,593) | | (1,862,845) | | (1,660,193) | | | 163,799 | | B023 |
| CSWAP: USD/EUR 09/05/2030 | SPIRAX SARCO OVERSEAS LIMITED | D1 | Currency | CREDIT AGRICOLE CIB | 1VUV7VQFKUOQSJ21A208 | 08/10/2023 | 09/05/2030 | | 48,479,200 | 5.62/(4.38) | | | 260,953 | (3,170,176) | | (4,102,247) | | (6,087,374) | | | 552,019 | | B023 |
| CSWAP: USD/EUR 09/23/2031 | BREEDON HOLDINGS LTD | D1 | Currency | SOCIETE GENERALE | 02RNE8IBXP4R0TD8PU41 | 06/23/2021 | 09/23/2031 | | 10,770,300 | 2.95/(1.33) | | | 89,447 | 205,655 | | 381,522 | | (1,245,145) | | | 134,474 | | B023 |
| CSWAP: USD/EUR 1/24/2029 | TENNET HOLDING BV | D1 | Currency | ROYAL BANK OF CANADA | ES7IP3U3RHIGC71XBU11 | 10/24/2018 | 01/24/2029 | | 32,490,000 | 4.19/(1.61) | | | 414,923 | (964,709) | | 232,647 | | (3,942,958) | | | 307,052 | | B023 |
| CSWAP: USD/EUR 1/24/2031 | TENNET HOLDING BV | D1 | Currency | WELLS FARGO BANK, N.A. | KB1H1DSPRFMYMCUFXT09 | 10/24/2018 | 01/24/2031 | | 61,560,000 | 4.30/(1.83) | | | 750,330 | (1,827,870) | | 1,644,058 | | (7,470,868) | | | 726,604 | | B023 |
| CSWAP: USD/EUR 1/30/2030 | SSP FINANCING LTD | D1 | Currency | MUFG SECURITIES EMEA PLC | U7M81AY481YLIOR75625 | 01/16/2025 | 01/30/2030 | | 54,163,700 | 6.01/(3.99) | | | 328,645 | (7,756,859) | | (7,240,955) | | (7,756,859) | | | 580,149 | | B023 |
| CSWAP: USD/EUR 1/31/2031 | LINAMAR CORPORATION | D1 | Currency | SOCIETE GENERALE | 02RNE8IBXP4R0TD8PU41 | 10/29/2020 | 01/31/2031 | | 22,230,000 | 2.78/(1.37) | | | 157,904 | (73,140) | | 11,540 | | (2,628,639) | | | 262,836 | | B023 |
| CSWAP: USD/EUR 10/01/2031 | FUTBOL CLUB BARCELONA | D1 | Currency | WELLS FARGO BANK, N.A. | KB1H1DSPRFMYMCUFXT09 | 08/04/2021 | 10/01/2031 | | 33,271,287 | 3.35/(1.89) | | | 251,140 | 274,090 | | 257,003 | | (3,889,036) | | | 416,142 | | 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 10/01/2031 | FUTBOL CLUB BARCELONA | D1 | Currency | SOCIETE GENERALE | 08/04/2021 | 10/01/2031 | | 37,678,265 | 3.67/(2.07) | | | 312,231 | 310,395 | | 845,480 | | (4,404,161) | | | 471,262 | | B023 |
| CSWAP: USD/EUR 10/11/2029 | SPIRAX-SARCO OVERSEAS LIMITED | D1 | Currency | SOCIETE GENERALE | 10/03/2022 | 10/11/2029 | | 65,452,300 | 5.58/(4.17) | | | 176,726 | (13,195,613) | | (14,682,262) | | (9,269,410) | | | 677,434 | | B023 |
| CSWAP: USD/EUR 10/23/2034 | MERILUX SARL | D1 | Currency | UBS AG, LONDON | BFM8T61CT2L1QCEMIK50 | 10/08/2024 | 10/23/2034 | 32,388,050 | 5.90/(4.39) | | | 177,889 | (2,240,509) | | (2,408,496) | | (4,081,307) | | | 494,397 | | B023 |
| CSWAP: USD/EUR 10/27/2029 | SIRONA DENTAL SERVICES GMBH | D1 | Currency | ROYAL BANK OF CANADA | ES7IP3U3RHIGC71XBU11 | 10/05/2016 | 10/27/2029 | 22,507,980 | 3.35/(1.50) | | | 198,326 | (1,086,394) | | (670,766) | | (2,780,823) | | | 234,147 | | B023 |
| CSWAP: USD/EUR 10/27/2029 | DENTSPLY SIRONA INC | D1 | Currency | ROYAL BANK OF CANADA | ES7IP3U3RHIGC71XBU11 | 10/05/2016 | 10/27/2029 | 7,502,660 | 3.35/(1.50) | | | 66,109 | (362,131) | | (223,589) | | (926,941) | | | 78,049 | | B023 |
| CSWAP: USD/EUR 10/29/2032 | VTG FINANCE SA | D1 | Currency | SOCIETE GENERALE | 10/01/2020 | 10/29/2032 | | 20,829,625 | 2.78/(1.45) | | | 136,758 | (6,203) | | 61,487 | | (2,455,702) | | | 282,105 | | B023 |
| CSWAP: USD/EUR 10/29/2035 | VTG FINANCE SA | D1 | Currency | SOCIETE GENERALE | 10/01/2020 | 10/29/2035 | | 22,589,875 | 3.09/(1.70) | | | 154,463 | (6,727) | | 304,252 | | (2,663,226) | | | 363,146 | | B023 |
| CSWAP: USD/EUR 11/04/2026 | GATX RAIL GERMANY GMBH | D1 | Currency | CITIBANK, N.A. | E57ODZWZ7FF32TWEFA76 | 10/17/2019 | 11/04/2026 | | 52,282,800 | 3.20/(1.07) | | | 538,851 | (2,888,124) | | (2,734,907) | | (6,502,422) | | | 303,504 | | B023 |
| CSWAP: USD/EUR 11/08/2028 | ALS GROUP FINANCE PTY LTD | D1 | Currency | BARCLAYS BANK PLC | G5GSEF7VJP5I7OUK5573 | 10/25/2023 | 11/08/2028 | | 31,410,720 | 6.51/(4.71) | | | 198,687 | (3,452,609) | | (3,587,062) | | (4,108,977) | | | 287,954 | | B023 |
| CSWAP: USD/EUR 11/08/2030 | AMVEST RCF CUSTODIAN BV | D1 | Currency | BANK OF MONTREAL | NQQ6HPCNCCU6TUTQYE16 | 10/26/2023 | 11/08/2030 | | 52,357,760 | 7.06/(5.19) | | | 332,663 | (5,865,173) | | (5,897,765) | | (6,862,130) | | | 606,178 | | B023 |
| CSWAP: USD/EUR 11/12/2026 | KINGSPAN SECURITIES LIMITED | D1 | Currency | BANK OF AMERICA, NA | B4TYDEB6GKMZO031MB27 | 10/09/2015 | 11/12/2026 | | 3,291,500 | 4.07/(2.43) | | | 25,809 | (112,663) | | (127,762) | | (401,213) | | | 19,262 | | B023 |
| CSWAP: USD/EUR 11/15/2053 | VAL FINANCE COMPANY SARL | D1 | Currency | UBS AG, LONDON | BFM8T61CT2L1QCEMIK50 | 10/19/2023 | 11/15/2053 | | 4,226,400 | 7.09/(5.22) | | | 23,627 | (468,998) | | (518,591) | | (553,398) | | | 112,610 | | B023 |
| CSWAP: USD/EUR 11/30/2031 | VICAT SA | D1 | Currency | WELLS FARGO BANK, N.A. | KB1H1DSPRFMYMCUFXT09 | 10/21/2021 | 11/30/2031 | | 33,770,500 | 2.93/(1.27) | | | 280,824 | (271,134) | | 436,009 | | (4,012,133) | | | 427,898 | | B023 |
| CSWAP: USD/EUR 11/30/2036 | VICAT SA | D1 | Currency | BANK OF AMERICA, NA | B4TYDEB6GKMZO031MB27 | 10/21/2021 | 11/30/2036 | | 8,151,500 | 3.26/(1.57) | | | 69,026 | (65,446) | | 307,267 | | (968,446) | | | 137,778 | | B023 |
| CSWAP: USD/EUR 12/08/2040 | BRUSSELS AIRPORT COMPANY NV | D1 | Currency | SOCIETE GENERALE | 11/13/2020 | 12/08/2040 | | 17,382,750 | 4.67/(2.94) | | | 155,615 | 127,163 | | 973,480 | | (2,033,736) | | | 341,650 | | B023 |
| CSWAP: USD/EUR 12/1/2030 | COMPAGNIE DES LEVURES LESAFFRE SA | D1 | Currency | WELLS FARGO BANK, N.A. | KB1H1DSPRFMYMCUFXT09 | 07/22/2015 | 12/01/2030 | | 75,579,943 | 3.87/(2.07) | | | 628,616 | (5,918,748) | | (5,391,730) | | (9,605,401) | | | 880,162 | | B023 |
| CSWAP: USD/EUR 12/1/2032 | KINGSPAN SECURITIES LIMITED | D1 | Currency | GOLDMAN SACHS INTERNATIONAL | W22LROWP2IHZNBB6K528 | 09/10/2020 | 12/11/2032 | | 17,850,000 | 2.94/(1.66) | | | 117,781 | 242,258 | | 219,964 | | (2,075,241) | | | 243,683 | | B023 |
| CSWAP: USD/EUR 12/11/2030 | KINGSPAN SECURITIES LIMITED | D1 | Currency | WELLS FARGO BANK, N.A. | KB1H1DSPRFMYMCUFXT09 | 09/10/2020 | 12/11/2030 | | 17,850,000 | 2.83/(1.59) | | | 114,043 | 242,258 | | 135,619 | | (2,075,241) | | | 208,396 | | B023 |
| CSWAP: USD/EUR 12/13/2027 | AMETEK INC | D1 | Currency | SOCIETE GENERALE | 11/28/2018 | 12/13/2027 | | 12,411,300 | 4.38/(1.71) | | | 161,263 | (501,044) | | (204,353) | | (1,521,843) | | | 97,229 | | B023 |
| CSWAP: USD/EUR 12/14/2034 | ROQUETTE FRERES SA | D1 | Currency | SOCIETE GENERALE | 06/14/2022 | 12/14/2034 | | 8,336,000 | 4.88/(3.59) | | | 35,924 | (1,054,796) | | (1,205,452) | | (1,106,795) | | | 128,216 | | B023 |
| CSWAP: USD/EUR 12/17/2040 | SEGRO PLC | D1 | Currency | SOCIETE GENERALE | 07/17/2020 | 12/17/2040 | | 56,243,500 | 3.08/(1.83) | | | 337,938 | (1,568,585) | | (1,112,948) | | (6,813,708) | | | 1,106,322 | | 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) | | | 314,985 | 65,857 | | 567,521 | | (5,520,141) | | | 759,262 | | 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) | | | 115,575 | (1,779,742) | | (1,528,759) | | (2,075,241) | | | 215,762 | | 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) | | | 160,350 | (850,387) | | 581,751 | | (2,033,736) | | | 313,979 | | 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) | | | 208,062 | 371,710 | | 512,914 | | (2,490,289) | | | 174,892 | | 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) | | | 141,263 | (2,947,484) | | (3,783,418) | | (4,150,482) | | | 348,602 | | 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) | | | 73,610 | 93,610 | | 1,272 | | (1,341,989) | | | 94,246 | | B023 |
| CSWAP: USD/EUR 3/20/2031 | DIPLOMA PLC | D1 | Currency | CANADIAN IMPERIAL BANK OF COMMERCE | 21GI19DL77OXOHC3ZE78 | 02/28/2024 | 03/20/2031 | | 8,664,000 | 5.81/(4.18) | | | 51,840 | (726,796) | | (733,085) | | (1,106,795) | | | 103,636 | | 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 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) | | | 79,449 | (1,135,618) | | (1,112,221) | | (1,729,368) | | | 199,948 | | 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) | | | 132,236 | (1,907,838) | | (1,865,294) | | (2,905,337) | | | 372,471 | | 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) | | | 681,562 | (8,792,074) | | (6,808,118) | | (12,797,320) | | | 1,852,762 | | 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) | | | 152,530 | (1,711,327) | | (1,469,791) | | (2,732,401) | | | 319,178 | | 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) | | | 122,230 | (1,339,103) | | (1,699,341) | | (3,085,192) | | | 370,005 | | 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) | | | 82,134 | (894,737) | | (1,199,679) | | (2,061,406) | | | 285,997 | | 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) | | | 162,336 | (660,593) | | (475,134) | | (1,660,193) | | | 93,360 | | B023 |
| CSWAP: USD/EUR 6/15/2044 | VTG FINANCE SA | D1 | Currency | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 05/30/2024 | 06/15/2044 | | 15,434,175 | 6.54/(4.70) | | | 113,785 | (1,293,180) | | (1,069,689) | | (1,971,479) | | | 336,137 | | B023 |
| 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) | | | 297,549 | (3,885,026) | | (3,397,870) | | (5,949,024) | | | 697,793 | | 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) | | | 79,566 | (1,039,019) | | (874,366) | | (1,591,018) | | | 206,398 | | 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) | | | 1,938 | (1,014,495) | | (1,361,430) | 1,207,914 | (1,383,494) | | | 239,829 | | 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) | | | 4,452 | (2,363,772) | | (3,066,677) | 2,603,475 | (3,223,541) | | | 624,776 | | 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) | | | 51,172 | (1,191,145) | | (1,250,039) | | (1,245,145) | | | 93,703 | | 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) | | | 156,954 | (1,202,012) | | (1,332,602) | | (3,251,211) | | | 294,976 | | 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) | | | 178,431 | (1,329,886) | | (1,328,191) | | (3,597,084) | | | 386,226 | | 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) | | | 167,551 | (2,246,236) | | (2,402,841) | | (3,458,735) | | | 335,449 | | 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) | | | 42,392 | (575,036) | | (614,560) | | (885,436) | | | 104,822 | | 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) | | | 390,834 | (5,840,214) | | (6,824,507) | | (8,992,711) | | | 1,126,817 | | 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) | | | 207,876 | (982,989) | | (716,497) | | (2,766,988) | | | 202,309 | | B023 |
| CSWAP: USD/EUR 9/27/2033 | COMPAGNIE DES LEVURES LESAFFRE SA | D1 | Currency | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 03/16/2018 | 09/27/2033 | | 29,474,400 | 4.17/(1.96) | | | 343,956 | 1,302,013 | | 2,447,079 | | (3,320,386) | | | 423,276 | | 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) | | | 29,283 | (277,385) | | 272,941 | | (383,335) | | | 61,001 | | 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) | | | 152,762 | (786,212) | | 405,587 | | (1,946,163) | | | 205,146 | | 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) | | | 183,324 | (952,984) | | 1,231,849 | | (2,358,986) | | | 311,165 | | 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) | | | 200,867 | (1,792,635) | | 5,898,679 | | (2,241,037) | | | 588,406 | | B023 |
| CSWAP: USD/GBP 01/16/2030 | PEEL PORTS PP FINANCE LIMITED | D1 | Currency | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 05/23/2019 | 01/16/2030 | | 31,701,300 | 3.72/(2.54) | | | 164,811 | (2,694,465) | | (746,396) | | (2,960,527) | | | 338,131 | | 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) | | | 160,780 | (1,609,951) | | (243,913) | | (2,016,933) | | | 206,795 | | 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 01/31/2034 | UMV GLOBAL FOODS COMPANY LTD | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 | 11/10/2021 | 01/31/2034 | | 43,139,200 | 3.30/(2.64) | | | 143,332 | (711,975) | | 2,074,309 | | (3,774,377) | | | 632,343 | | B023 |
| CSWAP: USD/GBP 02/06/2029 | ANGLIAN WATER SERVICES FINANCING P | D1 | Currency | MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02 | 10/11/2018 | 02/06/2029 | | 24,343,200 | 4.31/(2.88) | | | 170,466 | (871,225) | | 466,380 | | (2,170,267) | | | 231,203 | | 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) | | | 41,592 | (1,396,968) | | 733,330 | | (1,002,569) | | | 227,233 | | 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) | | | 615,460 | (5,853,324) | | (2,018,786) | | (7,607,730) | | | 673,774 | | B023 |
| CSWAP: USD/GBP 02/28/2030 | TRITAX BIG BOX REIT PLC | D1 | Currency | UBS AG, LONDON .... BFM8T61CT2L1QCEMIK50 | 11/15/2018 | 02/28/2030 | | 45,105,900 | 4.60/(2.98) | | | 331,173 | (3,198,910) | | 386,748 | | (4,157,713) | | | 487,295 | | 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) | | | 286 | (444,402) | | (33,189) | | (507,182) | | | 117,888 | | 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) | | | 509,911 | (5,564,749) | | 4,779,866 | | (7,548,755) | | | 1,212,976 | | 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) | | | 497,190 | (5,130,003) | | 9,316,541 | | (6,959,008) | | | 1,402,673 | | 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) | | | 91,296 | 5,298,899 | | 5,366,471 | | (3,158,953) | | | 348,636 | | B023 |
| CSWAP: USD/GBP 04/13/2035 | SCOTTAND GAS NETWORKS PLC | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 | 10/04/2022 | 04/13/2035 | | 30,324,000 | 5.78/(6.31) | | | (261,977) | (6,127,289) | | (8,075,785) | | (3,137,451) | | | 474,447 | | 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) | | | (47,206) | (3,341,409) | | (1,400,713) | | (3,809,762) | | | 887,466 | | 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) | | | 115,845 | 481,444 | | 1,195,251 | | (2,889,758) | | | 286,454 | | B023 |
| CSWAP: USD/GBP 04/28/2031 | GROSVENOR LIMITED .... | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 | 02/11/2011 | 04/28/2031 | | 38,707,900 | 5.70/(5.57) | | | 177,915 | 5,545,449 | | 6,793,595 | | (2,854,373) | | | 467,314 | | 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) | | | 110,913 | (961,340) | | 2,234,926 | | (1,533,341) | | | 313,717 | | 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) | | | (39,354) | (1,190,667) | | (1,264,002) | | (1,144,108) | | | 190,109 | | 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) | | | (72,252) | (3,030,286) | | (3,077,913) | | (2,123,087) | | | 184,180 | | 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) | | | (21,599) | (2,518,984) | | (1,258,366) | | (2,358,986) | | | 464,015 | | B023 |
| CSWAP: USD/GBP 06/05/2028 | GREAT PORTLAND ESTATES PLC | D1 | Currency | CITIBANK, N.A. .... E570DZWZ7FF32TWEFA76 | 02/16/2018 | 06/05/2028 | | 7,717,050 | 4.10/(2.70) | | | 56,582 | 180,129 | | 510,821 | | (648,721) | | | 66,095 | | B023 |
| CSWAP: USD/GBP 06/06/2027 | CRODA INTERNATIONAL PLC | D1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 05/16/2019 | 06/06/2027 | | 12,804,000 | 3.62/(2.46) | | | 62,710 | (899,492) | | (578,886) | | (1,179,493) | | | 89,037 | | B023 |
| CSWAP: USD/GBP 06/15/2037 | MOTO INVESTMENTS LTD | D1 | Currency | CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 | 02/24/2022 | 06/15/2037 | | 39,456,800 | 3.87/(3.27) | | | 100,772 | (1,105,536) | | 2,065,177 | | (3,491,299) | | | 682,475 | | B023 |
| CSWAP: USD/GBP 06/16/2028 | LONDONMETRIC PROPERTY PLC | D1 | Currency | CITIBANK, N.A. .... E570DZWZ7FF32TWEFA76 | 03/17/2021 | 06/16/2028 | | 34,055,000 | 2.72/(2.06) | | | 119,762 | 481,444 | | 1,253,423 | | (2,889,758) | | | 293,169 | | B023 |
| CSWAP: USD/GBP 06/16/2061 | KINGS COLLEGE LONDON | D1 | Currency | CITIBANK, N.A. .... E570DZWZ7FF32TWEFA76 | 03/16/2021 | 06/16/2061 | | 9,723,000 | 3.36/(2.07) | | | 64,683 | 130,556 | | 2,796,800 | | (825,645) | | | 291,635 | | B023 |
| CSWAP: USD/GBP 06/30/2032 | PEEL PORTS PP FINANCE LIMITED | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 | 02/10/2022 | 06/30/2032 | | 6,518,400 | 3.38/(2.83) | | | 16,956 | (59,276) | | 242,271 | | (566,157) | | | 86,264 | | B023 |
| CSWAP: USD/GBP 06/30/2032 | REALTY INCOME CORPORATION | D1 | Currency | CITIBANK, N.A. .... E570DZWZ7FF32TWEFA76 | 03/30/2022 | 06/30/2032 | | 13,570,250 | 3.91/(3.18) | | | 40,233 | (544,347) | | 245,985 | | (1,214,878) | | | 179,588 | | B023 |
| CSWAP: USD/GBP 06/30/2034 | PEEL PORTS PP FINANCE LIMITED | D1 | Currency | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 02/10/2022 | 06/30/2034 | | 7,876,400 | 3.45/(2.84) | | | 23,124 | (71,625) | | 425,233 | | (684,106) | | | 118,182 | | B023 |
| CSWAP: USD/GBP 06/30/2037 | NORTHERN GAS NETWORKS LTD | D1 | Currency | CITIBANK, N.A. .... E570DZWZ7FF32TWEFA76 | 06/30/2021 | 06/30/2037 | | 44,963,750 | 2.91/(2.10) | | | 186,182 | 427,401 | | 4,737,829 | | (3,833,352) | | | 779,062 | | B023 |
| CSWAP: USD/GBP 07/03/2034 | YORKSHIRE WATER SERVICES LIMITED .... | D1 | Currency | NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 | 03/26/2024 | 07/03/2034 | | 36,236,620 | 6.07/(5.68) | | | (3,266) | (3,092,402) | | (1,809,721) | | (3,385,145) | | | 543,963 | | B023 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CSWAP: USD/GBP 07/11/2034 | PEEL PORTS PP FINANCE LIMITED | D1 | Currency | TORONTO DOMINION BANK PT30B789TSUIDF371261 | 10/12/2023 | 07/11/2034 | | 1,101,780 | 6.62/(6.32) | | | (2,482) | (131,534) | | (111,335) | | (106,154) | | | 16,559 | | B023 |
| CSWAP: USD/GBP 07/11/2036 | PEEL PORTS PP FINANCE LIMITED | D1 | Currency | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 10/12/2023 | 07/11/2036 | | 2,815,660 | 6.72/(6.39) | | | (6,122) | (336,143) | | (265,254) | | (271,283) | | | 46,774 | | B023 |
| CSWAP: USD/GBP 07/13/2027 | BLUECO 22 LTD | D1 | Currency | JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97 | 10/16/2023 | 07/13/2027 | | 6,386,625 | SOFR+348.50 bps/(SONIA+325.00 bps) | | | (18,069) | (807,708) | | (741,120) | | (619,234) | | | 45,561 | | B023 |
| CSWAP: USD/GBP 07/27/2038 | HEATHROW AIRPORT LTD | D1 | Currency | NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 | 04/27/2023 | 07/27/2038 | | 15,575,000 | 5.74/(5.94) | | | (54,297) | (1,554,365) | | (1,795,386) | | (1,474,366) | | | 281,669 | | B023 |
| CSWAP: USD/GBP 08/16/2040 | ABP ACQUISITIONS UK LTD | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 01/19/2023 | 08/16/2040 | | 11,602,420 | 5.47/(5.40) | | | (25,557) | (1,278,863) | | (1,068,165) | | (1,108,723) | | | 225,724 | | B023 |
| 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) | | | (26,843) | (1,523,317) | | (1,400,486) | | (1,120,518) | | | 164,088 | | 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) | | | 74,916 | (500,394) | | 2,310,703 | | (943,594) | | | 251,849 | | 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) | | | 517,739 | (3,120,929) | | 13,238,071 | | (6,900,034) | | | 1,598,774 | | 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) | | | 314,797 | (3,050,986) | | (605,018) | | (4,281,559) | | | 418,882 | | 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) | | | 156,674 | (1,521,291) | | (303,430) | | (2,134,882) | | | 208,864 | | 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) | | | (18,271) | (626,021) | | (606,958) | | (601,541) | | | 115,729 | | 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) | | | 35,542 | 221,631 | | 669,100 | | (884,620) | | | 131,090 | | 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) | | | 159,752 | 381,373 | | 3,810,822 | | (3,420,530) | | | 672,592 | | 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) | | | 331,639 | (3,610,270) | | 2,157,979 | | (5,968,234) | | | 885,035 | | 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) | | | 127,149 | (897,566) | | 3,850,666 | | (1,356,417) | | | 360,879 | | 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) | | | 88,035 | 2,212,147 | | 2,616,892 | | (1,085,134) | | | 139,191 | | 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) | | | 355,153 | 8,127,237 | | 11,838,895 | | (3,986,686) | | | 795,136 | | 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) | | | (54,509) | (1,051,643) | | (1,449,955) | | (1,061,544) | | | 162,388 | | 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) | | | (51,648) | (1,051,643) | | (1,457,596) | | (1,061,544) | | | 180,924 | | 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) | | | 143,699 | 6,090,952 | | 6,625,985 | | (2,152,575) | | | 322,398 | | 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) | | | 160,244 | 6,341,265 | | 7,507,897 | | (2,241,037) | | | 493,733 | | 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) | | | (51,979) | (2,462,163) | | (1,812,685) | | (1,828,214) | | | 401,818 | | B023 |
| CSWAP: USD/GBP 10/20/2028 | PORTERBROOK RAIL FINANCE LTD | D1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 05/25/2016 | 10/20/2028 | | 42,679,300 | 3.72/(3.28) | | | 141,789 | 2,939,173 | | 3,736,404 | | (3,420,530) | | | 388,217 | | B023 |
| CSWAP: USD/GBP 10/20/2044 | PORTERBROOK RAIL FINANCE LIMITED | D1 | Currency | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 10/23/2024 | 10/20/2044 | | 71,274,500 | 6.04/(5.99) | | | (90,884) | (4,094,706) | | (2,693,325) | | (6,487,211) | | | 1,566,441 | | B023 |
| CSWAP: USD/GBP 10/26/2032 | GROSVENOR LTD | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | 04/14/2022 | 10/26/2032 | | 45,553,200 | 4.10/(3.23) | | | 160,799 | (2,134,952) | | 1,042,671 | | (4,104,635) | | | 616,601 | | B023 |
| CSWAP: USD/GBP 10/26/2043 | WALES AND WEST UTILITIES LIMITED | D1 | Currency | MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54 | 07/25/2023 | 10/26/2043 | | 61,593,600 | 5.80/(5.98) | | | (150,550) | (4,183,162) | | (4,653,687) | | (5,661,566) | | | 1,318,673 | | B023 |
| CSWAP: USD/GBP 10/30/2029 | YORKSHIRE WATER SERVICES BRADFORD | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41 | 09/30/2014 | 10/30/2029 | | 69,037,560 | 4.00/(3.54) | | | 358,593 | 10,660,684 | | 12,464,254 | | (5,024,640) | | | 718,869 | | 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 11/01/2053 | CLEVELAND CLINIC UK FINANCING PLC | D1 | Currency | JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97 | 08/02/2018 | 11/01/2053 | | 22,030,840 | 4.63/(2.94) | | | 167,868 | (1,128,062) | | 6,174,129 | | (1,993,343) | | | 586,605 | | B023 |
| CSWAP: USD/GBP 11/02/2041 | UK POWER NETWORKS SERVICES HOLDING | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 05/06/2021 | 11/02/2041 | | 106,266,150 | 3.67/(2.66) | | | 557,563 | 1,434,436 | | 16,714,379 | | (9,023,121) | | | 2,148,668 | | B023 |
| CSWAP: USD/GBP 11/07/2028 | GROSVENOR LTD | D1 | Currency | CITIBANK, N.A. .... E57ODZWZ7FF32TWEFA76 | 08/08/2018 | 11/07/2028 | | 9,266,400 | 4.25/(2.75) | | | 60,798 | (600,114) | | (96,399) | | (849,235) | | | 84,914 | | B023 |
| CSWAP: USD/GBP 11/07/2033 | GROSVENOR LTD | D1 | Currency | CITIBANK, N.A. .... E57ODZWZ7FF32TWEFA76 | 08/08/2018 | 11/07/2033 | | 32,689,800 | 4.47/(2.95) | | | 216,070 | (2,117,070) | | 2,048,546 | | (2,995,912) | | | 472,637 | | B023 |
| CSWAP: USD/GBP 11/07/2038 | SEVERN TRENT WATER LTD | D1 | Currency | CITIBANK, N.A. .... E57ODZWZ7FF32TWEFA76 | 08/07/2018 | 11/07/2038 | | 100,331,500 | 4.53/(2.97) | | | 692,892 | (5,870,563) | | 13,394,339 | | (9,141,070) | | | 1,833,926 | | B023 |
| CSWAP: USD/GBP 11/14/2034 | HOWARD DE WALDEN ESTATES LIMITED | D1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 11/16/2018 | 11/14/2034 | | 19,275,000 | 4.65/(3.11) | | | 133,966 | (1,280,238) | | 1,460,393 | | (1,769,239) | | | 295,179 | | B023 |
| CSWAP: USD/GBP 11/14/2039 | ANGLIAN WATER SERVICES FINANCING P | D1 | Currency | BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16 | 10/23/2024 | 11/14/2039 | | 64,760,000 | 6.09/(6.05) | | | (80,787) | (3,757,460) | | (2,549,362) | | (5,897,465) | | | 1,228,033 | | B023 |
| CSWAP: USD/GBP 11/16/2051 | MAGNA HOUSING LIMITED | D1 | Currency | CITIBANK, N.A. .... E57ODZWZ7FF32TWEFA76 | 10/05/2021 | 11/16/2051 | | 7,485,500 | 3.30/(2.51) | | | 29,620 | (51,421) | | 1,153,416 | | (648,721) | | | 192,296 | | B023 |
| CSWAP: USD/GBP 11/16/2056 | MAGNA HOUSING LIMITED | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | 10/05/2021 | 11/16/2056 | | 12,249,000 | 3.32/(2.51) | | | 49,877 | (84,143) | | 2,116,396 | | (1,061,544) | | | 343,206 | | B023 |
| CSWAP: USD/GBP 11/22/2035 | GREAT PORTLAND ESTATES PLC | D1 | Currency | JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97 | 08/05/2020 | 11/22/2035 | | 24,309,000 | 3.23/(2.77) | | | 41,244 | (1,042,460) | | 442,178 | | (2,182,062) | | | 392,022 | | B023 |
| CSWAP: USD/GBP 11/26/2034 | SOUTHERN GAS NETWORKS PLC | D1 | Currency | JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97 | 10/15/2019 | 11/26/2034 | | 89,597,350 | 3.16/(2.27) | | | 319,147 | (6,738,199) | | 1,825,974 | | (8,291,835) | | | 1,374,502 | | B023 |
| CSWAP: USD/GBP 11/28/2032 | ABP ACQUISITIONS UK LTD | D1 | Currency | JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97 | 11/15/2022 | 11/28/2032 | | 9,643,050 | 5.88/(SONIA+217.00 bps) | | | (84,961) | (1,456,779) | | (1,582,221) | | (955,389) | | | 131,330 | | B023 |
| CSWAP: USD/GBP 11/3/2030 | EVERSHOLT FUNDING PLC | D1 | Currency | JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97 | 10/09/2015 | 11/03/2030 | | 39,428,940 | 4.08/(3.54) | | | 181,649 | 4,210,965 | | 5,621,219 | | (3,031,297) | | | 455,909 | | B023 |
| CSWAP: USD/GBP 11/30/2033 | BROMFORD HOUSING GROUP LTD | D1 | Currency | UBS AG, LONDON .... BFM8T61CT2L10QEMIK50 | 09/12/2023 | 11/30/2033 | | 60,498,900 | 5.74/(5.83) | | | (197,454) | (5,963,036) | | (6,241,581) | | (5,720,541) | | | 877,998 | | 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) | | | 95,552 | 213,314 | | 2,210,516 | | (2,123,087) | | | 401,752 | | 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) | | | (146,781) | (3,057,986) | | (3,860,620) | | (2,818,988) | | | 456,118 | | 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) | | | (3,419) | (44,869) | | (41,760) | | (165,129) | | | 31,714 | | B023 |
| CSWAP: USD/GBP 12/16/2030 | MITIE TREASURY MANAGEMENT LTD | D1 | Currency | UBS AG, LONDON .... BFM8T61CT2L10QEMIK50 | 10/29/2021 | 12/16/2030 | | 23,400,500 | 3.52/(2.84) | | | 81,154 | 104,563 | | 1,111,819 | | (2,005,138) | | | 273,540 | | B023 |
| CSWAP: USD/GBP 12/16/2032 | MITIE TREASURY MANAGEMENT LTD | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 10/29/2021 | 12/16/2032 | | 23,400,500 | 3.70/(2.97) | | | 87,280 | 104,563 | | 1,510,697 | | (2,005,138) | | | 319,751 | | B023 |
| CSWAP: USD/GBP 12/16/2034 | MITIE TREASURY MANAGEMENT LTD | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 10/29/2021 | 12/16/2034 | | 23,400,500 | 3.80/(3.00) | | | 95,610 | 104,563 | | 1,971,742 | | (2,005,138) | | | 360,027 | | B023 |
| CSWAP: USD/GBP 12/18/2029 | MARS INCORPORATED | D1 | Currency | TORONTO DOMINION BANK PT30B789TSUIDF371261 | 12/10/2024 | 12/18/2029 | | 12,757,000 | 5.20/(5.21) | | | (22,697) | (946,492) | | (905,575) | 31,785 | (1,179,493) | | | 134,875 | | B023 |
| CSWAP: USD/GBP 12/18/2033 | MARS INCORPORATED | D1 | Currency | CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 | 12/10/2024 | 12/18/2033 | | 7,654,200 | 5.43/(5.42) | | | (13,134) | (567,895) | | (504,633) | 44,032 | (707,696) | | | 111,407 | | 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) | | | (7,704) | (283,948) | | (246,811) | 30,542 | (353,848) | | | 70,248 | | B023 |
| CSWAP: USD/GBP 12/20/2031 | MITIE TREASURY MANAGEMENT LTD. | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 12/12/2024 | 12/20/2031 | | 24,497,550 | 5.76/(5.71) | | | (30,271) | (1,881,672) | | (1,734,046) | 62,149 | (2,270,524) | | | 311,724 | | 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) | | | 261,568 | (1,712,048) | | 6,843,498 | | (5,555,412) | | | 1,490,767 | | B023 |
| CSWAP: USD/GBP 12/5/2033 | 2DWT | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 10/10/2013 | 12/05/2033 | | 19,128,000 | 4.71/(4.10) | | | 111,789 | 2,683,810 | | 3,874,788 | | (1,415,392) | | | 277,823 | | 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 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) | | | (10,647) | (1,382,690) | | (737,364) | | (1,556,931) | | | 308,476 | | 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) | | | 167,197 | 3,933,016 | | 4,220,839 | | (2,358,986) | | | 198,042 | | B023 |
| CSWAP: USD/GBP 3/22/2030 | THAMES WATER UTILITIES LIMITED | D1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 01/24/2018 | 03/22/2030 | | 44,066,500 | 3.93/(2.55) | | | 330,276 | 1,585,675 | | 4,528,048 | | (3,656,428) | | | 479,129 | | B023 |
| CSWAP: USD/GBP 3/3/2028 | SEVERN TRENT WATER LTD | D1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 11/05/2015 | 03/03/2028 | | 101,820,450 | 3.79/(3.37) | | | 425,300 | 10,349,640 | | 11,798,531 | | (7,873,115) | | | 832,925 | | B023 |
| CSWAP: USD/GBP 3/31/2039 | HIGH SPEED RAIL FINANCE PLC | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 | 10/14/2016 | 03/31/2039 | | 52,536,346 | 3.10/(2.30) | | | 145,517 | (6,406,785) | | (3,118,986) | | (5,073,379) | | | 974,365 | | B023 |
| CSWAP: USD/GBP 3/31/2043 | VIRIDOR ENERGY GROUP LTD | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 11/16/2021 | 03/31/2043 | | 56,311,872 | 3.72/(2.90) | | | 226,035 | (1,103,998) | | 4,548,524 | | (4,954,892) | | | 1,186,620 | | B023 |
| CSWAP: USD/GBP 3/6/2040 | PEEL PORTS PP FINANCE LIMITED | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 09/24/2024 | 03/06/2040 | | 37,204,740 | 5.57/(5.72) | | | (34,464) | (890,968) | | (693,257) | 2,912,551 | (3,278,990) | | | 713,059 | | B023 |
| CSWAP: USD/GBP 4/17/2033 | BUUK INFRASTRUCTURE ISSUER PLC | D1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 03/13/2013 | 04/17/2033 | | 66,244,800 | 4.94/(4.63) | | | 222,270 | 5,401,295 | | 8,037,935 | | (5,236,949) | | | 925,221 | | B023 |
| CSWAP: USD/GBP 4/2/2044 | BUUK INFRASTRUCTURE ISSUER PLC | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 | 11/08/2023 | 04/02/2044 | | 24,540,000 | 7.02/(6.55) | | | (23,981) | (2,866,984) | | (1,419,908) | | (2,358,986) | | | 531,588 | | B023 |
| CSWAP: USD/GBP 4/22/2028 | THAMES WATER UTILITIES LIMITED | D1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 01/24/2018 | 04/22/2028 | | 44,066,500 | 3.83/(2.45) | | | 328,411 | 1,585,675 | | 3,342,005 | | (3,656,428) | | | 369,588 | | B023 |
| CSWAP: USD/GBP 4/24/2039 | SOUTH WEST WATER LTD | D1 | Currency | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 04/04/2024 | 04/24/2039 | | 34,591,830 | 6.16/(5.75) | | | (10,701) | (2,818,703) | | (899,631) | | (3,220,016) | | | 643,088 | | B023 |
| CSWAP: USD/GBP 6/15/2029 | BUUK INFRASTRUCTURE ISSUER PLC | D1 | Currency | CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 | 04/10/2014 | 06/15/2029 | | 11,739,000 | 4.88/(4.51) | | | 70,237 | 2,146,556 | | 2,466,009 | | (825,645) | | | 116,826 | | B023 |
| CSWAP: USD/GBP 6/26/2039 | NORTHERN GAS NETWORKS LTD | D1 | Currency | SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41 | 05/22/2019 | 06/26/2039 | | 23,421,000 | 4.02/(2.71) | | | 134,573 | (1,930,460) | | 2,200,887 | | (2,182,062) | | | 438,124 | | B023 |
| CSWAP: USD/GBP 6/27/2036 | HEATHROW AIRPORT LIMITED | D1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 03/27/2018 | 06/27/2036 | | 25,887,180 | 4.09/(2.61) | | | 200,791 | 809,790 | | 4,647,405 | | (2,158,472) | | | 429,290 | | B023 |
| CSWAP: USD/GBP 6/5/2030 | GREAT PORTLAND ESTATES PLC | D1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 02/16/2018 | 06/05/2030 | | 7,717,050 | 4.21/(2.79) | | | 57,496 | 180,129 | | 737,664 | | (648,721) | | | 85,710 | | B023 |
| CSWAP: USD/GBP 7/17/2029 | ABP ACQUISITIONS UK LIMITED | D1 | Currency | CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 | 05/09/2014 | 07/17/2029 | | 37,755,200 | 4.56/(4.38) | | | 208,198 | 7,059,378 | | 7,819,370 | | (2,642,064) | | | 379,872 | | B023 |
| CSWAP: USD/GBP 7/18/2039 | CADOGAN ESTATES LIMITED | D1 | Currency | JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97 | 07/18/2018 | 07/18/2039 | | 20,222,850 | 4.33/(2.79) | | | 151,188 | (1,017,563) | | 2,968,676 | | (1,828,214) | | | 379,111 | | B023 |
| CSWAP: USD/GBP 7/20/2031 | PORTERBROOK RAIL FINANCE LTD | D1 | Currency | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 05/25/2016 | 07/20/2031 | | 14,717,000 | 3.83/(3.33) | | | 53,379 | 1,013,508 | | 1,550,672 | | (1,179,493) | | | 181,108 | | B023 |
| 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) | | | 116,556 | 1,686,076 | | 2,851,402 | | (2,406,166) | | | 368,295 | | 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) | | | 46,662 | 1,072,817 | | 1,419,753 | | (737,183) | | | 109,942 | | B023 |
| CSWAP: USD/GBP 9/16/2034 | CADOGAN ESTATES LIMITED | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 | 07/16/2014 | 09/16/2034 | | 14,142,150 | 4.13/(3.87) | | | 75,049 | 2,836,769 | | 3,369,071 | | (973,082) | | | 214,700 | | B023 |
| CSWAP: USD/GBP 9/16/2039 | CADOGAN ESTATES LIMITED | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 | 07/16/2014 | 09/16/2039 | | 28,284,300 | 4.36/(4.09) | | | 156,873 | 5,673,538 | | 7,200,899 | | (1,946,163) | | | 533,328 | | B023 |
| CSWAP: USD/GBP 9/16/2044 | CADOGAN ESTATES LIMITED | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27 | 07/16/2014 | 09/16/2044 | | 12,427,950 | 4.64/(4.38) | | | 72,494 | 2,492,918 | | 3,380,282 | | (855,132) | | | 272,477 | | 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) | | | 59,467 | 1,180,825 | | 1,625,108 | | (802,055) | | | 120,150 | | B023 |
| CSWAP: USD/GBP 9/27/2030 | SCOTTISH GAS NETWORKS PLC | D1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 06/27/2018 | 09/27/2030 | | 16,846,080 | 4.20/(2.74) | | | 116,567 | (694,390) | | 661,347 | | (1,509,751) | | | 192,933 | | 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) | | | 115,657 | (688,965) | | 656,181 | | (1,497,956) | | | 191,426 | | 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) | | | 276,501 | (2,709,102) | | 1,180,996 | | (4,965,665) | | | 836,456 | | 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/JPY 03/08/2035 | EQUINIX JAPAN KK | D1 | Currency | NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 | 01/19/2023 | 03/08/2035 | | 40,124,680 | 5.43/(2.13) | | | 697,725 | 4,470,952 | | 5,641,487 | | (2,884,558) | | | 624,617 | | 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) | | | 485,409 | (1,764,370) | | (1,071,160) | | (1,764,370) | | | 875,483 | | 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) | | | 564,556 | (735,859) | | 1,018,457 | | (2,452,601) | | | 436,808 | | B023 |
| CSWAP: USD/JPY 05/29/2035 | AFLAC INCORPORATED | D1 | Currency | MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625 | 05/16/2025 | 05/29/2035 | | 47,992,329 | 5.72/(2.32) | | | 144,350 | (377,639) | | 589,273 | | (377,639) | | | 755,700 | | B023 |
| CSWAP: USD/JPY 05/29/2040 | AFLAC INCORPORATED | D1 | Currency | MIZUHO CAPITAL MARKETS LLC RBOPEZSDGCO3JS6CEU02 | 05/16/2025 | 05/29/2040 | | 16,383,252 | 5.97/(2.65) | | | 48,067 | (128,915) | | 320,572 | | (128,915) | | | 316,448 | | 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) | | | 476,522 | (45,152) | | 1,913,092 | | (1,792,346) | | | 313,358 | | 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) | | | 632,427 | (300,110) | | 2,660,516 | | (2,520,487) | | | 492,494 | | B023 |
| CSWAP: USD/JPY 09/06/2043 | THERMO FISHER SCIENTIFIC INC | D1 | Currency | SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41 | 08/24/2023 | 09/06/2043 | | 13,712,720 | 5.95/(2.02) | | | 264,867 | (133,382) | | 2,004,760 | | (1,120,216) | | | 292,480 | | 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) | | | 212,589 | (365,765) | | 1,156,197 | | (823,359) | | | 179,334 | | B023 |
| CSWAP: USD/JPY 11/07/2043 | COSTCO WHOLESALE JAPAN LTD | D1 | Currency | CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 | 10/19/2023 | 11/07/2043 | | 2,422,746 | 6.44/(2.12) | | | 50,428 | (90,321) | | 400,861 | | (203,319) | | | 51,916 | | B023 |
| CSWAP: USD/JPY 2/18/2036 | ABP ACQUISITIONS UK LIMITED | D1 | Currency | MIZUHO CAPITAL MARKETS LLC RBOPEZSDGCO3JS6CEU02 | 02/04/2025 | 02/18/2036 | | 6,586,301 | 5.99/(2.25) | | | 87,007 | (491,826) | | (205,691) | | (491,826) | | | 107,439 | | B023 |
| CSWAP: USD/JPY 5/11/2032 | DH JAPAN FINANCE SA (DANAHER CORP) | D1 | Currency | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 05/02/2017 | 05/11/2032 | | 34,765,556 | 3.69/(0.65) | | | 551,526 | 7,765,655 | | 8,000,463 | | (2,184,420) | | | 455,565 | | B023 |
| CSWAP: USD/JPY 8/22/2029 | COSTCO WHOLESALE JAPAN LTD | D1 | Currency | JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97 | 08/01/2019 | 08/22/2029 | | 14,132,644 | 2.97/(0.28) | | | 194,335 | 3,540,376 | | 3,389,613 | | (856,965) | | | 143,916 | | B023 |
| CSWAP: USD/NOK 10/3/2034 | GOLDCUP 101311 AB PUBL | D1 | Currency | CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 | 07/25/2024 | 10/03/2034 | | 39,667,759 | 6.00/(5.52) | | | 5,662 | (3,886,188) | | (3,435,152) | | (4,746,708) | | | 603,737 | | B023 |
| CSWAP: USD/NZD 11/21/2033 | ORION NEW ZEALAND LIMITED | D1 | Currency | UBS AG, LONDON BFM8T61CT2L1QCEMIK50 | 10/25/2023 | 11/21/2033 | | 33,674,280 | 6.33/(3M NZDBBRFRA+186.0 0 bps) | | | 95,356 | (1,413,205) | | 448,434 | | (2,705,027) | | | 487,987 | | B023 |
| CSWAP: USD/NZD 11/21/2035 | ORION NEW ZEALAND LIMITED | D1 | Currency | UBS AG, LONDON BFM8T61CT2L1QCEMIK50 | 10/25/2023 | 11/21/2035 | | 21,323,160 | 6.43/(3M NZDBBRFRA+198.0 0 bps) | | | 58,498 | (894,867) | | 363,382 | | (1,712,872) | | | 343,826 | | B023 |
| CSWAP: USD/SEK 10/3/2034 | GOLDCUP 101311 AB PUBL | D1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 07/25/2024 | 10/03/2034 | | 34,637,116 | 6.06/(4.45) | | | 192,761 | (4,781,346) | | (5,124,709) | | (5,420,783) | | | 527,172 | | B023 |
| CSWAP: USD/SEK 10/3/2035 | NORDIQUS INFRASTRUCTURE AB | D1 | Currency | CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 | 02/06/2025 | 10/03/2035 | | 2,918,618 | 6.12/(4.36) | | | 12,087 | (424,646) | | (415,049) | | (424,646) | | | 46,757 | | B023 |
| CSWAP: USD/SEK 10/3/2039 | NORDIQUS INFRASTRUCTURE AB | D1 | Currency | CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 | 02/06/2025 | 10/03/2039 | | 4,742,755 | 6.32/(4.57) | | | 19,012 | (690,050) | | (695,442) | | (690,050) | | | 89,576 | | B023 |
| 1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange | | | | | | | | | | | | (44,258,856) | 885,502,616 | XXX | 1,158,868,628 | 16,386,094 | 822,464,556 | | | 243,754,452 | XXX | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | (103,288) | (44,406,844) | 885,401,300 | XXX | 1,161,922,512 | 16,386,094 | 822,464,556 | 1,972 | | 247,084,576 | 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 Portfolio | D1 | Interest Rate | Chicago Mercantile Exchange 549300LC02FLSSVFFR64 | 02/14/2008 | 06/11/2029 | | 38,500,000 | 5.12/(SOFR+11.4 5 bps) | | | 125,604 | | | 2,242,609 | | | | | 382,619 | | B0311 |
| FSWP: OIS 2.614000 8/23/2027 | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 08/22/2022 | 08/26/2032 | | 150,000,000 | SOFR/(2.60) | | | | 8,888,553 | | 8,888,553 | | (4,300,876) | | | 2,007,094 | | B0311 |
| FSWP: OIS 2.652000 8/26/2047 | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 08/22/2022 | 08/23/2027 | | 250,000,000 | SOFR/(2.61) | | | 2,323,565 | 4,573,230 | | 4,573,230 | | (4,748,472) | | | 1,831,984 | | B0311 |
| FSWP: OIS 2.690000 7/22/2031 | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 12/26/2023 | 08/26/2047 | | 150,000,000 | SOFR/(2.65) | 14,912,071 | | | 29,114,261 | | 29,114,261 | | (586,885) | | | 3,531,366 | | B0311 |
| FSWP: OIS 3.590890 2/9/2033 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 07/19/2022 | 07/22/2031 | | 68,000,000 | SOFR/(2.69) | | | 571,780 | 2,995,071 | | 2,995,071 | | (2,399,747) | | | 837,188 | | 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 3.707000 2/26/2034 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/07/2024 | 02/09/2033 | | 50,000,000 | SOFR/(3.59) | | | | 147,068 | | 147,068 | (826,440) | | | | 690,071 | | B0311 |
| FSWP: OIS 3.714000 2/26/2034 SOF | Liability Hedge | Exhibit 7 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/26/2024 | 02/26/2034 | | 125,000,000 | SOFR/(3.71) | | | | (1,032,338) | | (1,032,338) | (3,943,022) | | | | 1,839,853 | | B0311 |
| FSWP: OIS 3.745600 8/18/2040 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/26/2024 | 02/26/2034 | | 125,000,000 | SOFR/(3.71) | | | | (1,091,801) | | (1,091,801) | (3,945,744) | | | | 1,839,853 | | B0311 |
| FSWP: OIS 3.811420 1/26/2038 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 08/16/2023 | 08/18/2040 | | 100,000,000 | SOFR/(3.75) | | | | 1,705,140 | | 1,705,140 | (2,368,383) | | | | 1,945,842 | | B0311 |
| FSWP: OIS 3.818000 2/21/2034 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 01/26/2024 | 01/26/2038 | | 100,000,000 | SOFR/(3.81) | | | | 993,853 | | 993,853 | (1,318,727) | | | | 1,773,666 | | B0311 |
| FSWP: OIS 3.821000 2/21/2034 SOF | Liability Hedge | Exhibit 7 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/16/2024 | 02/21/2034 | | 100,000,000 | SOFR/(3.82) | | | | 48,843 | | 48,843 | (1,034,444) | | | | 1,470,719 | | B0311 |
| FSWP: OIS 3.834900 2/13/2038 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/16/2024 | 02/21/2034 | | 100,000,000 | SOFR/(3.82) | | | | 36,795 | | 36,795 | (1,035,080) | | | | 1,470,719 | | B0311 |
| FSWP: OIS 3.919300 2/21/2038 SOF | Liability Hedge | Exhibit 7 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/09/2024 | 02/13/2038 | | 100,000,000 | 3.83/(SOFR) | | | | (1,740,826) | | (1,740,826) | (150,578) | | | | 1,777,138 | | B0311 |
| FSWP: USD 3.705300 2/24/2032 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/16/2024 | 02/21/2038 | | 150,000,000 | 3.92/(SOFR) | | | | (1,990,752) | | (1,990,752) | (203,659) | | | | 2,668,018 | | B0311 |
| FSWP: USD 3.706500 2/24/2032 SOF | Liability Hedge | Exhibit 7 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/23/2024 | 02/24/2032 | | 50,000,000 | SOFR/(3.71) | | | 114,636 | (547,990) | | (547,990) | (1,619,141) | | | | 645,055 | | B0311 |
| FSWP: USD 3.706530 2/24/2032 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/23/2024 | 02/24/2032 | | 50,000,000 | SOFR/(3.71) | | | 114,425 | (551,542) | | (551,542) | (1,619,079) | | | | 645,055 | | B0311 |
| FSWP: USD 3.783200 2/23/2039 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/23/2024 | 02/24/2032 | | 50,000,000 | SOFR/(3.71) | | | 114,419 | (551,630) | | (551,630) | (1,619,078) | | | | 645,055 | | B0311 |
| FSWP: USD 3.785000 2/23/2039 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/23/2024 | 02/23/2039 | | 50,000,000 | 3.78/(SOFR) | | | | (1,063,698) | | (1,063,698) | 226,159 | | | | 923,995 | | B0311 |
| FSWP: USD 3.975200 2/22/2039 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/23/2024 | 02/23/2039 | | 50,000,000 | 3.79/(SOFR) | | | | (1,057,150) | | (1,057,150) | 226,502 | | | | 923,995 | | B0311 |
| SWP: OIS 2.002000 12/31/2035 | Fixed Income Portfolio | D1 | Currency | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/22/2024 | 02/22/2039 | | 100,000,000 | 3.98/(SOFR) | | | | (1,308,949) | | (1,308,949) | (538,799) | | | | 1,847,805 | | B0311 |
| SWP: OIS 2.005000 12/31/2040 | Fixed Income Portfolio | D1 | Duration | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 07/05/2022 | 12/31/2035 | | 16,990,510 | 2.00/(SOFR+(77.40) bps) | | | | (1,904,088) | | (1,904,088) | 614,773 | | | | 275,403 | | B0311 |
| SWP: OIS 2.00527 12/29/2045 | Fixed Income Portfolio | D1 | Duration | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 07/05/2022 | 12/31/2040 | | 22,658,202 | 2.01/(SOFR+(83.70) bps) | | | | (4,039,100) | | (4,039,100) | 543,991 | | | | 446,244 | | B0311 |
| SWP: OIS 2.364000 4/13/2027 | Fixed Income Portfolio | D1 | Duration | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 06/28/2022 | 12/29/2045 | | 62,286,009 | 2.01/(SOFR+(110.50) bps) | | | | (12,629,966) | | (12,629,966) | 609,743 | | | | 1,410,483 | | B031 |
| SWP: OIS 2.436000 10/30/2030 | 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) | | | | (236,812) | | (236,812) | 159,593 | | | | 56,802 | | B0311 |
| SWP: OIS 2.491000 7/26/2028 | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 07/26/2022 | 10/30/2030 | | 250,000,000 | SOFR/(2.44) | | | 2,419,887 | 12,417,739 | | 12,417,739 | (8,667,082) | | | | 2,887,740 | | B0311 |
| SWP: OIS 2.541000 8/15/2033 | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 07/22/2022 | 07/26/2028 | | 50,000,000 | SOFR/(2.49) | | | 470,213 | 1,341,957 | | 1,341,957 | (1,264,047) | | | | 438,319 | | B0311 |
| SWP: OIS 2.778000 12/31/2043 | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 07/26/2022 | 08/15/2033 | | 250,000,000 | SOFR/(2.54) | | | 2,288,929 | 18,905,979 | | 18,905,979 | (9,070,434) | | | | 3,564,475 | | B0311 |
| SWP: OIS 2.788554 12/31/2043 | Real Estate | Schedule A | Duration | SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41 | 06/09/2022 | 12/31/2043 | | 63,119,287 | 2.78/(SOFR+(8.75) bps) | | | (418,610) | (13,539,405) | | (13,539,405) | 947,981 | | | | 1,357,984 | | 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 2.797500 12/31/2043 | Fixed Income Portfolio | D1 | Duration | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 07/13/2022 | 12/31/2043 | | 63,242,837 | 2.79/(SOFR+(6.75) bps) | | | (424,307) | (13,598,871) | | (13,598,871) | 952,141 | | | | 1,360,642 | | B0311 |
| SWP: OIS 2.812500 12/31/2038 | Fixed Income Portfolio | D1 | Duration | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 08/25/2022 | 12/31/2043 | | 69,921,526 | 2.80/(SOFR+(11.00) bps) | | | (454,151) | (14,496,976) | | (14,496,976) | 1,043,306 | | | | 1,504,332 | | B0311 |
| SWP: OIS 2.820568 12/31/2043 | Fixed Income Portfolio | D1 | Duration | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 07/07/2022 | 12/31/2038 | | 38,043,562 | 2.81/(SOFR+(7.20) bps) | | | (249,072) | (5,388,908) | | (5,388,908) | 1,155,711 | | | | 699,224 | | B0311 |
| SWP: OIS 2.851000 8/16/2029 | Fixed Income Portfolio | D1 | Duration | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 08/30/2022 | 12/31/2043 | | 37,545,900 | 2.82/(SOFR+(5.00) bps) | | | (250,429) | (7,957,303) | | (7,957,303) | 558,114 | | | | 807,784 | | B0311 |
| SWP: OIS 2.877137 12/31/2044 | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 08/24/2022 | 08/16/2029 | | 200,000,000 | SOFR/(2.85) | | | 1,626,436 | 4,506,414 | | 4,506,414 | (5,968,953) | | | | 2,032,611 | | B0311 |
| SWP: OIS 2.920275 12/31/2043 | Fixed Income Portfolio | D1 | Duration | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 08/31/2022 | 12/31/2044 | | 38,537,768 | 2.88/(SOFR+4.10 bps) | | | (262,500) | (8,766,206) | | (8,766,206) | 431,624 | | | | 851,279 | | B0311 |
| SWP: OIS 2.954200 9/6/2029 | Fixed Income Portfolio | D1 | Duration | SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41 | 09/01/2022 | 12/31/2043 | | 43,116,168 | 2.92/(SOFR+(9.30) bps) | | | (254,404) | (8,225,865) | | (8,225,865) | 649,043 | | | | 927,626 | | B0311 |
| SWP: OIS 3.000980 3/6/2064 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 09/07/2022 | 09/06/2029 | | 400,000,000 | SOFR/(2.95) | | | 3,019,029 | 7,605,815 | | 7,605,815 | (11,877,884) | | | | 4,093,429 | | B0311 |
| SWP: OIS 3.031000 6/5/2034 | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/06/2024 | 03/06/2064 | | 100,000,000 | 3.00/(SOFR) | | | | (11,489,193) | | (11,489,193) | (4,714,805) | | | | 3,110,852 | | B0311 |
| SWP: OIS 3.043000 7/22/2032 | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 12/01/2022 | 06/05/2034 | | 75,000,000 | SOFR/(3.03) | | | 541,992 | 3,508,376 | | 3,508,376 | (2,643,524) | | | | 1,121,055 | | B0311 |
| SWP: OIS 3.387850 10/1/2026 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 07/19/2022 | 07/22/2032 | | 110,000,000 | 3.04/(SOFR+26.16 bps) | | | (875,473) | (5,356,465) | | (5,356,465) | 3,946,413 | | | | 1,461,982 | | B031 |
| SWP: OIS 3.454900 6/23/2026 SOF | Fixed Income Portfolio | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 09/27/2024 | 10/01/2026 | | 105,000,000 | 3.39/(SOFR) | | | (546,768) | (456,897) | | (456,897) | 820,786 | | | | 588,092 | | B031 |
| SWP: OIS 3.472570 2/6/2051 SOF | Fixed Income Portfolio | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 09/19/2024 | 06/23/2026 | | 100,000,000 | SOFR/(3.45) | | | 486,026 | 409,583 | | 409,583 | (544,615) | | | | 495,182 | | B0311 |
| SWP: OIS 3.489000 2/1/2042 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/02/2024 | 02/06/2051 | | 100,000,000 | 3.47/(SOFR) | | | | (8,003,880) | | (8,003,880) | (2,618,353) | | | | 2,530,905 | | B0311 |
| SWP: OIS 3.513700 4/1/2026 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/01/2024 | 02/01/2042 | | 50,000,000 | 3.49/(SOFR) | | | | (2,652,287) | | (2,652,287) | 660,908 | | | | 1,018,661 | | B031 |
| SWP: OIS 3.538600 3/23/2026 SOF | Fixed Income Portfolio | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 09/27/2024 | 04/01/2026 | | 70,000,000 | 3.51/(SOFR) | | | (302,397) | (271,085) | | (271,085) | 262,804 | | | | 303,800 | | B031 |
| SWP: OIS 3.594390 2/6/2036 SOF | Fixed Income Portfolio | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 09/19/2024 | 03/23/2026 | | 15,000,000 | SOFR/(3.54) | | | 62,918 | 55,422 | | 55,422 | (52,969) | | | | 64,026 | | B0311 |
| SWP: OIS 3.598000 3/5/2034 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/06/2024 | 02/06/2036 | | 75,000,000 | SOFR/(3.59) | | | | 648,079 | | 648,079 | (2,237,113) | | | | 1,221,543 | | B0311 |
| SWP: OIS 3.632000 6/13/2028 | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/05/2024 | 03/05/2034 | | 100,000,000 | SOFR/(3.60) | | | | 953,970 | | 953,970 | (967,799) | | | | 1,473,510 | | B037 |
| SWP: OIS 3.655300 12/23/2025 SOF | Fixed Income Portfolio | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 06/06/2023 | 06/13/2028 | | 500,000,000 | 3.63/(SOFR) | | | (2,163,546) | 2,938,834 | | 2,938,834 | 9,941,817 | | | | 4,298,375 | | B031 |
| SWP: OIS 3.667500 10/19/2029 | Fixed Income Portfolio | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 09/19/2024 | 12/23/2025 | | 15,000,000 | SOFR/(3.66) | | | 54,405 | 42,419 | | 42,419 | (34,086) | | | | 52,080 | | B0311 |
| SWP: OIS 3.667500 3/28/2034 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 10/18/2022 | 10/19/2029 | | 200,000,000 | SOFR/(3.67) | | | 768,769 | (1,672,827) | | (1,672,827) | (5,526,970) | | | | 2,075,295 | | B0311 |
| SWP: OIS 3.675400 3/27/2034 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/28/2024 | 03/28/2034 | | 50,000,000 | SOFR/(3.67) | | | 89,364 | (122,321) | | (122,321) | (1,620,267) | | | | 739,423 | | 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 3.691650 3/20/2033 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/27/2024 | 03/27/2034 | | 50,000,000 | SOFR/(3.68) | | | 89,342 | (152,486) | | (152,486) | (1,621,498) | | | | 739,307 | | B0311 |
| SWP: OIS 3.702250 3/24/2034 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/20/2024 | 03/20/2033 | | 50,000,000 | SOFR/(3.69) | | | | (510,509) | | (510,509) | (1,570,864) | | | | 694,893 | | B0311 |
| SWP: OIS 3.708160 2/5/2034 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/22/2024 | 03/24/2034 | | 75,000,000 | SOFR/(3.70) | | | 132,882 | (381,563) | | (381,563) | (2,437,281) | | | | 1,108,440 | | B0311 |
| SWP: OIS 3.722600 3/12/2038 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/05/2024 | 02/05/2034 | | 100,000,000 | SOFR/(3.71) | | | 462,879 | 462,879 | | 462,879 | (1,038,199) | | | | 1,466,988 | | B0311 |
| SWP: OIS 3.732700 3/26/2034 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/12/2024 | 03/12/2038 | | 50,000,000 | 3.72/(SOFR) | | | | (1,163,183) | | (1,163,183) | (104,041) | | | | 891,167 | | B0311 |
| SWP: OIS 3.739500 5/2/2026 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/26/2024 | 03/26/2034 | | 50,000,000 | SOFR/(3.73) | | | 82,629 | (367,036) | | (367,036) | (1,624,134) | | | | 739,192 | | B031 |
| SWP: OIS 3.742200 4/2/2027 SOF | Fixed Income Portfolio | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/30/2025 | 05/02/2026 | | 150,000,000 | SOFR/(3.74) | | | 145,240 | 291,688 | | 291,688 | 291,688 | | | | 686,713 | | B031 |
| SWP: OIS 3.742400 3/20/2032 SOF | Fixed Income Portfolio | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/31/2025 | 04/02/2027 | | 65,000,000 | 3.74/(SOFR) | | | (97,310) | 206,966 | | 206,966 | 206,966 | | | | 430,691 | | B0311 |
| SWP: OIS 3.743700 2/26/2032 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/20/2024 | 03/20/2032 | | 50,000,000 | SOFR/(3.74) | | | 86,436 | (652,445) | | (652,445) | (1,602,701) | | | | 648,365 | | B0311 |
| SWP: OIS 3.746600 3/25/2034 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/26/2024 | 02/26/2032 | | 125,000,000 | SOFR/(3.74) | | | 265,096 | (1,653,332) | | (1,653,332) | (4,039,714) | | | | 1,613,301 | | B0311 |
| SWP: OIS 3.746820 2/26/2032 SOF | Liability Hedge | Exhibit 7 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/25/2024 | 03/25/2034 | | 125,000,000 | SOFR/(3.75) | | | 204,093 | (1,047,435) | | (1,047,435) | (4,063,249) | | | | 1,847,689 | | B0311 |
| SWP: OIS 3.749000 3/22/2039 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/26/2024 | 02/26/2032 | | 125,000,000 | SOFR/(3.75) | | | 263,741 | (1,676,433) | | (1,676,433) | (4,039,338) | | | | 1,613,301 | | B0311 |
| SWP: OIS 3.755600 3/21/2034 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/22/2024 | 03/22/2039 | | 50,000,000 | 3.75/(SOFR) | | | | (752,204) | | (752,204) | 900,854 | | | | 926,494 | | B0311 |
| SWP: OIS 3.758500 1/29/2037 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/21/2024 | 03/21/2034 | | 100,000,000 | SOFR/(3.76) | | | 167,466 | (910,383) | | (910,383) | (3,257,443) | | | | 1,477,224 | | B0311 |
| SWP: OIS 3.766200 2/13/2036 SOF | Fixed income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 01/25/2024 | 01/29/2037 | | 37,500,000 | SOFR/(3.76) | | | | 146,977 | | 146,977 | (843,465) | | | | 638,376 | | B0311 |
| SWP: OIS 3.770040 3/19/2034 SOF | Fixed income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/09/2024 | 02/13/2036 | | 100,000,000 | 3.77/(SOFR) | | | | (952,773) | | (952,773) | 890,856 | | | | 1,630,195 | | B0311 |
| SWP: OIS 3.773500 5/29/2026 SOF | Fixed income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/19/2024 | 03/19/2034 | | 100,000,000 | SOFR/(3.77) | | | 166,555 | (1,019,034) | | (1,019,034) | (3,261,159) | | | | 1,476,761 | | B031 |
| SWP: OIS 3.775330 3/20/2027 SOF | Fixed income Portfolio | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 08/27/2024 | 05/29/2026 | | 70,000,000 | SOFR/(3.77) | | | 226,090 | 95,672 | | 95,672 | (246,623) | | | | 334,306 | | B031 |
| SWP: OIS 3.779000 4/2/2026 | Fixed income Portfolio | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 06/17/2025 | 03/20/2027 | | 48,000,000 | SOFR/(3.78) | | | 8,297 | (182,234) | | (182,234) | (182,234) | | | | 314,807 | | B037 |
| SWP: OIS 3.783000 10/25/2032 | Fixed income Portfolio | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/29/2023 | 04/02/2026 | | 200,000,000 | 3.78/(SOFR) | | | (618,219) | (393,920) | | (393,920) | 538,261 | | | | 869,577 | | B0311 |
| SWP: OIS 3.785400 3/25/2039 SOF | Fixed income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 10/19/2022 | 10/25/2032 | | 150,000,000 | SOFR/(3.78) | | | 488,191 | (1,644,090) | | (1,644,090) | (5,099,489) | | | | 2,029,998 | | B0311 |
| SWP: OIS 3.786250 10/1/2025 SOF | Fixed income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/25/2024 | 03/25/2039 | | 75,000,000 | 3.79/(SOFR) | | | | (887,198) | | (887,198) | 1,357,335 | | | | 1,390,156 | | B031 |
| SWP: OIS 3.787160 4/6/2034 SOF | Fixed income Portfolio | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 09/27/2024 | 10/01/2025 | | 70,000,000 | 3.79/(SOFR) | | | (224,297) | (114,858) | | (114,858) | 125,908 | | | | 176,670 | | B0311 |
| SWP: OIS 3.789560 3/13/2039 SOF | Fixed income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/04/2024 | 04/06/2034 | | 50,000,000 | SOFR/(3.79) | | | | (658,966) | | (658,966) | (1,566,465) | | | | 740,465 | | B0311 |
| SWP: OIS 3.789570 4/2/2034 SOF | Fixed income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/12/2024 | 03/13/2039 | | 37,500,000 | 3.79/(SOFR) | | | | (720,763) | | (720,763) | (216,259) | | | | 694,246 | | B0311 |
| SWP: OIS 3.796000 2/27/2044 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/02/2024 | 04/02/2034 | | 50,000,000 | SOFR/(3.79) | | | | (669,709) | | (669,709) | (1,569,500) | | | | 740,002 | | 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 3.799500 4/6/2034 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/26/2024 | 02/27/2044 | | 400,000,000 | 3.80/(SOFR) | | | | (13,966,184) | | (13,966,184) | (5,628,380) | | | | 8,642,678 | | B0311 |
| SWP: OIS 3.800000 12/5/2029 SOF | Fixed income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/05/2024 | 04/06/2034 | | 75,000,000 | SOFR/(3.80) | | | | (1,051,081) | | (1,051,081) | (2,352,592) | | | | 1,110,697 | | B037 |
| SWP: OIS 3.800100 2/14/2039 SOF | Fixed income Portfolio | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 12/02/2024 | 12/05/2029 | | 650,000,000 | 3.80/(SOFR) | 54,912 | | (1,822,023) | 9,876,854 | | 9,876,854 | 17,854,711 | | (5,434) | | 6,844,794 | | B0311 |
| SWP: OIS 3.804920 4/1/2034 SOF | Liability Hedge | Exhibit 7 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/12/2024 | 02/14/2039 | | 100,000,000 | 3.80/(SOFR) | | | | (1,985,172) | | (1,985,172) | 476,640 | | | | 1,846,322 | | B0311 |
| SWP: OIS 3.807000 3/28/2039 SOF | Fixed income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/01/2024 | 04/01/2034 | | 50,000,000 | SOFR/(3.80) | | | 67,893 | (635,189) | | (635,189) | (1,622,466) | | | | 739,886 | | B0311 |
| SWP: OIS 3.807200 3/21/2040 SOF | Fixed income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/28/2024 | 03/28/2039 | | 75,000,000 | 3.81/(SOFR) | | | | (1,401,994) | | (1,401,994) | (433,620) | | | | 1,390,572 | | B0311 |
| SWP: OIS 3.816760 2/15/2034 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/21/2024 | 03/21/2040 | | 50,000,000 | 3.81/(SOFR) | | | (76,423) | (478,487) | | (478,487) | 1,262,259 | | | | 959,630 | | B0311 |
| SWP: OIS 3.817300 2/15/2034 SOF | Fixed Income Portfolio | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/13/2024 | 02/15/2034 | | 50,000,000 | SOFR/(3.82) | | | | 21,511 | | 21,511 | (522,166) | | | | 734,660 | | B0311 |
| SWP: OIS 3.823300 12/24/2026 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/13/2024 | 02/15/2034 | | 50,000,000 | SOFR/(3.82) | | | | 20,426 | | 20,426 | (522,223) | | | | 734,660 | | B031 |
| SWP: OIS 3.830000 12/13/2027 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/20/2025 | 12/24/2026 | | 99,000,000 | SOFR/(3.82) | | | 142,448 | (268,251) | | (268,251) | (268,251) | | | | 603,196 | | B037 |
| SWP: OIS 3.830700 9/23/2025 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 | | (791,986) | 2,636,978 | | 2,636,978 | 4,899,043 | | (566) | | 2,350,168 | | B031 |
| SWP: OIS 3.837100 3/20/2041 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 09/19/2024 | 09/23/2025 | | 20,000,000 | SOFR/(3.83) | | | 60,094 | 28,590 | | 28,590 | (32,876) | | | | 48,257 | | B0311 |
| SWP: OIS 3.837500 2/12/2041 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/20/2024 | 03/20/2041 | | 50,000,000 | 3.84/(SOFR) | | | | (1,426,146) | | (1,426,146) | (328,058) | | | | 991,574 | | B0311 |
| SWP: OIS 3.838900 3/26/2041 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/08/2024 | 02/12/2041 | | 50,000,000 | 3.84/(SOFR) | | | | (1,408,076) | | (1,408,076) | (308,297) | | | | 988,461 | | B0311 |
| SWP: OIS 3.839640 4/9/2034 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/26/2024 | 03/26/2041 | | 50,000,000 | 3.84/(SOFR) | | | | (1,422,859) | | (1,422,859) | (331,010) | | | | 992,092 | | B0311 |
| SWP: OIS 3.842740 2/12/2041 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/09/2024 | 04/09/2034 | | 50,000,000 | SOFR/(3.84) | | | 57,147 | (763,615) | | (763,615) | (1,619,283) | | | | 740,811 | | B0311 |
| SWP: OIS 3.844700 4/3/2034 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/08/2024 | 02/12/2041 | | 50,000,000 | 3.84/(SOFR) | | | | (1,390,522) | | (1,390,522) | (307,391) | | | | 988,461 | | B0311 |
| SWP: OIS 3.845400 3/27/2039 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/03/2024 | 04/03/2034 | | 50,000,000 | SOFR/(3.84) | | | 61,246 | (784,864) | | (784,864) | (1,623,120) | | | | 740,118 | | B0311 |
| SWP: OIS 3.847900 12/20/2026 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/27/2024 | 03/27/2039 | | 50,000,000 | 3.85/(SOFR) | | | | (872,688) | | (872,688) | (285,897) | | | | 926,956 | | B031 |
| SWP: OIS 3.851000 3/19/2041 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 06/17/2025 | 12/20/2026 | | 37,000,000 | SOFR/(3.85) | | | 5,575 | (118,118) | | (118,118) | (118,118) | | | | 224,603 | | B0311 |
| SWP: OIS 3.867800 9/24/2026 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/19/2024 | 03/19/2041 | | 50,000,000 | 3.85/(SOFR) | | | | (1,379,301) | | (1,379,301) | (325,143) | | | | 991,488 | | B031 |
| SWP: OIS 3.867950 2/16/2027 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/20/2025 | 09/24/2026 | | 70,000,000 | SOFR/(3.87) | | | 92,155 | (108,364) | | (108,364) | (108,364) | | | | 389,054 | | B031 |
| SWP: OIS 3.876000 2/15/2039 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 05/14/2025 | 02/16/2027 | | 130,000,000 | SOFR/(3.87) | | | 74,343 | (592,820) | | (592,820) | (592,820) | | | | 830,596 | | B0311 |
| SWP: OIS 3.880900 2/28/2026 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/13/2024 | 02/15/2039 | | 50,000,000 | 3.88/(SOFR) | | | | (717,264) | | (717,264) | 251,835 | | | | 923,254 | | B031 |
| SWP: OIS 3.886500 3/14/2039 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 08/27/2024 | 02/28/2026 | | 65,000,000 | SOFR/(3.88) | | | 160,717 | 95,662 | | 95,662 | (106,818) | | | | 265,180 | | B0311 |
| SWP: OIS 3.889100 2/27/2039 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/14/2024 | 03/14/2039 | | 75,000,000 | 3.89/(SOFR) | | | | (1,204,418) | | (1,204,418) | (420,234) | | | | 1,388,631 | | 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 3.899280 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) | | | | (1,990,902) | | (1,990,902) | (694,238) | | | | 2,310,914 | | B0311 |
| SWP: OIS 3.900200 4/8/2034 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/26/2024 | 02/27/2039 | | 250,000,000 | 3.90/(SOFR) | | | | (3,898,841) | | (3,898,841) | (1,384,182) | | | | 4,621,829 | | B0311 |
| SWP: OIS 3.904200 3/20/2039 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/08/2024 | 04/08/2034 | | 50,000,000 | SOFR/(3.90) | | | 50,922 | (991,239) | | (991,239) | (1,622,926) | | | | 740,696 | | B0311 |
| SWP: OIS 3.911400 9/20/2025 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/18/2024 | 03/20/2039 | | 75,000,000 | 3.90/(SOFR) | | | | (1,163,738) | | (1,163,738) | (419,751) | | | | 1,389,463 | | B031 |
| SWP: OIS 3.913130 4/9/2039 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 09/18/2024 | 09/20/2025 | | 49,000,000 | SOFR/(3.91) | | | 127,787 | 60,675 | | 60,675 | (62,075) | | | | 116,125 | | B0311 |
| SWP: OIS 3.925400 4/3/2039 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/09/2024 | 04/09/2039 | | 50,000,000 | 3.91/(SOFR) | | | | (888,307) | | (888,307) | (252,425) | | | | 928,155 | | B0311 |
| SWP: OIS 3.928500 2/27/2039 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/01/2024 | 04/03/2039 | | 75,000,000 | 3.93/(SOFR) | | | | (1,116,108) | | (1,116,108) | (420,445) | | | | 1,391,403 | | B0311 |
| SWP: OIS 3.934600 6/24/2026 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/27/2024 | 02/27/2039 | | 100,000,000 | 3.93/(SOFR) | | | | (1,464,284) | | (1,464,284) | (548,742) | | | | 1,848,732 | | B031 |
| SWP: OIS 3.937880 4/3/2038 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/20/2025 | 06/24/2026 | | 7,000,000 | SOFR/(3.93) | | | 7,878 | (3,576) | | (3,576) | (3,576) | | | | 34,711 | | B0311 |
| SWP: OIS 3.940720 4/5/2039 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/03/2024 | 04/03/2038 | | 50,000,000 | 3.94/(SOFR) | | | | (642,348) | | (642,348) | (87,418) | | | | 893,278 | | B0311 |
| SWP: OIS 3.943300 9/20/2026 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/04/2024 | 04/05/2039 | | 50,000,000 | 3.94/(SOFR) | | | | (820,128) | | (820,128) | (247,190) | | | | 927,786 | | B031 |
| SWP: OIS 3.951500 4/3/2039 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 06/17/2025 | 09/20/2026 | | 33,000,000 | SOFR/(3.94) | | | 4,011 | (82,162) | | (82,162) | (82,162) | | | | 182,596 | | B0311 |
| SWP: OIS 3.959600 1/16/2026 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/02/2024 | 04/03/2039 | | 50,000,000 | 3.95/(SOFR) | | | | (701,709) | | (701,709) | (278,111) | | | | 927,602 | | B031 |
| SWP: OIS 3.970000 4/4/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 10/11/2024 | 01/16/2026 | | 12,000,000 | SOFR/(3.96) | | | 24,590 | 15,613 | | 15,613 | (10,765) | | | | 44,414 | | B031 |
| SWP: OIS 3.986150 9/12/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/02/2025 | 04/04/2026 | | 100,000,000 | SOFR/(3.97) | | (4,300) | 90,218 | 46,586 | | 46,586 | 49,832 | | 1,055 | | 436,361 | | B031 |
| SWP: OIS 3.990900 4/10/2039 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 12/10/2024 | 09/12/2026 | | 55,000,000 | SOFR/(3.99) | | | 109,610 | (145,526) | | (145,526) | (249,300) | | | | 301,591 | | B0311 |
| SWP: OIS 3.997000 8/16/2026 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/08/2024 | 04/10/2039 | | 50,000,000 | 3.99/(SOFR) | | | | (639,164) | | (639,164) | (275,921) | | | | 928,248 | | B031 |
| SWP: OIS 4.020800 4/12/2039 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 05/14/2025 | 08/16/2026 | | 33,000,000 | SOFR/(4.00) | | | 13,430 | (75,304) | | (75,304) | (75,304) | | | | 175,302 | | B0311 |
| SWP: OIS 4.022100 6/12/2026 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/10/2024 | 04/12/2039 | | 100,000,000 | 4.02/(SOFR) | | | | (1,266,198) | | (1,266,198) | (479,246) | | | | 1,856,864 | | B031 |
| SWP: OIS 4.022400 11/29/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 12/10/2024 | 06/12/2026 | | 30,000,000 | SOFR/(4.02) | | | 52,867 | (33,363) | | (33,363) | (72,449) | | | | 146,255 | | B031 |
| SWP: OIS 4.033020 4/10/2034 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 08/27/2024 | 11/29/2025 | | 15,000,000 | SOFR/(4.02) | | | 27,693 | 17,951 | | 17,951 | (6,801) | | | | 48,399 | | B0311 |
| SWP: OIS 4.057500 4/11/2039 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/10/2024 | 04/10/2034 | | 50,000,000 | SOFR/(4.03) | | | 34,255 | (1,491,171) | | (1,491,171) | (1,629,361) | | | | 740,927 | | B0311 |
| SWP: OIS 4.065860 6/20/2026 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/11/2024 | 04/11/2039 | | 100,000,000 | 4.06/(SOFR) | | | | (1,061,940) | | (1,061,940) | (540,641) | | | | 1,856,680 | | B031 |
| SWP: OIS 4.069010 5/1/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 06/17/2025 | 06/20/2026 | | 50,000,000 | SOFR/(4.07) | | | 4,204 | (85,944) | | (85,944) | (85,944) | | | | 246,552 | | B031 |
| SWP: OIS 4.075800 4/3/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 05/30/2025 | 05/01/2026 | | 125,000,000 | SOFR/(4.07) | | | 23,841 | (104,593) | | (104,593) | (104,593) | | | | 571,325 | | B031 |
| SWP: OIS 4.076380 3/12/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/27/2025 | 04/03/2026 | | 14,245,000 | SOFR/(4.08) | | | 12,502 | (4,032) | | (4,032) | (4,032) | | | | 62,048 | | B031 |

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SWP: OIS 4.081000 9/1/2027 | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 12/10/2024 | 03/12/2026 | | 10,000,000 | SOFR/(4.08) | | | 13,924 | 386 | | 386 | (7,565) | | | | 41,792 | | B023 |
| SWP: OIS 4.096000 8/15/2026 SOF | 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) | | | 294,780 | (3,206,351) | | (3,206,351) | (2,731,383) | | | | 1,658,222 | | B031 |
| SWP: OIS 4.099600 5/16/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 11/13/2024 | 08/15/2026 | | 110,000,000 | SOFR/(4.10) | | | 166,693 | (357,777) | | (357,777) | (380,990) | | | | 583,629 | | B031 |
| SWP: OIS 4.101600 10/16/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 05/14/2025 | 05/16/2026 | | 23,000,000 | SOFR/(4.10) | | | 6,345 | (29,813) | | (29,813) | (29,813) | | | | 107,678 | | B031 |
| SWP: OIS 4.112000 12/24/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 10/11/2024 | 10/16/2025 | | 16,000,000 | SOFR/(4.10) | | | 25,187 | 14,697 | | 14,697 | (2,911) | | | | 43,517 | | B031 |
| SWP: OIS 4.113400 2/12/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/20/2025 | 12/24/2025 | | 21,000,000 | SOFR/(4.11) | | | 13,544 | 9,982 | | 9,982 | 9,982 | | | | 73,119 | | B031 |
| SWP: OIS 4.124100 5/15/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 11/07/2024 | 02/12/2026 | | 15,000,000 | SOFR/(4.11) | | | 18,653 | 2,741 | | 2,741 | (4,914) | | | | 59,146 | | B031 |
| SWP: OIS 4.139600 4/28/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 11/13/2024 | 05/15/2026 | | 25,000,000 | SOFR/(4.12) | | | 31,201 | (36,275) | | (36,275) | (36,877) | | | | 116,858 | | B031 |
| SWP: OIS 4.145880 1/3/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 01/24/2025 | 04/28/2026 | | 15,090,000 | SOFR/(4.14) | | | 13,384 | (18,565) | | (18,565) | (18,565) | | | | 68,630 | | B031 |
| SWP: OIS 4.150700 4/1/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/27/2025 | 01/03/2026 | | 47,975,000 | SOFR/(4.15) | | | 32,813 | 13,249 | | 13,249 | 13,249 | | | | 171,696 | | B0311 |
| SWP: OIS 4.151000 12/12/2025 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/01/2024 | 04/01/2026 | | 100,000,000 | SOFR/(4.15) | | | 48,381 | (80,058) | | (80,058) | (20,675) | | | | 434,000 | | B031 |
| SWP: OIS 4.151110 3/28/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 12/10/2024 | 12/12/2025 | | 10,000,000 | SOFR/(4.15) | | | 11,641 | 5,935 | | 5,935 | 1,484 | | | | 33,618 | | B031 |
| SWP: OIS 4.153400 11/20/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 01/24/2025 | 03/28/2026 | | 22,930,000 | SOFR/(4.15) | | | 19,258 | (17,458) | | (17,458) | (17,458) | | | | 98,790 | | B031 |
| SWP: OIS 4.166010 2/28/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/18/2025 | 11/20/2026 | | 141,000,000 | SOFR/(4.15) | | | 104,314 | (911,523) | | (911,523) | (911,523) | | | | 831,715 | | B031 |
| SWP: OIS 4.170500 8/20/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 01/24/2025 | 02/28/2026 | | 20,920,000 | SOFR/(4.17) | | | 16,777 | (7,684) | | (7,684) | (7,684) | | | | 85,347 | | B031 |
| SWP: OIS 4.172500 2/15/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/18/2025 | 08/20/2026 | | 17,000,000 | SOFR/(4.17) | | | 11,519 | (71,653) | | (71,653) | (71,653) | | | | 90,744 | | B031 |
| SWP: OIS 4.185000 1/28/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 11/13/2024 | 02/15/2026 | | 15,000,000 | SOFR/(4.17) | | | 14,113 | (3,789) | | (3,789) | (1,300) | | | | 59,536 | | B031 |
| SWP: OIS 4.201500 5/20/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 01/24/2025 | 01/28/2026 | | 31,390,000 | SOFR/(4.19) | | | 24,371 | (1,289) | | (1,289) | (1,289) | | | | 119,614 | | B031 |
| SWP: OIS 4.204800 11/12/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/18/2025 | 05/20/2026 | | 13,000,000 | SOFR/(4.20) | | | 6,639 | (28,949) | | (28,949) | (28,949) | | | | 61,241 | | B031 |
| SWP: OIS 4.210090 9/12/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 11/07/2024 | 11/12/2025 | | 24,877,000 | SOFR/(4.20) | | | 24,300 | 13,971 | | 13,971 | 10,366 | | | | 75,646 | | B031 |
| SWP: OIS 4.219490 8/29/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 12/10/2024 | 09/12/2025 | | 5,000,000 | SOFR/(4.21) | | | 4,335 | 2,180 | | 2,180 | 1,540 | | | | 11,257 | | B031 |
| SWP: OIS 4.221900 9/4/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 08/27/2024 | 08/29/2025 | | 30,000,000 | SOFR/(4.22) | | | 33,899 | 13,219 | | 13,219 | 184 | | | | 60,816 | | B031 |
| SWP: OIS 4.233000 12/23/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 08/30/2024 | 09/04/2025 | | 50,000,000 | SOFR/(4.22) | | | 54,916 | 23,425 | | 23,425 | 3,806 | | | | 106,308 | | B031 |
| SWP: OIS 4.246500 11/15/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 12/19/2024 | 12/23/2025 | | 50,000,000 | SOFR/(4.23) | | | 36,123 | 6,116 | | 6,116 | 25,774 | | | | 173,600 | | B031 |
| SWP: OIS 4.250000 12/20/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 11/13/2024 | 11/15/2025 | | 15,000,000 | SOFR/(4.25) | | | 11,381 | 5,766 | | 5,766 | 9,290 | | | | 46,116 | | 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) |
| SWP: OIS 4.252000 7/16/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 06/17/2025 | 12/20/2025 | | 25,000,000 | SOFR/(4.25) | | | 695 | (9,197) | | (9,197) | (9,197) | | | | 86,057 | | B031 |
| SWP: OIS 4.254930 2/20/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 10/11/2024 | 07/16/2025 | | 24,000,000 | SOFR/(4.25) | | | 19,632 | 2,429 | | 2,429 | (1,943) | | | | 25,124 | | B031 |
| SWP: OIS 4.278200 11/20/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/18/2025 | 02/20/2026 | | 2,000,000 | SOFR/(4.25) | | | 741 | (1,624) | | (1,624) | (1,624) | | | | 8,024 | | B031 |
| SWP: OIS 4.285320 8/12/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/18/2025 | 11/20/2025 | | 4,000,000 | SOFR/(4.28) | | | 1,143 | 236 | | 236 | 236 | | | | 12,518 | | B031 |
| SWP: OIS 4.304200 8/15/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 11/07/2024 | 08/12/2025 | | 14,780,000 | SOFR/(4.29) | | | 8,454 | 2,958 | | 2,958 | 5,398 | | | | 25,365 | | B031 |
| SWP: OIS 4.307900 8/20/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 11/13/2024 | 08/15/2025 | | 5,000,000 | SOFR/(4.30) | | | 2,343 | 942 | | 942 | 2,450 | | | | 8,875 | | B031 |
| SWP: OIS 4.447200 4/1/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/18/2025 | 08/20/2025 | | 4,000,000 | SOFR/(4.31) | | | 710 | 531 | | 531 | 531 | | | | 7,476 | | B0311 |
| SWP: OIS 4.480320 8/1/2025 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 04/12/2024 | 04/01/2026 | | 100,000,000 | 4.45/(SOFR) | | | 26,568 | 297,579 | | 297,579 | (47,281) | | | | 434,000 | | B031 |
| SWP: OIS 4.546300 9/18/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 01/30/2024 | 08/01/2025 | | 50,000,000 | SOFR/(4.48) | | | (4,468) | 1,551 | | 1,551 | 48,017 | | | | 74,023 | | B037 |
| SWP: OIS 4.575500 3/18/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 09/12/2023 | 09/18/2026 | | 300,000,000 | 4.55/(SOFR) | | | 135,529 | 2,700,447 | | 2,700,447 | 647,390 | | | | 1,656,246 | | B031 |
| SWP: OIS 4.693200 3/28/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/14/2024 | 03/18/2026 | | 80,000,000 | SOFR/(4.58) | | | (61,844) | (281,570) | | (281,570) | 100,924 | | | | 338,247 | | B031 |
| SWP: OIS 4.724100 5/23/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 06/26/2024 | 03/28/2026 | | 80,000,000 | SOFR/(4.69) | | | (118,104) | (376,664) | | (376,664) | 141,519 | | | | 344,666 | | B031 |
| SWP: OIS 4.771000 9/18/2025 SOF | Liability Hedge | Exhibit 7 | Equity/Index | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 05/21/2024 | 05/23/2026 | | 45,000,000 | SOFR/(4.72) | | | (59,448) | (313,222) | | (313,222) | 35,127 | | | | 212,966 | | B031 |
| SWP: OIS 4.790800 12/28/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 03/14/2024 | 09/18/2025 | | 55,000,000 | SOFR/(4.77) | | | (93,929) | (34,934) | | (34,934) | 156,792 | | | | 128,745 | | B031 |
| SWP: OIS 4.796600 7/22/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 06/26/2024 | 12/28/2025 | | 20,000,000 | SOFR/(4.79) | | | (41,992) | (52,967) | | (52,967) | 63,803 | | | | 70,419 | | B031 |
| SWP: OIS 4.893700 11/23/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 07/18/2024 | 07/22/2025 | | 50,000,000 | SOFR/(4.80) | | | (82,318) | (7,807) | | (7,807) | 118,940 | | | | 61,377 | | B031 |
| SWP: OIS 4.911600 9/28/2025 SOF | Liability Hedge | Exhibit 7 | Equity/Index | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 05/21/2024 | 11/23/2025 | | 25,000,000 | SOFR/(4.89) | | | (63,083) | (55,047) | | (55,047) | 93,832 | | | | 79,057 | | B031 |
| SWP: OIS 5.004500 8/23/2025 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 06/26/2024 | 09/28/2025 | | 25,000,000 | SOFR/(4.91) | | | (61,268) | (27,662) | | (27,662) | 90,474 | | | | 62,070 | | B031 |
| SWP: OIS 5.167000 8/3/2025 SOF | Liability Hedge | Exhibit 7 | Equity/Index | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 05/21/2024 | 08/23/2025 | | 35,000,000 | SOFR/(5.00) | | | (97,904) | (26,106) | | (26,106) | 131,058 | | | | 67,311 | | B031 |
| SWP: OIS 5.330000 9/28/2036 | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 05/01/2024 | 08/03/2025 | | 17,000,000 | SOFR/(5.17) | | | (60,436) | (10,286) | | (10,286) | 73,183 | | | | 25,943 | | B0311 |
| SWP: OIS 5.550000 9/11/2036 | 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) | | | 69,994 | 2,060,812 | | 2,060,812 | 358,088 | | | | 327,095 | | B0311 |
| SWP: USD 1.760000 10/4/2028 | 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) | | | 142,879 | 4,299,097 | | 4,299,097 | 950,280 | | | | 523,104 | | B037 |
| SWP: USD 3.748040 2/20/2035 SOF | 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) | | | (4,795,645) | (20,755,126) | | (20,755,126) | 9,336,798 | | | | 2,644,071 | | B0311 |
| SWP: USD 3.770600 2/23/2034 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/20/2024 | 02/20/2035 | | 50,000,000 | SOFR/(3.75) | | | 110,744 | (266,202) | | (266,202) | (1,625,611) | | | | 776,584 | | B0311 |
| SWP: USD 3.771370 2/23/2034 SOF | Fixed Income Security | D1 | Currency | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/22/2024 | 02/23/2034 | | 50,000,000 | SOFR/(3.77) | | | | (631,435) | | (631,435) | (1,588,804) | | | | 735,592 | | 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: USD 3.845500 2/22/2044 SOF | Fixed Income Security | D1 | Currency | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/22/2024 | 02/23/2034 | | 50,000,000 | SOFR/(3.77) | | | | (634,051) | | (634,051) | (1,588,923) | | | | 735,592 | | B0311 |
| SWP: USD 3.872200 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) | | | | (1,600,103) | | (1,600,103) | (695,242) | | | | 1,079,938 | | B0311 |
| SWP: USD 3.874200 2/22/2044 SOF | Fixed Income Security | D1 | Currency | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/22/2024 | 02/22/2044 | | 50,000,000 | 3.87/(SOFR) | | | | (1,521,655) | | (1,521,655) | (691,588) | | | | 1,079,938 | | B0311 |
| SWP: USD 3.910600 2/21/2036 SOF | Fixed Income Security | D1 | Currency | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/22/2024 | 02/22/2044 | | 50,000,000 | 3.87/(SOFR) | | | | (1,515,779) | | (1,515,779) | (691,315) | | | | 1,079,938 | | B0311 |
| SWP: USD 3.912700 2/20/2038 SOF | Liability Hedge | Exhibit 7 | Equity/Index | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/21/2024 | 02/21/2036 | | 250,000,000 | 3.91/(SOFR) | | | | (1,783,006) | | (1,783,006) | 308,344 | | | | 4,079,686 | | B0311 |
| SWP: USD 3.964800 2/22/2039 SOF | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/20/2024 | 02/20/2038 | | 50,000,000 | 3.91/(SOFR) | | | | (679,966) | | (679,966) | (68,451) | | | | 889,243 | | B0311 |
| SWP: USD 3.975000 09/11/2036 | Fixed Income Security | D1 | Duration | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 02/20/2024 | 02/22/2039 | | 50,000,000 | 3.96/(SOFR) | | | | (671,428) | | (671,428) | (270,277) | | | | 923,903 | | B0311 |
| SWP: USD 4.147500 09/28/2036 | Fixed Income Security | D1 | Interest Rate | HSBC BANK USA, N.A. 1IE8VN30JCEQV1H4R804 | 07/26/2011 | 09/11/2036 | | 31,250,000 | US3MLIB/(3.98) | | | 103,999 | 172,684 | | 172,684 | (994,761) | | | | 523,104 | | B0311 |
| SWP: OIS 3.882140 7/2/2026 SOF | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange 549300HN4UKV1E2R3U73 | 06/30/2025 | 07/02/2026 | | 150,000,000 | 3.88(SOFR) | | | | (26,346) | | (26,346) | (26,346) | | | | 752,052 | | B0311 |
| 1119999999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | 14,970,428 | (4,300) | 4,355,736 | (109,441,680) | XXX | (107,199,071) | (102,923,892) | | (4,945) | | 185,091,611 | XXX | XXX |
| CSWAP: CAD/USD 06/17/2032 | Foreign Liability | D1 | Currency | CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78 | 06/10/2025 | 06/17/2032 | | 730,700,000 | 4.00/(5.04) | | | (290,761) | (6,664,336) | | (6,664,336) | (8,833,519) | 2,169,183 | | | 9,645,422 | | B021 |
| CSWAP: CHF/USD 05/04/2028 | Foreign Liability | D1 | Currency | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 04/20/2022 | 05/04/2028 | | 21,130 | 100.00/(100.00) | | | 3,175 | 21,735 | | 21,735 | 5,777 | 3,057 | | | 178 | | B021 |
| CSWAP: CHF/USD 05/07/2032 | Foreign Liability | D1 | Currency | UBS AG, LONDON BFM8T61CT2L1QCEMIK50 | 04/17/2024 | 05/07/2032 | | 51,386 | 100.00/(100.00) | | | 1,011 | 36,366 | | 36,366 | 29,596 | 5,960 | | | 673 | | B021 |
| CSWAP: CHF/USD 07/23/2030 | Foreign Liability | D1 | Currency | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 04/08/2021 | 07/23/2030 | | 51,213 | 100.00/(100.00) | | | 7,416 | 85,991 | | 85,991 | 25,241 | 7,260 | | | 576 | | B021 |
| CSWAP: CHF/USD 09/11/2029 | Foreign Liability | D1 | Currency | SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41 | 09/02/2020 | 09/11/2029 | | 39,560 | 100.00/(100.00) | | | 4,514 | 49,900 | | 49,900 | 16,213 | 5,502 | | | 406 | | B021 |
| CSWAP: CHF/USD 10/18/2027 | Foreign Liability | D1 | Currency | CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 | 04/09/2019 | 10/18/2027 | | 650,260,104 | 0.01/(0.01) | | | 3,828 | 29,772 | | 29,772 | (99,313,024) | 99,341,535 | | | 4,932,310 | | B021 |
| CSWAP: EUR/USD 06/08/2035 | Foreign Liability | D1 | Currency | CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 | 06/02/2025 | 06/08/2035 | | 570,850,000 | 3.63/(5.29) | | | (563,041) | 2,328,486 | | 2,328,486 | (13,746,240) | 16,074,726 | | | 9,001,168 | | B023 |
| CSWAP: EUR/USD 09/30/2052 | STADIUM FUNDING TRUST - VALENCIA | D1 | Currency | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 05/07/2025 | 09/30/2052 | | 37,598,290 | 7.84/(5.82) | | | 11,421 | (231,400) | | (231,400) | 1,024,727 | (1,256,127) | | | 981,726 | | B023 |
| CSWAP: GBP/USD 07/09/2037 | Foreign Liability | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | 06/12/2025 | 07/09/2037 | | 6,120,000 | 5.77/(5.83) | | | | 98,010 | | 98,010 | 144,582 | (46,571) | | | 106,147 | | 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) | | | 32,489 | 2,642,663 | | 2,642,663 | 61,657 | (955,677) | | | 415,461 | | B023 |
| CSWAP: USD/AUD 09/17/2037 | Foreign Liability | D1 | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | 05/22/2025 | 09/17/2037 | | 45,211,650 | 5.99/(AUDBBRBBSW3M) | | | | 1,205,249 | | 1,205,249 | 2,195,780 | (990,531) | | | 790,385 | | B023 |
| CSWAP: USD/CAD 06/27/2030 | TFORCE HOLDINGS INC. | D1 | Currency | CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78 | 06/20/2025 | 06/27/2030 | | 2,038,884 | 5.52/(4.52) | | | 221 | (5,933) | | (5,933) | 7,216 | (13,149) | | | 22,783 | | B023 |
| CSWAP: USD/CAD 06/27/2032 | TFORCE HOLDINGS INC. | D1 | Currency | CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78 | 06/20/2025 | 06/27/2032 | | 2,184,519 | 5.88/(4.94) | | | 219 | (5,181) | | (5,181) | 8,907 | (14,089) | | | 28,893 | | B023 |
| CSWAP: USD/CAD 06/27/2034 | TFORCE HOLDINGS INC. | D1 | Currency | CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78 | 06/20/2025 | 06/27/2034 | | 11,505,133 | 6.23/(5.33) | | | 1,106 | (9,431) | | (9,431) | 64,769 | (74,200) | | | 172,551 | | B023 |
| CSWAP: USD/CAD 07/10/2037 | Foreign Liability | D1 | Currency | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 05/22/2025 | 07/10/2037 | | 34,612,080 | 7.00/(6.04) | | | | 316,683 | | 316,683 | 882,324 | (565,641) | | | 600,388 | | B023 |
| CSWAP: USD/EUR 06/28/2030 | Foreign Liability | D1 | Currency | BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16 | 05/22/2025 | 06/28/2030 | | 44,346,120 | 6.09/(4.29) | | | 54,184 | (1,290,471) | | (1,290,471) | 495,693 | (1,786,163) | | | 495,669 | | 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) | | | 161,679 | (1,076,178) | | (1,076,178) | 347,255 | (2,421,115) | | | 176,200 | | B023 |

E06.21

# 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 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) | | | 113,834 | (681,380) | | (681,380) | 20,711 | (1,591,018) | | | 63,986 | | B023 |
| CSWAP: USD/EUR 6/30/2030 | n/a | D1 | Currency | MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54 | 06/05/2025 | 06/30/2030 | | 459,200 | 6.20/(4.52) | | | 141 | (7,780) | | (7,780) | 2,559 | (10,340) | | | 5,135 | | 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) | | | 190,129 | (197,682) | | (197,682) | 152,611 | (3,140,531) | | | 142,157 | | 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) | | | 71,117 | (325,654) | | (325,654) | 24,243 | (913,106) | | | 41,211 | | 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) | | | 87,506 | 2,237,188 | | 2,237,188 | 963,515 | (1,722,060) | | | 416,558 | | 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) | | | 26,197 | 443,228 | | 443,228 | 28,185 | (678,208) | | | 41,295 | | B023 |
| CSWAP: USD/GBP 07/09/2032 | HOWARD DE WALDEN ESTATES LIMITED | D1 | Currency | CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 | 06/12/2025 | 07/09/2032 | | 1,700,000 | 5.39/(5.43) | | | | 16,585 | | 16,585 | 29,521 | (12,937) | | | 22,537 | | 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) | | | 92,649 | 670,022 | | 670,022 | 66,018 | (4,163,610) | | | 261,048 | | 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) | | | 36,880 | 1,424,241 | | 1,424,241 | 171,759 | (695,901) | | | 123,747 | | B023 |
| 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) | | | 61,427 | 2,585,230 | | 2,585,230 | 351,530 | (1,144,108) | | | 264,942 | | 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) | | | 116,788 | (404,694) | | (404,694) | (73,151) | (707,696) | | | 22,679 | | 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) | | | 76,182 | (3,029,249) | | (3,029,249) | 207,241 | (3,302,580) | | | 315,325 | | 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) | | | 231,450 | 6,502,984 | | 6,502,984 | 2,632,245 | (4,741,562) | | | 1,168,556 | | 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) | | | 251,964 | 5,873,542 | | 5,873,542 | (257,999) | (3,974,891) | | | 222,854 | | 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) | | | 70,953 | 1,175,672 | | 1,175,672 | (87,611) | (1,946,163) | | | 107,763 | | B023 |
| CSWAP: USD/GBP 6/29/2029 | ARQIVA PP FINANCING PLC | D1 | Currency | UBS AG, LONDON .... BFM8T61CT2L1QCEMIK50 | 06/27/2014 | 06/29/2029 | | 19,382,747 | 5.08/(SONIA+237.66 bps) | | | (45,588) | 3,630,975 | | 3,630,975 | 248,442 | (2,043,179) | | | 193,827 | | 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) | | | 375,417 | 14,911,737 | | 14,911,737 | (129,328) | (5,307,718) | | | 413,905 | | B023 |
| CSWAP: USD/GBP 9/11/2032 | Foreign Liability | D1 | Currency | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 03/11/2025 | 09/11/2032 | | 2,585,000 | 5.82/(6.13) | | | | (36,254) | | (36,254) | 119,444 | (155,698) | | | 34,695 | | B023 |
| CSWAP: USD/GBP 9/11/2035 | Foreign Liability | D1 | Currency | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 03/11/2025 | 09/11/2035 | | 29,727,500 | 6.05/(6.40) | | | | (614,297) | | (614,297) | 1,176,235 | (1,790,532) | | | 474,838 | | 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) | | | 41,939 | 1,078,497 | | 1,078,497 | (32,780) | (707,696) | | | 50,733 | | 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) | | | 153,493 | 3,503,849 | | 3,503,849 | 43,982 | (2,447,448) | | | 232,510 | | B023 |
| CSWAP: USD/JPY 06/17/2045 | METLIFE INC | D1 | Currency | NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91 | 06/04/2025 | 06/17/2045 | | 90,753,000 | 6.34/(3.29) | | | 108,642 | 1,619,677 | | 1,619,677 | 866,331 | 753,346 | | | 2,028,187 | | B023 |
| 1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange | | | | | | | | | | | | 1,488,581 | 37,908,362 | XXX | 37,908,362 | (110,247,749) | 69,040,324 | | | 34,019,424 | 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) | | | 201,955 | 388,758 | | 388,758 | (13,462) | | | | 243,139 | | 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) | | | 70,471 | 901 | | 901 | (23,287) | | | | 17,750 | | 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) | | | 135,493 | 152,304 | | 152,304 | 89 | | | | 117,333 | | 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) | | | 268,861 | 581,423 | | 581,423 | (32,481) | | | | 393,892 | | B070 |

# 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: IFS 2.005 12/31/2045 | Liability Hedge | Exhibit 5 | Inflation Risk | SOCIETE GENERALE | 02RNE8IBXP4R0TD8PU41 | 03/22/2016 | 12/31/2045 | | 55,000,000 | CPI_1/(CPI_1) | | | 510,835 | 1,392,032 | | 1,392,032 | (324,536) | | | | 1,245,656 | | B070 |
| SWP: IFS 2.30250000 12/31/2028 | Liability Hedge | Exhibit 5 | Inflation Risk | BARCLAYS BANK PLC | G5GSEF7VJP5I7OUK5573 | 08/19/2010 | 12/31/2028 | | 4,000,000 | CPI_1/(CPI_1) | | | 46,440 | 12,994 | | 12,994 | (1,424) | | | | 37,453 | | B070 |
| SWP: IFS 2.67 12/31/2043 | Liability Hedge | Exhibit 5 | Inflation Risk | JP MORGAN CHASE | 7H6GLXDRUGQFU57RNE97 | 07/19/2010 | 12/31/2043 | | 4,000,000 | CPI_1/(CPI_1) | | | 32,389 | (157,205) | | (157,205) | (26,749) | | | | 86,058 | | B070 |
| SWP: IFS 2.689012/31/2028 | Liability Hedge | Exhibit 5 | Inflation Risk | BANK OF AMERICA, NA | B4TYDEB6GKMZO031MB27 | 12/18/2013 | 12/31/2028 | | 7,700,000 | CPI_1/(CPI_1) | | | 59,352 | (97,229) | | (97,229) | (842) | | | | 72,097 | | B070 |
| SWP: IFS 2.778 12/31/43 | Liability Hedge | Exhibit 5 | Inflation Risk | SOCIETE GENERALE | 02RNE8IBXP4R0TD8PU41 | 12/11/2013 | 12/31/2043 | | 50,000,000 | CPI_1/(CPI_1) | | | 346,829 | (3,359,376) | | (3,359,376) | (319,749) | | | | 1,075,728 | | B070 |
| SWP: IFS 2.78892 12/31/43 | Liability Hedge | Exhibit 5 | Inflation Risk | UBS AG, LONDON | BFM8T61CT2L10CEMIK50 | 12/12/2013 | 12/31/2043 | | 50,000,000 | CPI_1/(CPI_1) | | | 338,151 | (3,475,336) | | (3,475,336) | (314,806) | | | | 1,075,728 | | B070 |
| SWP: IFS 2.79 12/31/2033 | Liability Hedge | Exhibit 5 | Inflation Risk | CITIBANK, N.A. | E57ODZWZ7FF32TWEFA76 | 12/17/2013 | 12/31/2033 | | 5,700,000 | CPI_1/(CPI_1) | | | 38,996 | (230,486) | | (230,486) | (33,301) | | | | 83,138 | | B070 |
| SWP: IFS 2.7975 12/31/43 | Liability Hedge | Exhibit 5 | Inflation Risk | JP MORGAN CHASE | 7H6GLXDRUGQFU57RNE97 | 12/13/2013 | 12/31/2043 | | 55,000,000 | CPI_1/(CPI_1) | | | 372,551 | (3,878,692) | | (3,878,692) | (353,906) | | | | 1,183,301 | | 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) | | | 6,681 | (23,330) | | (23,330) | (2,023) | | | | 10,615 | | B070 |
| SWP: IFS 2.8125 12/31/38 | Liability Hedge | Exhibit 5 | Inflation Risk | NATWEST MARKETS PLC | RR3QWICWWIPCS8A4S074 | 12/16/2013 | 12/31/2038 | | 30,000,000 | CPI_1/(CPI_1) | | | 199,350 | (1,658,670) | | (1,658,670) | (167,340) | | | | 551,387 | | B070 |
| SWP: IFS 2.82094 12/31/2043 | Liability Hedge | Exhibit 5 | Inflation Risk | UBS AG, LONDON | BFM8T61CT2L10CEMIK50 | 12/16/2013 | 12/31/2043 | | 29,500,000 | CPI_1/(CPI_1) | | | 191,286 | (2,209,176) | | (2,209,176) | (187,911) | | | | 634,680 | | 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) | | | 12,613 | (99,111) | | (99,111) | (13,328) | | | | 30,838 | | B070 |
| SWP: IFS 2.86 12/31/2043 | Liability Hedge | Exhibit 5 | Inflation Risk | JP MORGAN CHASE | 7H6GLXDRUGQFU57RNE97 | 05/20/2010 | 12/31/2043 | | 3,000,000 | CPI_1/(CPI_1) | | | 18,468 | (223,744) | | (223,744) | (22,374) | | | | 64,544 | | B070 |
| SWP: IFS 2.865 12/31/2039 | Liability Hedge | Exhibit 5 | Inflation Risk | SOCIETE GENERALE | 02RNE8IBXP4R0TD8PU41 | 12/18/2013 | 12/31/2039 | | 3,000,000 | CPI_1/(CPI_1) | | | 18,668 | (203,217) | | (203,217) | (15,754) | | | | 57,143 | | 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) | | | 189,652 | (2,773,280) | | (2,773,280) | (193,152) | | | | 684,774 | | B070 |
| SWP: IFS 2.88 12/31/2033 | Liability Hedge | Exhibit 5 | Inflation Risk | UBS AG, LONDON | BFM8T61CT2L10CEMIK50 | 03/13/2025 | 12/31/2033 | | 9,000,000 | CPI_1/(CPI_1) | | | 51,643 | (426,873) | | (426,873) | (72,503) | | | | 131,270 | | B070 |
| SWP: IFS 2.95 12/31/2043 | Liability Hedge | Exhibit 5 | Inflation Risk | JP MORGAN CHASE | 7H6GLXDRUGQFU57RNE97 | 05/05/2011 | 12/31/2043 | | 10,000,000 | CPI_1/(CPI_1) | | | 54,384 | (967,894) | | (967,894) | (74,841) | | | | 215,146 | | B070 |
| SWP: IFS 2.98 12/31/2043 | Liability Hedge | Exhibit 5 | Inflation Risk | JP MORGAN CHASE | 7H6GLXDRUGQFU57RNE97 | 02/23/2011 | 12/31/2043 | | 14,000,000 | CPI_1/(CPI_1) | | | 72,895 | (1,390,669) | | (1,390,669) | (104,440) | | | | 301,204 | | B070 |
| SWP: IFS 3.0625 12/31/2033 | Liability Hedge | Exhibit 5 | Inflation Risk | CREDIT SUISSE INTERNATIONAL | E58DKGMJYYYJLN8C3868 | 01/06/2010 | 12/31/2033 | | 4,500,000 | CPI_1/(CPI_1) | | | 16,917 | (307,462) | | (307,462) | (48,108) | | | | 65,635 | | B070 |
| 1159999999. Subtotal - Swaps - Hedging Other - Other | | | | | | | | | | | | 3,254,880 | (18,953,338) | XXX | (18,953,338) | (2,346,228) | | | | 8,378,509 | XXX | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | 14,970,428 | (4,300) | 9,099,197 | (90,486,656) | XXX | (88,244,047) | (215,517,869) | 69,040,324 | (4,945) | | 227,489,544 | XXX | XXX |
| SWP: OIS 1.390000 8/31/2031 | Fixed Income Security | D1 | Interest Rate | HSBC BANK USA, N.A. | 1IE8VN30JCEQV1H4R804 | 07/27/2011 | 09/28/2036 | | 19,500,000 | .US3MLIB/(4.15) | | | 47,848 | (195,629) | | (195,629) | (610,071) | | | | 327,095 | | B031 |
| SWP: OIS 2.152500 3/10/2032 | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange | 549300HN4UKV1E2R3U73 | 08/26/2021 | 08/31/2031 | | 100,000,000 | 1.39/(SOFR+26.16 bps) | | | (1,622,684) | | | (13,116,510) | | | | | 1,242,236 | | B031 |
| SWP: OIS 2.152500 3/10/2032 | Fixed Income Security | D1 | Interest Rate | Chicago Mercantile Exchange | 549300HN4UKV1E2R3U73 | 03/24/2022 | 03/10/2032 | | 200,000,000 | 2.15/(SOFR) | | | (2,320,106) | | | (15,948,191) | | | | | 2,588,171 | | B031 |
| 1179999999. Subtotal - Swaps - Replication - Interest Rate | | | | | | | | | | | | (3,894,942) | (195,629) | XXX | (29,260,330) | (610,071) | | | | 4,157,502 | XXX | XXX |
| ICE: (CDX.NA.IG.44.V1) | Fixed Income Security | D1 | Interest Rate | Intercontinental Exchange | 549300HN4UKV1E2R3U73 | 05/05/2025 | 06/20/2030 | | 754,500,000 | 1.00 | | | 11,879,901 | 1,563,924 | | 11,395,752 | | | (484,149) | | 754,500,000 | | B053 |
| ICE: (CDX.NA.IG.44.V1) | Fixed Income Security | D1 | Interest Rate | Intercontinental Exchange | 549300HN4UKV1E2R3U73 | 05/06/2025 | 06/20/2035 | | 729,500,000 | 1.00 | | | (2,280,124) | 1,430,340 | | (2,236,379) | | | 43,745 | | 729,500,000 | | B053 |
| 1189999999. Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | | | 9,599,777 | 2,994,264 | 9,159,373 | XXX | 21,992,705 | | | (440,404) | | 1,484,000,000 | XXX | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | | | 9,599,777 | (900,678) | 8,963,744 | XXX | (7,267,625) | (610,071) | | (440,404) | | 1,488,157,502 | 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) |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| TRSWAP: LQD US EQUITY | Fixed Income Security | D1 | Interest Rate | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 06/25/2025 | 07/30/2025 | | 102,262,600 | 108.79/(SOFR+(47.00) bps) | | | 715,763 | 11,007 | | 11,007 | 11,007 | | | | 146,589 | | B031 |
| TRSWAP: LQD US EQUITY | Fixed Income Security | D1 | Interest Rate | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 06/25/2025 | 07/16/2025 | | 102,262,600 | 108.79/(SOFR+(40.00) bps) | | | 714,769 | 11,206 | | 11,206 | 11,206 | | | | 107,053 | | B031 |
| 1329999999. Subtotal - Swaps - Other - Total Return | | | | | | | | | | | | 1,430,532 | 22,213 | XXX | 22,213 | 22,213 | | | | 253,642 | XXX | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | | | 1,430,532 | 22,213 | XXX | 22,213 | 22,213 | | | | 253,642 | XXX | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | 14,970,428 | (107,588) | 312,806 | (109,738,625) | XXX | (133,405,517) | (103,533,963) | | (2,973) | | 192,579,237 | XXX | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | | 9,599,777 | 2,994,264 | 9,159,373 | XXX | 21,992,705 | | | (440,404) | | 1,484,000,000 | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | | | (42,770,275) | 923,410,978 | XXX | 1,196,776,990 | (93,861,655) | 891,504,880 | | | 277,773,876 | XXX | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | | | 1,430,532 | 22,213 | XXX | 22,213 | 22,213 | | | | 253,642 | XXX | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | | | 3,254,880 | (18,953,338) | XXX | (18,953,338) | (2,346,228) | | | | 8,378,509 | XXX | XXX |
| 1409999999. Total Swaps | | | | | | | | | | 14,970,428 | 9,492,189 | (34,777,793) | 803,900,601 | XXX | 1,066,433,053 | (199,719,633) | 891,504,880 | (443,377) | | 1,962,985,264 | XXX | XXX |
| CAD/USD | Net Investment in Foreign Operations | D22 | Currency | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 03/19/2025 | 09/26/2025 | 33,793,045 | 33,793,045 | /() | | | | (1,384,675) | | (1,519,691) | (1,384,675) | | | | 82,964 | | B022 |
| CAD/USD | Net Investment in Foreign Operations | D22 | Currency | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 06/16/2025 | 12/19/2025 | 41,671,457 | 41,671,457 | /() | | | | 630,783 | | 289,560 | 630,783 | | | | 143,030 | | B022 |
| 1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | (753,892) | XXX | (1,230,131) | (753,892) | | | | 225,994 | XXX | XXX |
| AUD/USD | Foreign Equities | BA | Currency | SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | 04/22/2025 | 08/01/2025 | | 6,661,148 | /() | | | | (151,108) | | (151,108) | (3,169) | (147,939) | | | 9,862 | | B031 |
| CAD/USD | Foreign Equities | BA | Currency | CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78 | 04/22/2025 | 08/01/2025 | | 46,918,178 | /() | | | | (384,491) | | (384,491) | (69,250) | (315,241) | | | 69,461 | | B031 |
| EUR/USD | Foreign Equities | BA | Currency | CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 | 05/09/2025 | 08/22/2025 | | 93,391,967 | /() | | | | (3,605,767) | | (3,605,767) | (303,563) | (3,302,204) | | | 177,939 | | B031 |
| EUR/USD | Foreign Investments | D22 | Currency | CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 | 05/09/2025 | 08/22/2025 | | 2,637,598 | /() | | | | (101,835) | | (101,835) | (8,573) | (93,262) | | | 5,025 | | B031 |
| EUR/USD | Foreign Equities | BA | Currency | CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78 | 06/25/2025 | 08/08/2025 | | 8,106,710 | /() | | | | (79,696) | | (79,696) | (19,615) | (60,081) | | | 13,250 | | B031 |
| EUR/USD | Foreign Equities | BA | Currency | CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78 | 06/25/2025 | 08/08/2025 | | 1,500,178 | /() | | | | (14,748) | | (14,748) | (3,630) | (11,118) | | | 2,452 | | B031 |
| EUR/USD | Foreign Equities | BA | Currency | CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78 | 06/25/2025 | 08/08/2025 | | 2,194,646 | /() | | | | (21,575) | | (21,575) | (5,310) | (16,265) | | | 3,587 | | B031 |
| EUR/USD | Foreign Equities | BA | Currency | BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | 04/23/2025 | 08/08/2025 | | 601,122,731 | /() | | | | (17,186,635) | | (17,186,635) | (1,429,238) | (15,757,397) | | | 982,469 | | B031 |
| EUR/USD | Foreign Equities | BA | Currency | CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 | 04/23/2025 | 08/08/2025 | | 91,920,428 | /() | | | | (2,643,888) | | (2,643,888) | (218,516) | (2,425,372) | | | 150,234 | | B031 |
| EUR/USD | Foreign Equities | BA | Currency | CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 | 04/23/2025 | 08/08/2025 | | 2,277,046 | /() | | | | (65,494) | | (65,494) | (5,413) | (60,081) | | | 3,722 | | B031 |
| EUR/USD | Foreign Equities | BA | Currency | CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 | 04/24/2025 | 08/08/2025 | | 10,190,092 | /() | | | | (279,945) | | (279,945) | (24,254) | (255,692) | | | 16,655 | | B031 |
| GBP/USD | Foreign Equities | BA | Currency | CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78 | 05/09/2025 | 08/22/2025 | | 55,307,794 | /() | | | | (1,620,355) | | (1,620,355) | (6,262) | (1,614,093) | | | 105,377 | | B031 |
| GBP/USD | Foreign Equities | BA | Currency | CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78 | 05/09/2025 | 08/22/2025 | | 52,144,904 | /() | | | | (1,527,692) | | (1,527,692) | (5,904) | (1,521,788) | | | 99,351 | | B031 |
| GBP/USD | Foreign Equities | BA | Currency | CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78 | 06/25/2025 | 08/08/2025 | | 6,065,473 | /() | | | | (36,336) | | (36,336) | (916) | (35,419) | | | 9,913 | | B031 |
| GBP/USD | Foreign Equities | BA | Currency | CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78 | 04/23/2025 | 08/08/2025 | | 17,554,022 | /() | | | | (559,005) | | (559,005) | (605) | (558,400) | | | 28,690 | | B031 |
| EUR/USD | Foreign Equities | BA | Currency | CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208 | 05/09/2025 | 08/22/2025 | | 40,516,819 | /() | | | | (1,564,312) | | (1,564,312) | (131,697) | (1,432,616) | | | 77,196 | | B031 |
| 1439999999. Subtotal - Forwards - Hedging Other | | | | | | | | | | | | | (29,842,882) | XXX | (29,842,882) | (2,235,915) | (27,606,968) | | | 1,755,183 | XXX | XXX |
| T-FRWD 2.375 5/51 @ 75.00295 | Fixed Income Security | D1 | Duration | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 07/06/2023 | 07/08/2025 | | 200,000,000 | /() | | | (1,444,454) | | | (23,149,986) | | | | | 148,047 | | 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 2.375 5/51 @ 76.104274 | Fixed Income Security | D1 | Duration | CITIBANK, N.A. E57ODZWZ7FF32TWEFA76 | 07/14/2023 | 07/18/2025 | | 300,000,000 | /() | | | (1,858,740) | | | (37,958,855) | | | | | 333,105 | | B0311 |
| T-FRWD 4.125 8/53 @ 90.683526 | Fixed Income Security | D1 | Duration | BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | 10/13/2023 | 10/17/2025 | | 175,000,000 | /() | | | (510,043) | | | (2,448,548) | | | | | 478,162 | | B0311 |
| T-FRWD 4.25 02/54 @ 97.848491 | Fixed Income Security | D1 | Duration | WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 | 03/25/2024 | 03/25/2027 | | 70,000,000 | /() | | | (71,058) | | | (5,273,584) | | | | | 460,918 | | B0311 |
| T-FRWD 4.25 2/54 @ 97.6202220 | Fixed Income Security | D1 | Duration | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 03/18/2024 | 03/19/2026 | | 230,000,000 | /() | | | (584,223) | | | (15,026,956) | | | | | 974,321 | | B0311 |
| T-FRWD 4.75 05/55 @ 97.432 | Fixed Income Security | D1 | Duration | BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 | 06/17/2025 | 06/17/2026 | | 137,000,000 | /() | | | 29,847 | | | 1,706,979 | | | | | 672,691 | | B0311 |
| T-FRWD 4.75 05/55 @ 97.695 | Fixed Income Security | D1 | Duration | JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97 | 06/25/2025 | 06/25/2026 | | 131,000,000 | /() | | | 14,643 | | | 1,268,720 | | | | | 650,498 | | B0311 |
| T-FRWD 4.75 05/55 @ 98.132 | Fixed Income Security | D1 | Duration | MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54 | 06/26/2025 | 07/07/2026 | | 77,000,000 | /() | | | 7,608 | | | 391,783 | | | | | 388,674 | | B0311 |
| T-FRWD 4.75 11/53 @ 106.171415 | Fixed Income Security | D1 | Duration | TORONTO DOMINION BANK PT30B789TSUIDF371261 | 01/23/2024 | 01/23/2026 | | 125,000,000 | /() | | | (11,949) | | | (8,993,951) | | | | | 470,672 | | B0311 |
| T-FRWD 4.75 11/53 @ 96.752 | Fixed Income Security | D1 | Duration | TORONTO DOMINION BANK PT30B789TSUIDF371261 | 06/18/2025 | 12/17/2026 | | 132,000,000 | /() | | | 39,151 | | | 1,222,192 | | | | | 799,051 | | B0311 |
| T-FRWD 4.75 5/55 @ 95.3207 | Fixed Income Security | D1 | Duration | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 06/10/2025 | 06/10/2027 | | 225,000,000 | /() | | | 108,694 | | | 4,353,447 | | | | | 1,569,045 | | B0311 |
| T-FRWD 5.00 05/45 @ 98.2478650 | Fixed Income Security | D1 | Duration | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 06/16/2025 | 06/16/2027 | | 86,000,000 | /() | | | | | | 1,738,237 | | | | | 602,252 | | B0311 |
| T-FRWD 5.00 05/45 @ 99.722121 | Fixed Income Security | D1 | Duration | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | 06/23/2025 | 06/23/2027 | | 78,000,000 | /() | | | | | | 486,762 | | | | | 548,893 | | B0311 |
| 1449999999. Subtotal - Forwards - Replication | | | | | | | | | | | | (4,280,524) | | XXX | (81,683,760) | | | | | 8,096,329 | XXX | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | | | (4,280,524) | (30,596,774) | XXX | (112,756,773) | (2,989,807) | (27,606,968) | | | 10,077,506 | XXX | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | (103,288) | (44,406,844) | 884,647,408 | XXX | 1,160,692,381 | 15,632,202 | 822,464,556 | 1,972 | | 247,310,570 | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | 69,558,678 | 26,260,325 | 9,099,197 | (101,666,727) | XXX | (99,424,118) | (237,506,716) | 41,433,356 | (4,945) | | 229,244,727 | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | 9,599,777 | (5,181,202) | 8,963,744 | XXX | (88,951,385) | (610,071) | | (440,404) | | 1,496,253,831 | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | 1,430,532 | 22,213 | XXX | 22,213 | 22,213 | | | | 253,642 | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | 69,558,678 | 35,756,814 | (39,058,317) | 791,966,638 | XXX | 972,339,091 | (222,462,372) | 863,897,912 | (443,377) | | 1,973,062,770 | 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 |
| TUU5 | 9 | 1,800,000 | Sep-25 CBT 2-YEAR TREAS. NOTE | Fixed Income Portfolio | D1 | Interest Rate | 09/30/2025 | CBT ES7IP3U3RHIGC71XBU11 | 05/22/2025 | 103.5798 | 104.0094 | 492 | 492 | | | | 7,774 | 7,774 | 12,965 | B0311 | 2,000 |
| TUU5 | 2 | 400,000 | Sep-25 CBT 2-YEAR TREAS. NOTE | Fixed Income Portfolio | D1 | Interest Rate | 09/30/2025 | CBT ES7IP3U3RHIGC71XBU11 | 05/23/2025 | 103.6500 | 104.0094 | 109 | 109 | | | | 1,438 | 1,438 | 2,881 | B0311 | 2,000 |
| USU5 | 28 | 2,800,000 | Sep-25 CBT 30 YR TREASURY BONDS | Fixed Income Portfolio | D1 | Interest Rate | 09/19/2025 | CBT ES7IP3U3RHIGC71XBU11 | 05/22/2025 | 110.1875 | 115.4688 | 29,797 | 29,797 | | | | 147,875 | 147,875 | 20,167 | B0311 | 1,000 |
| WNU5 | 2 | 200,000 | Sep-25 CBT ULTRA T-BOND FUTS + OPTS | Fixed Income Portfolio | D1 | Interest Rate | 09/19/2025 | CBT ES7IP3U3RHIGC71XBU11 | 06/25/2025 | 117.3750 | 119.1250 | 2,688 | 2,688 | | | | 3,500 | 3,500 | 1,441 | B0311 | 1,000 |
| WNU5 | 1 | 100,000 | Sep-25 CBT ULTRA T-BOND FUTS + OPTS | Fixed Income Portfolio | D1 | Interest Rate | 09/19/2025 | CBT ES7IP3U3RHIGC71XBU11 | 06/30/2025 | 119.0938 | 119.1250 | 31 | 31 | | | | 31 | 31 | 720 | B0311 | 1,000 |
| 1539999999. Subtotal - Long Futures - Hedging Other | | | | | | | | | | | | 33,117 | 33,117 | | | | 160,618 | 160,618 | 38,174 | XXX | XXX |
| 1579999999. Subtotal - Long Futures | | | | | | | | | | | | 33,117 | 33,117 | | | | 160,618 | 160,618 | 38,174 | XXX | XXX |
| FVU5 | 1 | 100,000 | Sep-25 CBT 5 YEAR TREAS. NOTE | Fixed Income Portfolio | D1 | Interest Rate | 09/30/2025 | CBT ES7IP3U3RHIGC71XBU11 | 05/28/2025 | 107.8281 | 109.0000 | (133) | (133) | | | | (1,172) | (1,172) | 720 | B0311 | 1,000 |
| FVU5 | 2 | 200,000 | Sep-25 CBT 5 YEAR TREAS. NOTE | Fixed Income Portfolio | D1 | Interest Rate | 09/30/2025 | CBT ES7IP3U3RHIGC71XBU11 | 06/03/2025 | 108.1172 | 109.0000 | (266) | (266) | | | | (1,766) | (1,766) | 1,441 | B0311 | 1,000 |
| TYU5 | 2 | 200,000 | Sep-25 CBT TREASURY NOTES 10Y | Fixed Income Portfolio | D1 | Interest Rate | 09/19/2025 | CBT ES7IP3U3RHIGC71XBU11 | 05/28/2025 | 110.2500 | 112.1250 | (625) | (625) | | | | (3,750) | (3,750) | 1,441 | B0311 | 1,000 |
| UXYU5 | 27 | 2,700,000 | Sep-25 CBT ULTRA 10YR TNOTE FUTURE | Fixed Income Portfolio | D1 | Interest Rate | 09/19/2025 | CBT ES7IP3U3RHIGC71XBU11 | 05/22/2025 | 111.0158 | 114.2656 | (13,078) | (13,078) | | | | (87,746) | (87,746) | 19,447 | B0311 | 1,000 |
| UXYU5 | 2 | 200,000 | Sep-25 CBT ULTRA 10YR TNOTE FUTURE | Fixed Income Portfolio | D1 | Interest Rate | 09/19/2025 | CBT ES7IP3U3RHIGC71XBU11 | 06/03/2025 | 112.4375 | 114.2656 | (969) | (969) | | | | (3,656) | (3,656) | 1,441 | B0311 | 1,000 |
| UXYU5 | 2 | 200,000 | Sep-25 CBT ULTRA 10YR TNOTE FUTURE | Fixed Income Portfolio | D1 | Interest Rate | 09/19/2025 | CBT ES7IP3U3RHIGC71XBU11 | 06/24/2025 | 113.6875 | 114.2656 | (969) | (969) | | | | (1,156) | (1,156) | 1,441 | B0311 | 1,000 |
| UXYU5 | 5 | 500,000 | Sep-25 CBT ULTRA 10YR TNOTE FUTURE | Fixed Income Portfolio | D1 | Interest Rate | 09/19/2025 | CBT ES7IP3U3RHIGC71XBU11 | 06/25/2025 | 113.3857 | 114.2656 | (2,422) | (2,422) | | | | (4,400) | (4,400) | 3,601 | B0311 | 1,000 |
| 1609999999. Subtotal - Short Futures - Hedging Other | | | | | | | | | | | | (18,461) | (18,461) | | | | (103,646) | (103,646) | 29,531 | XXX | XXX |
| 1649999999. Subtotal - Short Futures | | | | | | | | | | | | (18,461) | (18,461) | | | | (103,646) | (103,646) | 29,531 | 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 | | | | | | | | | | | | 14,656 | 14,656 | | | | 56,971 | 56,971 | 67,705 | 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 | | | | | | | | | | | | 14,656 | 14,656 | | | | 56,971 | 56,971 | 67,705 | XXX | XXX |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| Royal Bank Of Scotland | | | |
| Royal Bank of Canada | (132,484) | 147,140 | 14,656 |
| Goldman Sachs International | | | |
| Total Net Cash Deposits | (132,484) | 147,140 | 14,656 |

(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 | | 33,117 | (18,461) | 33,117 | 33,117 | (18,461) | 33,117 | 67,705 | 67,705 |
| BARCLAYS BANK PLC | G5GSEF7VJP5I7OUK5573 | Y | Y | | | 24,080,652 | (39,660,938) | | 24,323,313 | (42,229,172) | | 17,946,353 | 2,366,067 |
| BANK OF MONTREAL | NQG6HPCNCCU6TUTQYE16 | Y | Y | | | 277,940 | (16,816,132) | | 277,940 | (15,518,574) | | 3,902,969 | |
| BNP PARIBAS | ROMUWSFPU8MPRO8K5P83 | Y | Y | 49,610,000 | | 86,446,586 | (12,762,080) | 24,074,505 | 72,047,652 | (18,678,486) | 3,759,165 | 11,627,366 | 11,627,366 |
| BANK OF AMERICA, NA | B4TYDEB6GKMZO031MB27 | Y | Y | 123,909,073 | | 218,479,051 | (149,246,700) | | 243,236,508 | (122,546,306) | | 38,019,086 | |
| BANK OF AMERICA, NA | B4TYDEB6GKMZO031MB27 | Y | N | | | | (3,206,351) | | | (3,206,351) | | 1,658,222 | |
| CREDIT AGRICOLE CIB | 1VUV7VQFKUOQSJ21A208 | Y | Y | 20,850,000 | | 56,581,911 | (30,795,112) | 4,936,799 | 44,290,828 | (27,775,651) | | 23,069,810 | 23,069,810 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 2IGI19DL77OXOHC3ZE78 | Y | Y | | | | (11,700,443) | | | (11,703,624) | | 10,337,080 | |
| CITIBANK, N.A. | E57ODZWZ7FF32TWEFA76 | Y | Y | 269,227,873 | | 274,647,973 | (19,143,028) | | 320,338,314 | (46,062,161) | 5,048,280 | 29,690,230 | 15,967,302 |
| CREDIT SUISSE INTERNATIONAL | E58DKGMJYYYJLN8C3868 | Y | Y | | | | (307,462) | | | (307,462) | | 65,635 | |
| GOLDMAN SACHS INTERNATIONAL | W22LROWP2IHZNBB6K528 | Y | Y | 3,800,000 | | 17,972,733 | | 14,172,733 | 21,609,317 | (15,026,956) | 2,782,362 | 7,186,469 | 7,186,469 |
| HSBC BANK USA, N.A. | 1IE8VN30JCEQV1H4R804 | Y | Y | | | 172,684 | (195,629) | | 172,684 | (195,629) | | 850,199 | 827,254 |
| JP MORGAN CHASE | 7H6GLXDRUGQFU57RNE97 | Y | Y | 220,105,346 | | 279,430,772 | (44,908,551) | 14,416,875 | 286,600,761 | (53,786,638) | 12,708,777 | 49,592,366 | 49,592,366 |
| MUFG SECURITIES EMEA PLC | 353800V2V8PUY9TK3E06 | Y | Y | 2,934,000 | | 5,265,558 | (11,744,767) | | 10,268,651 | (7,240,955) | 93,696 | 3,573,120 | |
| MORGAN STANLEY CAPITAL SERVICES, INC | I7331LVCZKQKX5T7XV54 | Y | Y | | | 4,500,273 | (13,301,007) | | 10,790,736 | (11,213,318) | | 3,830,512 | |
| MIZUHO CAPITAL MARKETS LLC | RB0PEZSDGC03JS6CEU02 | Y | Y | 840,000 | | 3,842,402 | (7,392,087) | | 5,598,655 | (5,398,620) | | 3,032,078 | |
| NOMURA GLOBAL FINANCIAL PRODUCTS INC | 0ZV05H2G7GRS05BHJ91 | Y | Y | 4,680,000 | | 10,677,858 | (5,156,122) | 841,736 | 11,848,393 | (6,551,072) | 617,321 | 4,206,977 | 4,206,977 |
| ROYAL BANK OF CANADA | ES7IP3U3RHIGC71XBU11 | Y | Y | 7,570,000 | | 27,573,444 | (29,799,147) | | 35,250,686 | (27,651,704) | 28,982 | 10,643,058 | 847,355 |
| NATWEST MARKETS PLC | RR3QWICIWWIPCS8A4S074 | Y | Y | 3,875,000 | | 5,357,257 | (1,658,670) | | 5,645,080 | (1,658,670) | 111,411 | 873,175 | 696,763 |
| SOCIETE GENERALE | O2RNE8IBXP4R0TD8PU41 | Y | Y | 300,690,000 | | 284,090,696 | (136,333,843) | | 404,779,782 | (127,495,789) | | 47,416,484 | |
| TORONTO DOMINION BANK | PT30B788TSUIDF371261 | Y | Y | | | 1,204,915 | (27,104,759) | | 2,427,107 | (31,432,030) | | 4,899,668 | |
| UBS AG, LONDON | BFM8T61CT2L10CEMIK50 | Y | Y | 50,690,000 | | 65,595,264 | (30,025,613) | | 75,839,350 | (21,889,826) | 3,259,525 | 12,811,628 | |
| WELLS FARGO BANK, N.A. | KB1H1DSPRFMYMCUFXT09 | Y | Y | 14,420,000 | | 79,158,741 | (52,432,635) | 12,306,105 | 89,474,561 | (74,379,694) | 674,867 | 22,674,235 | 22,674,235 |
| 0299999999. Total NAIC 1 Designation | | | | 1,073,201,292 | | 1,445,356,711 | (643,691,076) | 70,748,754 | 1,664,820,320 | (671,948,686) | 29,084,386 | 307,906,719 | 139,061,964 |
| 0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | | 1,887,219 | | 136,752,182 | (146,451,167) | | 152,629,876 | (173,162,422) | 118,578 | 1,665,156,043 | 1,655,254,448 |
| 0999999999 - Gross Totals | | | | 1,075,088,511 | | 1,582,142,011 | (790,160,704) | 70,781,871 | 1,817,483,313 | (845,129,569) | 29,236,081 | 1,973,130,467 | 1,794,384,118 |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | | 1,582,142,011 | (790,160,704) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| Barclays Bank PLC G5GSEF7VJP5I7OUK5573 | Cash | | Cash Collateral | 13,560,000 | | 13,560,000 | | V |
| Bank of Montreal NQQ6HPCNCCU6TUTQYE16 | Cash | | Cash Collateral | 15,700,000 | | 15,700,000 | | V |
| Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78 | Cash | | Cash Collateral | 13,690,000 | | 13,690,000 | | V |
| HSBC Bank USA, N.A. 1IE8VN30JCEQV1H4R804 | Cash | | Cash Collateral | 260,000 | | 260,000 | | V |
| Morgan Stanley Capital Services, Inc. I7331LVCZKQKX5T7XV54 | Cash | | Cash Collateral | 1,230,000 | | 1,230,000 | | V |
| Toronto Dominion Bank PT3QB789TSUIDF371261 | Cash | | Cash Collateral | 32,230,000 | | 32,230,000 | | V |
| CME 549300HN4UKV1E2R3U73 | Cash | | Cash Collateral | 113,676,728 | | 113,676,728 | | I |
| RBC Captial Markets 549300LC02FLSSVFFR64 | Cash | | Cash Collateral | 1,193,870 | | 1,193,870 | | V |
| CBT 549300EX04Q20BFQTQ27 | Cash | | Cash Collateral | 60,930 | | 60,930 | | I |
| Bank of America, NA 549300HN4UKV1E2R3U73 | Treasury | 912803-FV-0 | TREASURY NOTE | 318,040 | 1,205,700 | 623,089 | | I |
| Bank of America, NA 549300HN4UKV1E2R3U73 | Treasury | 912803-FV-0 | TREASURY NOTE | 415,638 | 1,575,700 | 814,299 | | I |
| Bank of America, NA 549300HN4UKV1E2R3U73 | Treasury | 912803-FV-0 | TREASURY NOTE | 305,457 | 1,158,000 | 598,437 | | I |
| Bank of America, NA 549300HN4UKV1E2R3U73 | Treasury | 912803-FV-0 | TREASURY NOTE | 1,666,615 | 6,318,200 | 3,265,155 | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Treasury | 912803-FV-0 | TREASURY NOTE | 627,307 | 2,328,600 | 1,228,991 | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Treasury | 912803-FV-0 | TREASURY NOTE | 15,429,771 | 57,276,200 | 30,229,295 | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Treasury | 912803-FV-0 | TREASURY NOTE | 403,658 | 1,498,400 | 790,828 | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Treasury | 912803-FV-0 | TREASURY NOTE | 261,338 | 970,100 | 512,001 | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Treasury | 912803-FV-0 | TREASURY NOTE | 386,389 | 1,434,300 | 756,995 | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Treasury | 912803-FV-0 | TREASURY NOTE | 849,286 | 3,152,600 | 1,663,882 | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Treasury | 912803-FV-0 | TREASURY NOTE | 699,208 | 2,595,500 | 1,369,856 | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Treasury | 912803-FV-0 | TREASURY NOTE | 378,038 | 1,403,300 | 740,635 | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Treasury | 912803-FV-0 | TREASURY NOTE | 344,445 | 1,278,600 | 674,821 | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Treasury | 912803-FV-0 | TREASURY NOTE | 729,110 | 2,706,500 | 1,428,439 | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Treasury | 912803-FV-0 | TREASURY NOTE | 137,471 | 510,300 | 269,327 | | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | Treasury | 912803-FV-0 | TREASURY NOTE | 10,527,961 | 39,080,400 | 20,625,895 | | |
| 0199999999 - Total | | | | 225,081,260 | 124,492,400 | 257,193,473 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| BNP Paribas ROMUWSFPU8MPRO8K5P83 | Cash | | Cash Collateral | 49,610,000 | | XXX | | V |
| Credit Agricole CIB 1VUV7VQFKUOOSJ21A208 | Cash | | Cash Collateral | 20,850,000 | | XXX | | V |
| Citibank E57ODZWZ7FF32TWEFA76 | Cash | | Cash Collateral | 45,893,587 | | XXX | | V |
| Goldman Sachs International W22LROWP2IHZNBB6K528 | Cash | | Cash Collateral | 3,800,000 | | XXX | | V |
| Mitsubishi UFJ Securities (USA), Inc. 353800V2V8PUY9TK3E06 | Cash | | Cash Collateral | 2,934,000 | | XXX | | V |
| MIZUHO CORPORATE BANK LTD RBOPEZSDGCO3JS6CEU02 | Cash | | Cash Collateral | 840,000 | | XXX | | V |
| Nomura Bank OZV05H2G7GRS05BHJ91 | Cash | | Cash Collateral | 4,680,000 | | XXX | | V |
| Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | Cash | | Cash Collateral | 7,570,000 | | XXX | | V |
| Natwest Markets PLC RR3QWICWWIPCS8A4S074 | Cash | | Cash Collateral | 3,875,000 | | XXX | | V |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Cash | | Cash Collateral | 300,690,000 | | XXX | | V |
| UBS AG, London BFM8T61CT2L1QCEMIK50 | Cash | | Cash Collateral | 50,690,000 | | XXX | | V |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | Cash | | Cash Collateral | 14,420,000 | | XXX | | V |
| Royal Bank Of Canada WFC Branch 549300LC02FLSSVFFR64 | Cash | | Cash Collateral | 1,887,219 | | XXX | | V |
| Bank of America, NA 549300HN4UKV1E2R3U73 | Fx Bond | XS0954-70-6 | Foreign Bonds | 617,217 | 559,184 | XXX | 07/24/2026 | I |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| Bank of America, NA 549300HN4UKV1E2R3U73 | Fx Bond | US4581-X0-E | Foreign Bonds | 1,996 | 1,927 | XXX | 02/15/2029 | I |
| Bank of America, NA 549300HN4UKV1E2R3U73 | Treasury | 91282C-LA-7 | USTR Note | 100 | 97 | XXX | 07/31/2026 | I |
| Bank of America, NA 549300HN4UKV1E2R3U73 | Treasury | 91282C-FR-7 | USTR Note | 109 | 105 | XXX | 10/15/2027 | I |
| Bank of America, NA 549300HN4UKV1E2R3U73 | Treasury | 91282C-CY-5 | USTR Note | 726,557 | 699,841 | XXX | 09/30/2028 | I |
| Bank of America, NA 549300HN4UKV1E2R3U73 | Treasury | 912828-YB-0 | USTR Note | 92 | 89 | XXX | 08/15/2029 | I |
| Bank of America, NA 549300HN4UKV1E2R3U73 | Treasury | 912810-SP-4 | USTR Note | 3,030,528 | 2,878,685 | XXX | 08/15/2050 | I |
| Bank of America, NA 549300HN4UKV1E2R3U73 | Treasury | 912810-SH-2 | USTR Note | 142 | 134 | XXX | 05/15/2049 | I |
| Bank of America, NA 549300HN4UKV1E2R3U73 | Treasury | 912810-RL-4 | USTR Note | 1,186,380 | 1,119,508 | XXX | 02/15/2045 | I |
| Bank of America, NA 549300HN4UKV1E2R3U73 | Treasury | 912810-FH-6 | USTR Note | 425 | 411 | XXX | 04/15/2029 | I |
| Bank of America, NA 549300HN4UKV1E2R3U73 | Treasury | 49446R-10-9 | USTR Note | 21 | 18 | XXX | 04/15/2029 | I |
| JP Morgan Chase 7H6GLXDRUGQFU57RNE97 | Treasury | 912834-NP-9 | USTR Note | 38 | 37 | XXX | 05/15/2044 | I |
| JP Morgan Chase 7H6GLXDRUGQFU57RNE97 | Treasury | 912834-LR-7 | USTR Note | 4,541,633 | 4,359,968 | XXX | 08/15/2042 | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Fx Bond | EH8707-12-5 | Foreign Bonds | 2,876,018 | 3,089,047 | XXX | 03/15/2026 | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Fx Bond | A0654U-MC-2 | Foreign Bonds | 898 | 948 | XXX | 02/20/1930 | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Fx Bond | G4527H-PV-7 | Foreign Bonds | 1,128,704 | 1,361,113 | XXX | 12/07/1942 | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Fx Bond | G4527H-QR-5 | Foreign Bonds | 924,856 | 1,115,291 | XXX | 11/22/1947 | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Fx Bond | G4527H-PF-2 | Foreign Bonds | 508,825 | 613,596 | XXX | 09/07/1939 | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Fx Bond | N82128-AE-4 | Foreign Bonds | 1,187,738 | 1,275,715 | XXX | 01/15/2026 | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Fx Bond | N4580Z-CG-0 | Foreign Bonds | 1,717,236 | 1,814,196 | XXX | 01/15/2028 | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Other | T7630L-10-5 | Fx Equities | 3,928,898 | 3,089,992 | XXX | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Other | G92087-16-5 | Fx Equities | 1,121,826 | 1,029,987 | XXX | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Other | G0593M-10-7 | Fx Equities | 3,365,507 | 3,089,988 | XXX | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Other | 458140-10-0 | Equities | 22 | 19 | XXX | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Other | T3679P-11-5 | Equities | 3,928,903 | 3,089,996 | XXX | | I |
| Société Générale O2RNE8IBXP4R0TD8PU41 | Treasury | 91282C-AQ-4 | USTR Note | 1,035,288 | 1,030,112 | XXX | 10/15/2025 | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 969457-10-0 | Equity | 63 | 53 | XXX | | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 958102-10-5 | Equity | 62,531 | 53,151 | XXX | | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 92556H-20-6 | Equity | 443,687 | 377,134 | XXX | | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | Treasury | 91282C-JY-8 | Bond | 7,062,865 | 6,835,392 | XXX | 01/15/1934 | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | Treasury | 91282C-DY-4 | Bond | 525 | 509 | XXX | 02/15/1932 | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 778296-10-3 | Equity | 333,052 | 283,094 | XXX | | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 775711-10-4 | Equity | 1,723,071 | 1,464,610 | XXX | | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 751212-10-1 | Equity | 1,382 | 1,174 | XXX | | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 747525-10-3 | Equity | 476 | 404 | XXX | | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 61945C-10-3 | Equity | 35 | 30 | XXX | | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 525327-10-2 | Equity | 156 | 132 | XXX | | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | Corporate Bond | 459200-AS-0 | Bond | 1,056 | 1,021 | XXX | 01/15/2028 | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 436440-10-1 | Equity | 130 | 111 | XXX | | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 29364G-10-3 | Equity | 1,783,484 | 1,515,961 | XXX | | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 36266G-10-7 | Equity | 247 | 210 | XXX | | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 192446-10-2 | Equity | 1,214,921 | 1,032,683 | XXX | | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 169656-10-5 | Equity | 55 | 47 | XXX | | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 165167-73-5 | Equity | 1,428 | 1,213 | XXX | 07/24/2026 | I |
| Wells Fargo Bank KB1H1DSPRFMYMCUFXT09 | US Equity | 143130-10-2 | Equity | 380,086 | 323,073 | XXX | 02/15/2029 | I |
| Bank of America, NA 549300HN4UKV1E2R3U73 | US Treasury | 91282C-AE-1 | USTR Note | 123,909,073 | | XXX | 08/15/2030 | V |
| JP Morgan Chase 7H6GLXDRUGQFU57RNE97 | US Treasury | 912810-UJ-5 | USTR Note | 220,105,346 | | XXX | 02/01/1954 | V |
| Citibank E57ODZIIZ7FF32TIIEFA76 | GSE MBS | 3140XL-FB-9 | MBS | 223,334,286 | | XXX | 06/27/2025 | V |
| 0299999999 - Total | | | | 1,119,927,718 | 42,110,006 | XXX | XXX | XXX |

# SCHEDULE DB - PART E

**Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date**

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

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

NONE